

University of Pretoria Yearbook 2018

Introduction to statistical learning 720 (EKT 720)

Qualification	Postgraduate
Faculty	Faculty of Economic and Management Sciences
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 lecture per week, 1 web-based period per week
Language of tuition	Module is presented in English
Department	Statistics
Period of presentation	Semester 2

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.

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