

University of Pretoria Yearbook 2020

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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