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Multivariate statistical analysis is concerned with analyzing and understanding data in high dimensions. We suppose that we are given a set  $\{x_i\}_{i=1}^n$  of  $n$  observations of a variable vector  $X$  in  $\mathbb{R}^p$ . That is, we suppose that each observation  $x_i$  has  $p$  dimensions:  $x_i = (x_{i1}, x_{i2}, \dots, x_{ip})$ , and that it is an observed value of a variable vector  $X \in \mathbb{R}^p$ . Therefore,  $X$  is composed of  $p$

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