

# University of Pretoria Yearbook 2021

## Multivariate analysis 710 (MVA 710)

<b>Qualification</b>	Postgraduate
<b>Faculty</b>	<a href="#">Faculty of Economic and Management Sciences</a>
<b>Module credits</b>	15.00
<b>NQF Level</b>	08
<b>Programmes</b>	<a href="#">BComHons Mathematical Statistics</a> <a href="#">BScHons Financial Engineering</a> <a href="#">BScHons Mathematical Statistics</a> <a href="#">BScHons Mathematics of Finance</a>
<b>Service modules</b>	Faculty of Natural and Agricultural Sciences
<b>Prerequisites</b>	Admission to either BScHons Mathematical Statistics or BComHons Mathematical Statistics
<b>Contact time</b>	1 lecture per week
<b>Language of tuition</b>	Module is presented in English
<b>Department</b>	Statistics
<b>Period of presentation</b>	Semester 1 or Semester 2

### 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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