



APPLIES TO ACADEMIC YEAR 2005/2006

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

Prerequisites

Basic courses in statistics and econometrics

Compulsory literature

Books:

Jøreskog, Karl G. 2002. Structural Equation Modeling with Ordinal variables using LISREL. Kan lastes ned fra nettet på denne adressen: <http://www.ssicentral.com/lisrel/ordinal.pdf>.
Kaplan David.. 2000. Structural Equation Modeling: Foundations and Extensions. Thousand Oaks, Calif.: Sage

Recommended literature

Books:

Jöreskog, Karl G. and Dag Sörbom.. 1995. LISREL 8: Structural equation modeling with the SIMPLIS command language.. Chicago: Scientific Software Internationa
Jöreskog, Karl G., Dag Sörbom, Steven du Toit and Mathilda du Toit.. 2000. LISREL 8: New Statistical Features.. Chicago: Scientific Software International.

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