

CONTENTS

PART 1 ORIENTATION

Chapter 1 Introduction

1.1	What the book is about	3
1.2	Individuals, variables, quantities, and related concepts	4
1.3	The role of vector space theory	6
1.4	The role of sampling theory	9
1.5	Related works: a very brief sketch	11

PART 2 MATHEMATICAL FOUNDATIONS

Chapter 2 Basic Theory of Vector Spaces

2.1	Abstract vector spaces defined	15
2.2	Subspaces, hyperplanes, linear dependence, basis vectors, and dimension	18
2.3	Linear transformations	19
2.4	Affine geometry: vector space as geometric space	21
2.5	Matrices and coordinate systems: analytic vector space theory	25
2.6	Pseudoinversion	28
2.7	Exercises	30

Chapter 3 Euclidean Vector Spaces

3.1	Abstract Euclidean vector spaces	34
3.2	Euclidean geometric space	36
3.3	Orthogonal linear transformations and orthogonal projections	39
3.4	Positive definite symmetric matrices and orthogonal matrices	41
3.5	Determinants and volumes	42
3.6	Semi-definite inner products	44
3.7	Exercises	47

Chapter 4 Successive Orthogonalization and Related Theory

4.1	The process of successive orthogonalization	51
4.2	Some matrix theory related to successive orthogonalization	54

4.3	Computational methods related to successive orthogonalization	59
4.3.1	Elimination procedures	59
4.3.2	The sweep operator	62
4.3.3	The assimilation operator	67
4.3.4	The multistandardize operator	70
4.4	Situations with less than full rank	74
4.5	Exercises	76
Chapter 5 The Relation Between Two Inner Products		
5.1	Basic theory	82
5.2	Relations between two ellipsoids	86
5.3	Related matrix theory	87
5.4	Computational methods	89
5.4.1	A brief description of some basic approaches	89
5.4.2	The SDG operator	95
5.5	An analytic definition of eigenvalues and eigenvectors	96
5.6	An application to angles between subspaces of a Euclidean space	98
5.7	Exercises	100
Chapter 6 Dual Spaces		
6.1	Basic definitions and theory	104
6.2	Dual geometric spaces	109
6.3	Some related matrix theory	111
6.4	Duality aspects of the process of successive orthogonalization	112
6.5	Duality relations concerning a pair of inner products	113
6.6	The dual of a semi-definite inner product	116
6.7	Exercises	118
PART 3 DATA ANALYSIS		
Chapter 7 One Sample of Individuals: Basic Theory		
7.1	Introduction	123
7.2	Definitions	124
7.3	Representation of a sample with individuals as points	126
7.4	Representation of a sample with variables as points	129
7.5	Computation-oriented theory	132
7.6	Principal component analysis	136
7.7	Semi-definite samples	140
7.8	Exercises	142
Chapter 8 One Sample of Individuals: Multiple Regression and Correlation Analysis		
8.1	Introduction	144
8.2	Basic description	147
8.3	Regression coefficients, correlation coefficients, and the multiple regression analysis of V_p on a subset of V_1, V_2, \dots, V_{p-1}	156
8.4	A least squares example illustrating the deletion of individuals	166
8.5	Correlation with a single categorical variable	170

Chapter 9	One Sample of Individuals: Extensions of Multiple Regression Analysis	
9.1	Joint prediction of a set of variables	176
9.2	Canonical correlation analysis	177
9.3	An example illustrating exploratory use of canonical correlation analysis	181
9.4	The case of a single classification variable represented by $V_{s+1}, V_{s+2}, \dots, V_p$	186
9.5	The forward method of selecting predictor variables	191
9.6	An example illustrating prediction of a categorical variable and forward selection of predictor variables	193
Chapter 10	Two or More Samples of Individuals	
10.1	Introduction	201
10.2	Two-sample analysis	203
10.3	Examples of two-sample analysis	210
10.4	Analysis of more than two samples	219
10.5	An example with six samples cross-classified into two sexes and three races	222
10.6	Small samples on many variables	241
Chapter 11	Randomized Experimentation, Missing Values, and Covariates	
11.1	General discussion	247
11.2	Examples	251
11.3	Missing values: a simple case	260
PART 4	NORMAL SAMPLING THEORY AND STATISTICAL INFERENCE	
Chapter 12	The Family of Normal Distributions	
12.1	Introduction	267
12.2	Spherically distributed random outcomes.	269
12.3	The normal distribution with given mean and covariance	273
12.4	Basic properties of the $N(\mu, \Sigma)$ distribution	276
12.5	Standard distribution theory	278
12.6	Exercises	283
Chapter 13	Elements of Multivariate Normal Sampling Theory	
13.1	Introduction	288
13.2	Sampling an origin-centered normal population.	288
13.3	The decomposition into random configuration and random orientation	291
13.4	Properties and characterizations of Wishart distributions	295
13.5	Properties and characterizations of the spherical distribution of a set of orthonormal random outcomes.	303

13.6	Multivariate t distributions and related quantities	305
13.7	Distributions and theory related to generalized beta and G distributions	308
13.8	Remarks on probability density functions	316
13.9	Exercises	317
Chapter 14	Some Sampling Distributions and Illustrations of Postdictive Inferences	
14.1	The sample mean and sample covariance of a single sample . . .	323
14.2	Sampling distributions and postdictive inference procedures for regression and correlation analysis	332
14.3	Sampling distributions and postdictive inference procedures in the analysis of two or more samples	346
14.4	Exercises	355
Chapter 15	The Role of Contemporary Theories of Statistical Inference	
15.1	Likelihood	358
15.2	Justifications based on sampling distributions	364
15.3	Predictive inference	367
15.4	Exercises	371
	 Bibliography	 375
	 Index	 383