

University of Pretoria Yearbook 2019

Multivariate techniques 720 (MET 720)

Qualification	Postgraduate
Faculty	Faculty of Economic and Management Sciences
Module credits	15.00
Programmes	BComHons Statistics
Prerequisites	STK 310 and STK 320
Contact time	1 lecture per week
Language of tuition	Module is presented in English
Department	Statistics
Period of presentation	Semester 2

Module content

Estimation: methods of moments and maximum likelihood. Cramer-Rao inequality, mean squared error, loss and risk functions, Bayes estimators. Sufficient statistics, completeness, the exponential class. Tests of statistical hypothesis: power function, critical region and Neyman-Pearson lemma.

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