

SLUkurs

Syllabus

POG0038 Multivariate methods, 7.5 credits

Syllabus approved

2002-08-07

Subjects

Statistics, Computer Science and Systems Science

Education cycle

Third cycle

Grading scale

Pass / Failed

The requirements for attaining different grades are described in the course assessment criteria which are contained in a supplement to the course syllabus. Current information on assessment criteria shall be made available at the start of the course.

Language

English

Prior knowledge

Knowledge in matrix algebra is recommended. The course Linear Models and Matrix Algebra (5 credits) gives a good base and that course can be arranged with advising instructors and home assignments.

Objective, including learning outcomes

Its objective is to give insights into the theory and applications of multivariate statistical concepts and methods including multivariate normal

distributions, principal components, factor analysis, discrimination, clustering and multidimensional scaling.

The theory is presented together with practical examples. Numerical calculations are mostly done by a statistical computer package.

Content

See Objective.

Requirements for examination

Will be notified during course.

Additional information**Responsible department**

Department of Economics