

Department of Statistical and Actuarial Sciences

Multivariate Analysis

Statistical Sciences 9848A

Fall 2020 Course Outline

Technical Requirements and Important Dates:



Stable internet connection



Laptop or computer



Working microphone



Working webcam



Classes Start	Reading Week	Classes End	Study day(s)	Exam Period
September 9	November 2 - 8	December 9	December 10	December 11 - 22

\* November 12, 2020: Last day to drop a first-term half course or a first-term full course without penalty

## 1. Course Information

Official Schedule: Wed 2:30-3:30 PM; Fri 2:30-4:15 PM.

You are very welcome to contact me using your Western (@uwo.ca) email account with any questions you may have. I will strive to respond within 24 hours.

## 2. Instructor Information

*Instructor:* Serge Provost, *Ph.D., A.S.A.*



*Office:* WSC 223

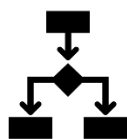
*Email:* [sp@uwo.ca](mailto:sp@uwo.ca)

*Phone:* 519-661-3624

Office hours : After Wednesday's lecture via Zoom  
or as announced on OWL

### 3. Course Syllabus and Delivery Mode

The following topics will be covered after reviewing some basic definitions and results in linear algebra: multivariate distributions including the multivariate normal distribution and its properties; linear transformations; characteristic functions; estimation of mean vectors and covariance matrices; likelihood ratio tests; principal components; quadratic forms and their properties; the Wishart distribution; Hotelling's T squared distribution; multivariate analysis of variance; regression: multiple correlation; multivariate data visualization. Other topics may be added as time permits.



*A proper background in Statistics (at least third-year level) is recommended.*

Type	Mode	Schedule	Frequency
Lectures	Online	Wed. 2:30-3:30 PM & Fri. 2:30-4:15 PM	Weekly

*The lectures will be delivered synchronously and asynchronously as specified on OWL.*

#### Learning Outcomes



To become familiar with the theory and applications of multivariate statistical inference, and to acquire the necessary background to solve a variety of problems involving several variables and possibly large data sets.

### 4. Course Materials

All the necessary course materials will be posted online. The course is mainly based on my own notes:

*An Introduction to Multivariate Statistical Inference*



Electronic copies of the following textbooks will be available:

\**Applied Multivariate Statistical Analysis*, 6<sup>th</sup> Edition,

by R. A. Johnson and D. W. Wichern

\**Applied Multivariate Statistical Analysis*, 3<sup>rd</sup> Edition,

by W. K. Härdle and L. Simar

Links to supplementary materials will be provided.

**Students should check OWL (<http://owl.uwo.ca>) on a regular basis for news and updates. This is the primary method by which information will be disseminated to all students in the class. Students are responsible for checking OWL on a regular basis.**

All course material will be posted to OWL: <http://owl.uwo.ca>. Any changes will be indicated on the OWL site and discussed with the class.

If students need assistance, they can seek support on the [OWL Help page](#). Alternatively, they can contact the [Western Technology Services Helpdesk](#). They can be reached by phone at 519-661-3800 or ext. 83800.

[Google Chrome](#) or [Mozilla Firefox](#) are the preferred browsers to optimally use OWL; update your browsers frequently. Students interested in evaluating their internet speed, please click [here](#).

## 5. Methods of Evaluation

The overall course grade will be calculated as follows:

Four assignments: 20%

Two midterm exams (scheduled for October 16<sup>th</sup> and November 20<sup>th</sup>): 60%

A final project due December 11<sup>th</sup>: 20%

If a student legitimately misses a midterm exam and provides the required supporting documentation, the evaluation components will be reweighted as follows: the other test: 50%; the assignments: 25%; the final project: 25%.

Click [here](#)

([https://www.westerncalendar.uwo.ca/PolicyPages.cfm?Command=showCategory&PolicyCategoryID=5&SelectedCalendar=Live&ArchiveID=#SubHeading\\_73](https://www.westerncalendar.uwo.ca/PolicyPages.cfm?Command=showCategory&PolicyCategoryID=5&SelectedCalendar=Live&ArchiveID=#SubHeading_73)) for a detailed and comprehensive set of policies and regulations concerning examinations and grading.

## 6. Accommodation and Accessibility

### Accommodation Policies

Students with disabilities work with Accessible Education (formerly SSD) which provides recommendations for accommodation based on medical documentation or psychological and cognitive testing. The Academic Accommodation for Students with Disabilities policy can be found at:

[https://www.uwo.ca/univsec/pdf/academic\\_policies/appeals/Academic\\_Accommodation\\_disabilities.pdf](https://www.uwo.ca/univsec/pdf/academic_policies/appeals/Academic_Accommodation_disabilities.pdf)

## Academic Consideration for Student Absence

Students will have up to two (2) opportunities during the regular academic year to use an on-line portal to self-report an absence during the semester, provided the following conditions are met: the absence is no more than 48 hours in duration, and the assessment for which consideration is being sought is worth 30% or less of the student's final grade. Students are expected to contact their instructors within 24 hours of the end of the period of the self-reported absence, unless noted on the syllabus. Students are not allowed to use the self-reporting option in the following circumstances:

- for exams scheduled by the Office of the Registrar (e.g., December and April exams)
- absence of a duration greater than 48 hours,
- assessments worth more than 30% of the student's final grade,
- if a student has already used the self-reporting portal twice during the academic year

If the conditions for a Self-Reported Absence are *not* met, students will need to provide a Student Medical Certificate if the absence is medical, or provide appropriate documentation if there are compassionate grounds for the absence in question. Students are encouraged to contact their Faculty academic counselling office to obtain more information about the relevant documentation.

Students should also note that individual instructors are not permitted to receive documentation directly from a student, whether in support of an application for consideration on medical grounds, or for other reasons. All documentation required for absences that are not covered by the Self-Reported Absence Policy must be submitted to the Academic Counselling office of a student's Home Faculty.

For policy on Academic Consideration for Student Absences - Undergraduate Students in First Entry Programs, see:

[https://www.uwo.ca/univsec/pdf/academic\\_policies/appeals/Academic\\_Consideration\\_for\\_absences.pdf](https://www.uwo.ca/univsec/pdf/academic_policies/appeals/Academic_Consideration_for_absences.pdf)

and for the Student Medical Certificate (SMC), see:

[http://www.uwo.ca/univsec/pdf/academic\\_policies/appeals/medicalform.pdf](http://www.uwo.ca/univsec/pdf/academic_policies/appeals/medicalform.pdf)

## Religious Accommodation

Students should consult the University's list of recognized religious holidays, and should give reasonable notice in writing, prior to the holiday, to the Instructor and an Academic Counsellor if their course requirements will be affected by a religious observance. Additional information is given in the Western Multicultural Calendar:

<https://multiculturalcalendar.com/ecal/index.php?s=c-univwo>

You may also be eligible to write the Special Exam if you are in a "Multiple Exam Situation" (see [http://www.registrar.uwo.ca/examinations/exam\\_schedule.html](http://www.registrar.uwo.ca/examinations/exam_schedule.html)).

## 7. Academic Policies

The website for Registrarial Services is <http://www.registrar.uwo.ca>.

In accordance with policy, <http://www.uwo.ca/its/identity/activatenonstudent.html>, the centrally administered e-mail account provided to students will be considered the individual's official university e-mail address. It is the responsibility of the account holder to ensure that e-mail received from the University at his/her official university address is attended to in a timely manner.

**Scholastic offences** are taken seriously and students are directed to read the appropriate policy, specifically, the definition of what constitutes a Scholastic Offence, at the following Web site:

[http://www.uwo.ca/univsec/pdf/academic\\_policies/appeals/scholastic\\_discipline\\_undergrad.pdf](http://www.uwo.ca/univsec/pdf/academic_policies/appeals/scholastic_discipline_undergrad.pdf).

Tests in this course may be conducted using Zoom. You may be required to keep your camera on for the entire session, hold up your student card for identification purposes, and share your screen with the invigilator if asked to do so at any time during the exam. The exam session will not be recorded.

More information about the use of Zoom for exam invigilation is available in the Online Proctoring Guidelines at the following link:

<https://www.uwo.ca/univsec/pdf/onlineproctorguidelines.pdf>

Completion of this course will require you to have a reliable internet connection and a device that meets the system requirements for Zoom. Information about the system requirements are available at the following link:

<https://support.zoom.us/hc/en-us>

Please note that Zoom servers are located outside Canada. If you would prefer to use only your first name or a nickname to login to Zoom, please provide this information to the instructor in advance of the test or examination.

More information about remote proctoring is available in the Online Proctoring Guidelines at the following link:

<https://www.uwo.ca/univsec/pdf/onlineproctorguidelines.pdf>

### Professionalism & Privacy



Western students are expected to follow the [Student Code of Conduct](#). Additionally, the following expectations and professional conduct apply to this course:

- Students are expected to follow online etiquette expectations provided on OWL
- All course materials created by the instructor(s) are copyrighted and cannot be sold/shared

- Recordings are not permitted (audio or video) without explicit permission
- Permitted recordings are not to be distributed
- Students will be expected to take an academic integrity pledge before some assessments

## Copyright Statement

Please be aware that all course materials created by the instructor(s) are copyrighted and **cannot be sold/shared**. Those include materials used in tests/quizzes, midterms, and finals. Any posting/sharing of such materials in part or whole without owner's consent is considered as violation of the Copyright Act and will be considered as a scholastic offence.

In addition, online services such as Chegg are actively monitored. Any questions that are coming out during midterms and finals and are posted to an online service will be searched. Such an activity will be considered as a scholastic offence and will result in academic penalty.

## 8. Support Services

Please visit the Science & Basic Medical Sciences Academic Counselling webpage for information on add/drop courses, academic considerations for absences, appeals, exam conflicts, and many other academic related matters: <https://www.uwo.ca/sci/counselling/>

Please contact the course instructor if you require lecture or printed material in an alternate format or if any other arrangements can make this course more accessible to you. You may also wish to contact Student Accessibility Services (SAS) at (519) 661-2147 if you have any questions regarding accommodations.

Additional student-run support services are offered by the USC:  
<http://westernusc.ca/services>.

Western University is committed to a thriving campus as we deliver our courses in the mixed model of both virtual and face-to-face formats. We encourage you to check out the Digital Student Experience website to manage your academics and well-being:  
<https://www.uwo.ca/se/digital/>.

Students who are in emotional/mental distress should refer to Mental Health@Western ([http://www.health.uwo.ca/mental\\_health](http://www.health.uwo.ca/mental_health)) for a complete list of options about how to obtain help.



Although this academic year might be different, Western University is committed to a **thriving campus**. We encourage you to check out the [Digital Student Experience](#) website to manage your academics and well-being. Additionally, the following link provides available resources to support students on and off campus: <https://www.uwo.ca/health/>.