



University of Pretoria Yearbook 2019

Introduction to statistical learning 720 (EKT 720)

Qualification	Postgraduate
Faculty	Faculty of Economic and Management Sciences
Module content	<p>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.</p> <p>Simultaneous equation models: Specification, identification and estimation of simultaneous equation models.</p>
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
Contact time	1 web-based period per week, 1 lecture per week
Language of tuition	Module is presented in English
Department	Statistics
Period of presentation	Semester 2

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