

# University of Pretoria Yearbook 2022

## Introduction to statistical learning 720 (EKT 720)

<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 <i>Mathematical Statistics</i></a> <a href="#">BScHons <i>Mathematical Statistics</i></a>
<b>Service modules</b>	Faculty of Natural and Agricultural Sciences
<b>Prerequisites</b>	RAL 780 or WST 311, 312, 321
<b>Contact time</b>	1 lecture per week, 1 web-based period per week
<b>Language of tuition</b>	Module is presented in English
<b>Department</b>	Statistics
<b>Period of presentation</b>	Semester 2

### Module content

The emphasis is on the theoretical understanding and practical application of advances in statistical modelling. The following topics are covered: Single equation models: Nonparametric regression. Bootstrap procedures within regression analysis, k-nearest neighbour classification. Modelling categorical dependent variables - Logit/Probit models. Multiple outputs. Linear regression of an indicator matrix. Ridge regression. Non-linear regression modelling. Some new developments in regression and classification. Simultaneous equation models: Specification, identification and estimation of simultaneous equation models.

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