56:295 – 001
Multivariate Statistics and Advanced Quality Control
Fall 05

HW5   Due: October 26 (Wednesday), 6:15pm

Note: Show solution procedures.

Solve the following problems from the textbook (J&W)

8.6(a)(b)(c) (you can use a software such as Matlab to calculate the eigenvalues and eigenvectors; but do NOT use the PCA function of software)
8.7(a)(b)(d)
8.18(a)(b)(c) (use Minitab or another statistical package for PCA; for part (b), do not need to show the correlations of the standardized variables with the components; the data file for Table 1.9 is posted on the homework page).