ERASMUS+
EU programme for education, training, youth and sport

Incoming student mobility

UNIOS University Unit: SCHOOL OF APPLIED MATHEMATICS AND INFORMATICS

COURSES OFFERED IN FOREIGN LANGUAGE
FOR ERASMUS+ INDIVIDUAL INCOMING STUDENTS

Department or Chair within the UNIOS Unit	School of Applied Mathematics and Informatics

Study program	Graduate university study programme in mathematics (Master level) Branches: • Financial Mathematics and Statistics

Study level	Graduate (master)

Course title	Multivariate analysis
Course code (if any)	M122
Language of instruction	English
Brief course description	Syllabus. 1. Multiple linear regression and applications (distribution estimation and theory, hypothesis testing, deviation from classical assumptions, model development, variable selection, variable transformations, categorical independent variables, design matrix, ANOVA). 2. Generalized linear models (Poisson dependent variable, binary (or binomial) dependent variable). 3. Factor analysis. 4. Cluster analysis.
Form of teaching	
Form of assessment	Lectures and seminars are obligatory. During the course, statistical software will be used (e.g. R). The final exam is oral, and it is taken after the lectures have been completed, the exercises completed, the minimum number of credits at the midterm examinations, and the completed and defended seminar work. Acceptable results obtained at the midterm tests written by the student during the semester may replace the oral part of the exam. Student may write homework during the course to improve their final grade.
Number of ECTS	7

Class hours per week	2+1+1
Minimum number of students	
Period of realization	Winter semester
Lecturer	Mirta Benšić