



University of Pretoria Yearbook 2017

Introduction to statistical learning 720 (EKT 720)

Qualification Postgraduate

Faculty [Faculty of Economic and Management Sciences](#)

Module content The emphasis is on the theoretical understanding and practical application of advances in statistical modelling. The following topics are covered: Single equation models: Nonparametric regression. Bootstrap procedures within regression analysis, k-nearest neighbour classification. Modelling categorical dependent variables - Logit/Probit models. Multiple outputs. Linear regression of an indicator matrix. Ridge regression. Non-linear regression modelling. Some new developments in regression and classification.
Simultaneous equation models: Specification, identification and estimation of simultaneous equation models.

Module credits 15.00

Programmes [BComHons Mathematical Statistics](#)

[BComHons Statistics](#)

[BScHons Mathematical Statistics](#)

Service modules Faculty of Natural and Agricultural Sciences

Prerequisites RAL 780 or WST 311, 312, 321, 322

Contact time 1 web-based period per week, 1 lecture per week

Language of tuition Module is presented in English

Academic organisation Statistics

Period of presentation Semester 2

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