

**MKT 791--Research II**  
**Spring 1996**  
**R. Kleine**

**Session 10: Canonical Correlation Analysis**

**READINGS**

Hair, Joseph F., Jr., Rolph E. Anderson, Ronald L. Tatham, and William C. Black (1995), *Multivariate Data Analysis with Readings*, 4th ed., Englewood Cliffs, NJ: Prentice-Hall.

- ◆ Chapter 1: Introduction
- ◆ Chapter 6: Canonical Correlation Analysis

Laverie, Debra A., Robert E. Kleine III, Susan Schultz Kleine (1993), "Emotions and Values: An Important Link in Understanding Consumption Experiences," in *Advances in Consumer Research*, Vol. 20. eds. Michael Rothschild and Leigh McAlister, Provo, UT: Association for Consumer Research, 70-75.

Thompson, Bruce (1984), *Canonical Correlation Analysis: Uses and Interpretation*, Newbury Park, CA., Sage, QASS #47.

Pedhazur, Elazar J. (1982), Chapter 18: "Canonical and Discriminant Analysis, and Multivariate Analysis of Variance," in *Multiple Regression in Behavioral Research*, 2nd ed., New York: Holt, Rinehart and Winston, 720-749.

**Optional**

Stephens, James (1992), Chapter 12: "Canonical Correlation," in *Applied Multivariate Analysis*, Hillsdale, NJ: Lawrence Erlbaum, 408-437.

**YOUR TURN**

First, perform a canonical correlation analysis on variables from the HATCO data set (use PROC CANCORR, of course). Interpret your analysis. Bring the analysis to class

Second, in *your* data, identify two distinct sets of variables that might be linearly related to one another. Perform a canonical correlation analysis on these two variable sets. Interpret your analysis. Bring the analysis to class.