

University of Pretoria Yearbook 2022

Regression analysis 780 (RAL 780)

Oualification Postgraduate **Faculty** Faculty of Economic and Management Sciences Module credits 15.00 **NOF Level** 08 Service modules Faculty of Natural and Agricultural Sciences Admission to either BScHons Statistics and Data Science or BComHons Statistics and **Prerequisites** Data Science. Contact time 1 lecture per week, 1 web-based period per week Language of tuition Module is presented in English **Department** Statistics **Period of presentation** Semester 1 or Semester 2

Module content

Matrix methods in statistics. Simple and multiple regression models. Sums of squares of linear sets. Generalised t- and F-tests. Residual analysis. Diagnostics for leverage, influence and multicolinearity. Indicator variables. Regression approach to analysis of variance. Weighted least squares. Theory is combined with practical work. A student cannot get credit for this module with a WST undergraduate major.

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