



Bachelor's courses School of Business and Economics

VU University Amsterdam - Student- & Onderwijszaken - Exchange programme Vrije Universiteit - 2018-2019

Multivariate Statistics

Course code	E_EOR2_MS ()
Period	Period 4
Credits	6.0
Language of tuition	English
Faculty	School of Business and Economics
Coordinator	prof. dr. A. Lucas
Examinator	prof. dr. A. Lucas
Teaching staff	prof. dr. A. Lucas
Teaching method(s)	Lecture, Study Group
Level	200

Course objective

This course introduces students to multivariate statistics and data analysis. The students need to grasp theoretical foundations of multivariate methods and to be able to use them in practice with real data.

Course content

The course will introduce the basic theory and applications for analyzing multi-dimensional data. Topics include multivariate distributions, Gaussian models, multivariate statistical inference and applications, classifications, cluster analysis, and dimension reduction methods. Course content is subject to change in order to keep the contents up-to-date with new developments in data science.

Form of tuition

There are two 2-hours lectures, one 2-hours tutorial and one 2-hours mix of tutorial and computer-lab.

Type of assessment

Written Exam.