

Introduction to Multivariate Statistics

PhD Course, 7,5hp, Spring 2022

*Department of
Business Studies,
Uppsala University*

Introduction to Multivariate Statistics

Course Plan

Spring (VT) 2022

Instructor: Professor James Sallis
james.sallis@fek.uu.se
Office: L340

Registration: Golondrian Janke
golondrian.janke@fek.uu.se
Företagsekonomiska inst., Uppsala universitet
Box 513, 751 20 Uppsala, Ekonomikum, office A376
Ph. 018-471 1369

Link to sign up:
<https://www2.fek.uu.se/fb/form/04de0aca-ffa1-40ce-a8e6-5154e398f2f2>.

This is an introductory course for doctoral students with minimal statistical background. This 7.5 point course is meant to give students a basic understanding for a range of quantitative statistical techniques. The basics of data, such as measurement level, normality, outliers, and missing data will be discussed, and then some of the more widely used analysis techniques will be demonstrated. The students will get hands-on experience through simple practical exercises using SPSS software. From their laptops they can access the SPSS software within the building. The goal is for students to understand the potential for these techniques as well as interpret results.

Topics:

1. Introduction to multivariate techniques.
2. Examining your data.
3. Exploratory factor analysis.
4. Multiple regression.
5. Discriminant analysis.
6. Logistic regression.
7. Analysis of variance.
8. Cluster analysis.
9. Confirmatory factor analysis (LISREL).

Language: I will teach the course in English, although students are welcome to speak and write in Swedish.

Evaluation: Term paper (in English or Swedish) – discussion and statistical analysis of supplied data or the student's own data.

Schedule: Spring 2022

Week	Date	Time	Room	Description	Lit.
13	Monday March 28	11-13 14-16	K334	Introduction to Multivariate Statistics Examining your data	Ch. 1 Ch. 2
	Tuesday March 29	10-12 13-15	K334	Factor analysis Factor analysis	Ch. 3 Ch. 3
14	Monday April 4	11-13 14-16	K334	Multiple regression Multiple regression	Ch. 4 Ch. 4
	Tuesday April 5	10-12 13-15	K334	Discriminant analysis Logistic regression	Ch. 5 Ch. 6
15	Monday April 11	11-13 14-16	K334	Analysis of Variance (t-tests) Analysis of Variance (Anova & Manova)	Ch. 14 Ch. 14
	Tuesday April 12	10-12 13-15	K334	Structural Equation Modeling (LISREL) Structural Equation Modeling (LISREL)	Ch. 11-13 Ch. 11-13

Ekonomikum: K334, entrance Kyrkogårdsgatan 10C, 1 st. up left

Literature:

Hair, Black, Babin & Anderson (2013), Multivariate Data Analysis: Pearson New International Edition, 7th Edition
ISBN13: 9781292021904

Pallant, J. (2020) SPSS Survival Manual: A Step by Step Guide to Data Analysis Using IBM SPSS. 7 ed. Open University Press. ISBN 0335249493, ISBN 978033524949