APPLIES TO ACADEMIC YEAR 2004/2005

MET 2212 Multivariate Statistics

Program
Common Course, Master of Business and Economics Program

Responsible for the course
Ulf Henning Olsson

Department
Economics

Term
According to study plan

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 organiation, for instance "scanner data" in the retail business (secondary data).

Prerequisites
Basic courses in statistics and econometrics

Compulsory literature
Sharma Subhash. 1996. *Applied Multivariate Techniques* . New York: John Wiley.
Jõreskog, Karl G. and Dag Sørbom. 1995. *LISREL 8: Structural equation modeling with the SIMPLIS command language.* Chicago: Scientific Software International.

Recommended literature
Kaplan David. 2000. *Structural Equation Modeling: Foundations and Extensions.* Thousand Oaks, Calif.: Sage.

Course outline

Econometric Models
Factor analysis and measurement models
Structure Equation Models (the LISREL model)
Cluster Analysis

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.

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, 6 credits

Aids at the examination
All aids are permitted

Makeup exam
A re-sit is held at the next regular exam