

analysis of multivariate social pdf

Multivariate statistics may take us into hyperspace, a space quite different from that in which our brains (and thus our cognitive faculties) evolved. Categorical Variables and LOG LINEAR ANALYSIS. We shall consider multivariate extensions of statistics for designs where we treat all of the variables as categorical.

AN INTRODUCTION TO MULTIVARIATE STATISTICS

Chapter 1 Basic Concepts for Multivariate Statistics 13. An n by n matrix A is said to be an orthogonal matrix if $A^T A = A A^T = I_n$. This necessarily is equivalent to saying that all rows (or columns) of A are orthonormal to one another.

Chapter Basic Concepts for Multivariate Statistics

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The sample PC transform on a data matrix X takes the form for the r th individual (r th row of the sample) $y_0 r = A^T (x_0 r x)$ where the columns of A are the eigenvectors of the sample covariance matrix S : Notice that the r th component $y_0 1$ corresponds to the scalar product of the r th column of A with $x_0 r$ etc.

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