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Multivariate linear regression is a natural extension of multiple linear regression in that both techniques try to interpret possible linear relationships between certain input and output variables.

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Modern Multivariate Statistical Techniques | SpringerLink

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Robust regression - Wikipedia

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Traditional multivariate analysis emphasizes theory concerning the multivariate normal distribution, techniques based on the multivariate normal distribution, and techniques that don't require a distributional assumption, but had better work well for the multivariate normal distribution, such as: multivariate regression, classification, principal component analysis, ANOVA, ANCOVA, correspondence analysis, density estimation, etc. Modern multivariate analysis includes the powerful ...

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