

**CORRECTIONS TO
COURSE NOTES: STATISTICS 537
CLASSICAL MULTIVARIATE ANALYSIS
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1 Section 2.1.5

1. (Glenna) In Corollary 2.2.4 on page 6, $\mathbf{B}'\mathbf{X}'\mathbf{TXB}'$ should be $\mathbf{B}'\mathbf{X}'\mathbf{TXB}$.

2 Section 2.4.2.3

1. (RJB) At the bottom of page 3, the quantity Σ^{-1} in the equations for $b_{1,d}$ and $b_{2,d}$ should be $\widehat{\Sigma}^{-1}$.

3 Section 2.6.4

1. (Glenna) In the proof of Theorem 2.8, the random variable y_i should be y_1 .

4 Section 2.6.6

1. (Glenna) The matrix $\mathbf{H}_{22.2}$ near the top of page 23 should be $\mathbf{H}_{2.1}$ (four times).

5 Section 4.2

1. (RJB) Below Corollary 4.4.1, bfA should be \mathbf{A} .

6 Section 7.1.2

1. (Glenna) On page 37 in Theorem 7.1, the matrix \mathbf{X}_x should be \mathbf{H}_x .