Multivariate analysis 710 (MVA 710)

Qualification	Postgraduate
Faculty	Faculty of Economic and Management Sciences
Module credits	15.00
NQF Level	08
Programmes	BComHons *Mathematical Statistics*
	BScHons *Financial Engineering*
	BScHons *Mathematical Statistics*
	BScHons *Mathematics of Finance*
Service modules	Faculty of Natural and Agricultural Sciences
Prerequisites	Admission to either BScHons Mathematical Statistics or BComHons Mathematical Statistics
Contact time	1 lecture per week
Language of tuition	Module is presented in English
Department	Statistics
Period of presentation	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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