

University of Pretoria Yearbook 2019

Multivariate analysis 710 (MVA 710)

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 WST 311, WST 312, WST 321

Contact time 1 lecture per week

Language of tuition Module is presented in English

Department Statistics

Period of presentation Semester 1

Module content

Matrix algebra. Some multivariate measures. Visualising multivariate data. Multivariate distributions. Samples from multivariate normal populations. The Wishart distribution. Hotelling's T^2 statistic. Inferences about mean vectors.

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