

Department of Applied and Computational Mathematics and Statistics Colloquium

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will give a lecture entitled:

An Introduction to Correlation

Abstract

Correlation plays a fundamental role in statistics much like the mean and variance. The concepts of linear correlation, multiple correlation and canonical correlation are introduced, in order, to provide a correlation hierarchy that derives from a simple initial premise. Linear correlation measures the linear relation between two random variables. Multiple regression is derived from the multiple correlation while canonical correlation provides a tool for studying the relationship between two sets of variables.



**Tuesday, February 28, 2012
4:00 p.m. to 5:00 p.m.
129 Hayes-Healy Center**