

# University of Pretoria Yearbook 2016

## Multivariate techniques 720 (MET 720)

<b>Qualification</b>	Postgraduate
<b>Faculty</b>	<a href="#">Faculty of Economic and Management Sciences</a>
<b>Module credits</b>	15.00
<b>Programmes</b>	<a href="#">BComHons Statistics</a>
<b>Service modules</b>	Faculty of Natural and Agricultural Sciences
<b>Prerequisites</b>	STK 310 and STK 320
<b>Contact time</b>	1 lecture per week
<b>Language of tuition</b>	English
<b>Academic organisation</b>	Statistics
<b>Period of presentation</b>	Semester 1

### Module content

Estimation: methods of moments and maximum likelihood. Cramer-Rao inequality, mean squared error, loss and risk functions, Bayes estimators. Sufficient statistics, completeness, the exponential class. Tests of statistical hypothesis: power function, critical region and Neyman-Pearson lemma.

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