

# University of Pretoria Yearbook 2017

## Regression analysis 780 (RAL 780)

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| <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 Health Sciences<br>Faculty of Natural and Agricultural Sciences |
| <b>Prerequisites</b>          | STK 310 and STK 320  |
| <b>Contact time</b>           | 1 lecture per week, 1 web-based period per week                            |
| <b>Language of tuition</b>    | Module is presented in English   |
| <b>Academic organisation</b>  | Statistics   |
| <b>Period of presentation</b> | Semester 1   |

### 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 multicollinearity. Indicator variables. Regression approach to analysis of variance. Weighted least squares. Ridge regression. Theory is combined with practical work.

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