

University of Pretoria Yearbook 2017

Multivariate analysis 720 (MVA 720)

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 Natural and Agricultural Sciences
Prerequisites	MVA 710
Contact time	1 lecture per week
Language of tuition	Module is presented in English
Academic organisation	Statistics
Period of presentation	Semester 2

Module content

The matrix normal distribution, correlation structures and inference of covariance matrices. Discriminant analysis. Principal component analysis. The biplot. Multidimensional scaling. Exploratory factor analysis. Confirmatory Factor analysis and structural equation models.

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