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It also helps make sense of univariate statistics, not just multivariate. Regression analysis, though,

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is the main application of the methods in this book. It will not substitute for Neter, et al. or any of the numerous texts on techniques of regression analysis; what it does is provide a simple geometric model for understanding regression.

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The geometry of the multivariate normal distribution can be investigated by considering the orientation, and shape of the prediction ellipse as depicted in the following diagram: The  $(1 - \alpha) \times 100$  prediction ellipse above is centered on the population means  $\mu_1$  and  $\mu_2$ .

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Wickens' (1995) text *The Geometry of Multivariate Statistics* and David J. Saville's and Gra-ham R. Wood's (1991) *Statistical Methods: The Geometric Approach* introduced me to the data-as-vectors geometry. Other statistical texts that were particularly helpful include Ronald

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