

## University of Pretoria Yearbook 2020

## Regression analysis 780 (RAL 780)

**Oualification** Postgraduate **Faculty** Faculty of Economic and Management Sciences Module credits 15.00 **BComHons Statistics and Data Science Programmes BScHons Statistics and Data Science** Service modules Faculty of Natural and Agricultural Sciences **Prerequisites** STK 310 and STK 320. This prerequisite cannot be replaced with any WST modules **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 1

## Module content

Matrix methods in statistics. Simple and multiple regression models. Sums of squares of linear sets. Generalised t- and F-tests. Residual analysis. Diagnostics for leverage, influence and multicolinearity. Indicator variables. Regression approach to analysis of variance. Weighted least squares. Theory is combined with practical work.

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