



APPLIES TO ACADEMIC YEAR
2002/2003

MET 2212 Multivariate Statistics

Program

Specialization Course

Responsible for the course

Ulf Henning Olsson

Department

Economics

Term

Fall

ECTS Credits

6

Objective

Market-oriented managers will increasingly need to deal with quantitative data. Such data can be compiled to illustrate a specific problem, for instance by means of a survey (primary data), or through a systematization of more general market- or customer-oriented databases. These data have not been compiled to illustrate a particular problem but are available in the organization, for instance "scanner data" in the retail business (secondary data).

Prerequisites

Basic course in statistics

Compulsory literature

Hair, Joseph F., Rolph E. Anderson, Ronald L. Tatham and William C. Black. 1998. *Multivariate data analysis*. 5th ed. Upper Saddle River: Prentice Hall.
Jöreskog, Karl G. and Dag Sörbom. 1995. *LISREL 8: Structural equation modeling with the SIMPLIS command language*. Chicago: Scientific Software International.

Recommended literature

None

Course outline

Multiple regression analysis
Factor analysis and measurement models
A brief introduction to structure models (the LISREL model)

Computer-based tools

SPSS og LISREL 8.50 (student versjon)

Course structure

The course covers 36 teaching hours, mainly in the form of lectures and exercises, 10 hours of tutoring. There are also exercises in a computer lab.

Evaluation

Students hand in a term paper at the end of the course. The paper has to be completed in one - 1 - week and can be written individually or in a group of up to 2 students.

Evaluation code(s)

MET 22121 - term paper which accounts for 100% of the grade in MET 2212, 2 credits

Aids at the examination

All aids are permitted

Makeup exam

A re-sit is held at the next regular exam