

Multivariate General Linear Model

- Extensions of single dependent variable procedures such as ANOVA, ANCOVA, and multiple regression.
- Statistical framework includes MANOVA (factor predictors), MANCOVA (factors and continuous predictors), and multivariate multiple regression (continuous predictors).
- Prevents inflated overall type I error rate, accounts for correlations among the predictors, can detect the joint significance of a set of variables, even when univariate analyses would not be significant.
- Hotelling's T^2 is the overall multivariate test statistic and a generalization of the univariate t . Tests the H_0 that the population mean vectors are equal for two or more groups.

Testing In The Multivariate General Linear Model

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