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Multivariate statistics is a subdivision of statistics encompassing the simultaneous observation and analysis of more than one outcome variable. The application of multivariate statistics is multivariate analysis.. Multivariate statistics concerns understanding the different aims and background of each of the different forms of multivariate analysis, and how they relate to each other.

Multivariate statistics - Wikipedia

In probability theory and statistics, the multivariate normal distribution, multivariate Gaussian distribution, or joint normal distribution is a generalization of the one-dimensional normal distribution to higher dimensions. One definition is that a random vector is said to be k-variate normally distributed if every linear combination of its k components has a univariate normal distribution.

Multivariate normal distribution - Wikipedia

Box and Cox (1964) developed the transformation. Estimation of any Box-Cox parameters is by maximum likelihood. Box and Cox (1964) offered an example in which the data had the form of survival times but the underlying biological structure was of hazard rates, and the transformation identified this.

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