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Announcement of Lecture in Summer Term 2015

Multivariate Statistics

Time and place:

Friday 11:00-13:00, RUD26, 1'304

Friday 13:00-15:00, RUD26, 1'304

First lecture: on April, 17.

Content:

- Matrix algebra
- Multivariate normal distribution
- Elliptically contoured distributions
- Matrix-variate distributions: Wishart distribution and inverse Wishart distribution
- Parameter estimation
- Tests on the mean vector and on the covariance matrix
- Multivariate regression
- Discriminant analysis
- MANOVA

Literature

[1] Gupta A.K., Varga T. and Bodnar T. (2013). *Elliptically contoured models in statistics and portfolio theory*. Springer: New York.

[2] Muirhead, R. (1982) *Aspects of multivariate statistical theory*. John Wiley & Sons: New York:

[3] Rencher, A.C. (2003) *Methods of multivariate analysis*. John Wiley & Sons: New York.

[4] Tong, Y. L. (1990) *The multivariate normal distribution*. Springer-Verlag: New York.