Kwantitatieve Methoden
Book Review Section

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Book review 72B36

HÄRDLE, WOLFGANG,; SIMAR, LEOPOLD (2003).
Applied Multivariate Statistical Analysis.
Springer-Verlag, Berlin.
ISBN 3-540-03079-4, IV, 486 p., Softcover, EUR 69,95.

The book is organized as follows: I: Descriptive techniques; II Multivariate Random Variables (matrix algebra, multivariate distributions); III Multivariate techniques (principal components, factor analysis, cluster analysis, discriminant analysis, correspondence analysis, canonical correlation, mds, applications; Appendix A: symbols and notation; Appendix B: Data (description + actual data).

The book is available as e-book for those who bought the paper version; the book uses a computer system called XploRe-stat to allow users to re-analyze the examples. From a web browser, the examples can be run in a java-based system. This alsy may allow the users to re-use the same analyses with other data.

The graphics used in the book are rather poor; the available space is not used very well, the fonts used are often too small, and continuous reference is made to examples available in the electronic version of the book, by ways of links that have little function in the printed version. The graphics are by no means of the quality of those obtained by e.g. R or S-Plus. No color or grey shading was used.

In some sense, the book gives a rather traditional overview of multivariate statistical methods: most of the techniques dealt with have been around for 50 years or more. It does not distinguish e.g. between supervised methods, where we try to predict a dependent variable from a set of predictors (e.g. discriminant analysis) from unsupervised methods, where all variables are treated alike (e.g. principle components and cluster analysis). Finally, the book reads hard, sentences are long and the English used is not very direct. The book did pass the pleasure of the writers about the subject on to me.

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