University of Pretoria Yearbook 2020

Regression analysis 780 (RAL 780)

Qualification	Postgraduate
Faculty	Faculty of Economic and Management Sciences
Module credits	15.00
Programmes	BComHons Statistics and Data Science
	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.