

## Schedule, Multivariate Analysis, 15hp, spring-12

**Teacher:** Rolf Larsson, 018-4711146, room B319  
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**Literature:** Mardia, Kent and Bibby: Multivariate Analysis, Academic Press 1979, 7<sup>th</sup> reprint 2000.

**Examination:** Hand-in exercises (HE). These are given on each lecture (as a selection from the book), and they are supposed to be handed in the next lecture and corrected to the next lecture after that. There will also be discussion exercises (DE), which are not part of the examination, but which we will discuss on the next lecture. Everybody should be prepared to present a solution to these on the board.

On the last lecture, each participant is supposed to present a part of some of the remaining chapters (see below).

**Lectures:** The lectures are given 10.15-14 including lunch break (10-12 the first time), at Ekonomikum, Kyrkogårdsgatan 10. Here is a schedule of dates, rooms, topics and lecturers:

|    |                  |      |                     |
|----|------------------|------|---------------------|
| 1. | Tuesday April 10 | B331 | Chap 1-2            |
| 2. | Tuesday April 17 | B331 | Chap 3              |
| 3. | Tuesday April 24 | B331 | Chap 4              |
| 4. | Thursday May 3   | B331 | Chap 5              |
| 5. | Tuesday May 8    | B331 | Chap 6              |
| 6. | Tuesday May 15   | B331 | Chap 12             |
| 7. | Tuesday May 22   | B331 | Chap 8-9            |
| 8. | Tuesday May 29   | H325 | Chap 10, 13, 14, 15 |

The exercises are

|    | DE                       | HE                                 |
|----|--------------------------|------------------------------------|
| 1. | 1: 4.1, 5.2, 2: 1.1, 2.2 | 1: 5.1, 5.3, 2: 6.6, Extra         |
| 2. | 3: 3.4, 4.5, 4.6, 4.7    | 3: 2.6, 3.5, 4.9, 4.10, 4.12       |
| 3. | 3: 7.1, 4: 1.1, 2.1, 2.6 | 3: 5.1, 6.1, 7.4, 4: 2.2, 2.3, 2.9 |
| 4. | 5: 2.4, 3.3a, 5.1        | 5: 3.2, 3.3b, 3.5a, 5.2            |
| 5. | 6: 2.1, 2.3, 3.1         | 6: 2.4, 3.2, 6.1, 6.2              |
| 6. | 12: 3.1                  | 12: 3.3, 4.1                       |
| 7. |                          | 8: 1.1, 9: 2.3, 2.4, 4.1, 7.1      |

Welcome!  
Rolf Larsson