STA 7934, Spring 2019

Envelope Models and Methods

Course Instructor

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email: zhihuasu@stat.ufl.edu
Office Hours: M, W: 4:00 pm - 5:00 pm, 207 Griffin-Floyd Hall, or by appointment.

Lectures

M, W, F: 10:40 am - 11:30 am.

Text

An introduction to envelopes: Dimension reduction for efficient estimation in multivariate statistics by R. D. Cook.

Homework

Homework is a required part of the course. There will be homework assignments throughout the semester, portions of which will be graded.

Grading

A grade of "B" requires satisfactory completion of the homework problems and reading assignments, along with regular attendance and participation in classroom discussion. A grade of "A" requires completion of a class project involving detailed study of some aspect of the course material. Projects, which must be approved in advance, should be underway by mid-March. Project suggestions will be given in class from time to time. You should expect to spend about 1/4 of your time on the project.

Exam

None planned at present. Some project presentations might be scheduled during finals week.

Incompletes

Grades of "I" will be given only in extraordinary circumstances, and then only by written agreement between the instructor and the student.

Computing

R and Matlab will be the primary computing platform for this course. Some methods are available only in R via `Renvlp` package `https://cran.r-project.org/web/packages/Renvlp/index.html`. The Matlab codes and documentation are available at `https://www.jstatsoft.org/article/view/v062i08`.

Coverage

Envelopes represent nascent methodology. We will begin in a relatively simple statistical setting to introduce the idea of an envelope and then gradually expand the scope.

Reasonable Accommodations

To request classroom accommodation, please be certain that you have made all necessary arrangements with the Dean of Students Office, and obtain from them documentation to submit to the instructor at the time of your request. A request must be made to the instructor at least one week in advance of the date for which the accommodation is requested. This course information and policies sheet can be made available in alternative formats to accommodate print-related disabilities. Contact the instructor for more information.

Academic Integrity

Please familiarize yourself with the Student Honor Code and Academic Honesty Guidelines outlined in your University of Florida Student Guide and at http://www.dso.ufl.edu/sccr/honorcode.php.