
Contents

Preface.....	xiii
Authors	xv
 Chapter 1 The material of multivariate analysis.....	1
1.1 Examples of multivariate data	1
1.2 Preview of multivariate methods	10
1.3 The multivariate normal distribution.....	14
1.4 Computer programs.....	15
References	15
Appendix: An Introduction to R.....	16
References.....	27
 Chapter 2 Matrix algebra.....	29
2.1 The need for matrix algebra.....	29
2.2 Matrices and vectors	29
2.3 Operations on matrices.....	31
2.4 Matrix inversion.....	33
2.5 Quadratic forms.....	34
2.6 Eigenvalues and eigenvectors	34
2.7 Vectors of means and covariance matrices	35
2.8 Further reading.....	37
References.....	37
Appendix: Matrix Algebra in R.....	38
 Chapter 3 Displaying multivariate data.....	41
3.1 The problem of displaying many variables in two dimensions	41
3.2 Plotting index variables	41
3.3 The draftsman's plot.....	43
3.4 The representation of individual data points.....	44
3.5 Profiles of variables	46
3.6 Discussion and further reading	47
References.....	48

Appendix: Producing Plots in R	49
References.....	51
Chapter 4 Tests of significance with multivariate data.....	53
4.1 Simultaneous tests on several variables	53
4.2 Comparison of mean values for two samples: The single- variable case	53
4.3 Comparison of mean values for two samples: The multivariate case	55
4.4 Multivariate versus univariate tests	59
4.5 Comparison of variation for two samples: The single-variable case.....	60
4.6 Comparison of variation for two samples: The multivariate case	61
4.7 Comparison of means for several samples	66
4.8 Comparison of variation for several samples	70
4.9 Computer programs.....	74
References.....	78
Appendix: Tests of Significance in R	79
References.....	81
Chapter 5 Measuring and testing multivariate distances	83
5.1 Multivariate distances.....	83
5.2 Distances between individual observations.....	83
5.3 Distances between populations and samples	86
5.4 Distances based on proportions	91
5.5 Presence-absence data.....	92
5.6 The Mantel randomization test	93
5.7 Computer programs.....	97
5.8 Discussion and further reading	97
References.....	98
Appendix: Multivariate distance measures in R	100
References.....	101
Chapter 6 Principal components analysis	103
6.1 Definition of principal components	103
6.2 Procedure for a principal components analysis.....	104
6.3 Computer programs.....	113
6.4 Further reading.....	114
References.....	117
Appendix: Principal Components Analysis (PCA) in R.....	118
References.....	119

Chapter 7 Factor analysis.....	121
7.1 The factor analysis model.....	121
7.2 Procedure for a factor analysis	124
7.3 Principal components factor analysis	126
7.4 Using a factor analysis program to do principal components analysis.....	128
7.5 Options in analyses.....	133
7.6 The value of factor analysis.....	134
7.7 Discussion and further reading	134
References.....	135
Appendix: Factor Analysis in R.....	136
References.....	137
 Chapter 8 Discriminant function analysis.....	 139
8.1 The problem of separating groups.....	139
8.2 Discrimination using Mahalanobis distances.....	139
8.3 Canonical discriminant functions	140
8.4 Tests of significance.....	142
8.5 Assumptions	143
8.6 Allowing for prior probabilities of group membership.....	148
8.7 Stepwise discriminant function analysis.....	150
8.8 Jackknife classification of individuals	150
8.9 Assigning ungrouped individuals to groups.....	151
8.10 Logistic regression.....	151
8.11 Computer programs.....	156
8.12 Discussion and further reading	157
References.....	157
Appendix: Discriminant Function Analysis in R	159
References.....	162
 Chapter 9 Cluster analysis	 163
9.1 Uses of cluster analysis.....	163
9.2 Types of cluster analysis.....	163
9.3 Hierarchic methods.....	164
9.4 Problems with cluster analysis	166
9.5 Measures of distance.....	167
9.6 Principal components analysis with cluster analysis.....	168
9.7 Computer programs.....	172
9.8 Discussion and further reading	173
References.....	177
Appendix: Cluster Analysis in R	178
Reference	179

Chapter 10 Canonical correlation analysis	181
10.1 Generalizing a multiple regression analysis	181
10.2 Procedure for a canonical correlation analysis	183
10.3 Tests of significance	184
10.4 Interpreting canonical variates	185
10.5 Computer programs	197
10.6 Further reading	197
References	199
Appendix: Canonical Correlation in R	200
References	201
Chapter 11 Multidimensional scaling	203
11.1 Constructing a map from a distance matrix	203
11.2 Procedure for multidimensional scaling	204
11.3 Computer programs	214
11.4 Further reading	214
References	215
Appendix: Multidimensional scaling in R	216
References	217
Chapter 12 Ordination	219
12.1 The ordination problem	219
12.2 Principal components analysis	220
12.3 Principal coordinates analysis	225
12.4 Multidimensional scaling	231
12.5 Correspondence analysis	233
12.6 Comparison of ordination methods	238
12.7 Computer programs	239
12.8 Further reading	239
References	240
Appendix: Ordination methods in R	241
References	243
Chapter 13 Epilogue	245
13.1 The next step	245
13.2 Some general reminders	245
13.3 Missing values	246
References	247
Index	249