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sical"multivariate methodology, although mention will be made of recent de-velopments where these are considered relevant and useful. But there is an area of multivariate statistics that we have omitted from this book, and that is multivariate analysis of variance (MANOVA) and related techniques such as Fisher ' s linear discriminant function ...

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The solutions are numbered in the same manner as the exercises in the book. Thus, for example, 9.6 refers to the 6th exercise of chapter 9. We hope this manual is a useful aid for adopters of our Applied Multivariate Statistical Analysis, 6th edition, text.

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STA 135. Multivariate Data Analysis. Spring 2012 . Instructor : Debasis Bhattacharya 4212 Mathematical Sciences Building (MSB) Ph. 530-554-1384

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Multivariate statistical analysis is concerned with analyzing and understanding data in high dimensions.

We suppose that we are given a set  $x_i$  for  $i=1$  of  $n$  observations of a variable vector  $X$  in  $R^p$ . That is, we suppose that each observation  $x_i$  has  $p$  dimensions:  $x_i = (x_{i1}; x_{i2}; \dots; x_{ip})$ ; and that it is an observed value of a variable vector  $X \in R^p$ . Therefore,  $X$  is composed of  $p$

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