

# University of Pretoria Yearbook 2017

## Multivariate analysis 710 (MVA 710)

**Qualification** Postgraduate

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

**Module credits** 15.00

**Programmes** [BComHons Mathematical Statistics](#)

[BScHons Financial Engineering](#)

[BScHons Mathematical Statistics](#)

[BScHons Mathematics of Finance](#)

**Service modules** Faculty of Health Sciences

**Prerequisites** WST 311, WST 312, WST 321 and WST 322

**Contact time** 1 lecture per week

**Language of tuition** Module is presented in English

**Academic organisation** Statistics

**Period of presentation** Semester 1

### Module content

Matrix algebra. Some multivariate measures. Visualising multivariate data. Multivariate distributions. Samples from multivariate normal populations. The Wishart distribution. Hotelling's  $T^2$  statistic. Inferences about mean vectors.

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