

University of Pretoria Yearbook 2025

Multivariate analysis 311 (WST 311)

Qualification	Undergraduate
Faculty	Faculty of Economic and Management Sciences
Module credits	18.00
NQF Level	07
Programmes	BCom specialising in Econometrics
	BCom specialising in Statistics and Data Science
	BSc in Actuarial and Financial Mathematics
	BSc in Applied Mathematics
	BSc in Chemistry
	BSc in Chemistry 4-year programme
	BSc in Mathematical Statistics
	BSc in Mathematics
	BSc in Mathematics 4-year programme
	BSc in Meteorology
	BSc in Meteorology 4-year programme
	BSc in Physics
	BSc in Physics 4-year programme
Service modules	Faculty of Economic and Management Sciences
	Faculty of Natural and Agricultural Sciences
Prerequisites	WST 211, WST 221, WTW 211 GS and WTW 218 GS
Contact time	1 practical per week, 2 lectures per week
Language of tuition	Module is presented in English
Department	Statistics
Period of presentation	Semester 1

Module content

Multivariate statistical distributions: Moments of a distribution, moment generating functions, independence. Multivariate normal distribution: Conditional distributions, partial and multiple correlations. Distribution of quadratic forms in normal variables. Multivariate normal samples: Estimation of the mean vector and covariance matrix, estimation of correlation coefficients, distribution of the sample mean, sample covariance matrix. Principal component analysis. The linear model: Models of full rank, least squares estimators, test of hypotheses. The generalised linear model: Exponential family mean and variance, link functions, and deviance. Poisson and Logistic regression. Cross-validation for model checking and hyperparameter selection. Model regularisation. Reproducible research. Metrics for model performance. Practical applications: Practical statistical modelling and analysis using statistical computer packages and interpretation of the output.

General Academic Regulations and Student Rules

The [General Academic Regulations \(G Regulations\)](#) and [General Student Rules](#) apply to all faculties and registered students of the University, as well as all prospective students who have accepted an offer of a place at the University of Pretoria. On registering for a programme, the student bears the responsibility of ensuring that they familiarise themselves with the General Academic Regulations applicable to their registration, as well as the relevant faculty-specific and programme-specific regulations and information as stipulated in the relevant yearbook. Ignorance concerning these regulations will not be accepted as an excuse for any transgression, or basis for an exception to any of the aforementioned regulations. The G Regulations are updated annually and may be amended after the publication of this information.

Regulations, degree requirements and information

The faculty regulations, information on and requirements for the degrees published here are subject to change and may be amended after the publication of this information.

University of Pretoria Programme Qualification Mix (PQM) verification project

The higher education sector has undergone an extensive alignment to the Higher Education Qualification Sub-Framework (HEQSF) across all institutions in South Africa. In order to comply with the HEQSF, all institutions are legally required to participate in a national initiative led by regulatory bodies such as the Department of Higher Education and Training (DHET), the Council on Higher Education (CHE), and the South African Qualifications Authority (SAQA). The University of Pretoria is presently engaged in an ongoing effort to align its qualifications and programmes with the HEQSF criteria. Current and prospective students should take note that changes to UP qualification and programme names, may occur as a result of the HEQSF initiative. Students are advised to contact their faculties if they have any questions.