

University of Pretoria Yearbook 2017

Analysis of time series 720 (TRA 720)

Qualification	Postgraduate
Faculty	Faculty of Economic and Management Sciences
Module credits	15.00
Programmes	BComHons Mathematical Statistics BComHons Statistics BScHons Financial Engineering BScHons Mathematical Statistics
Service modules	Faculty of Natural and Agricultural Sciences
Prerequisites	STK 310 and STK 320
Contact time	1 lecture per week
Language of tuition	Module is presented in English
Academic organisation	Statistics
Period of presentation	Semester 2

Module content

In this module certain basic topics relating to discrete, equally spaced stationary and non-stationary time series are introduced as well as the identification, estimation and testing of time series models and forecasting. Theoretical results are compared to corresponding results obtained from computer simulated time series.

The information published here is subject to change and may be amended after the publication of this information. The [General Regulations \(G Regulations\)](#) apply to all faculties of the University of Pretoria. It is expected of students to familiarise themselves well with these regulations as well as with the information contained in the [General Rules](#) section. Ignorance concerning these regulations and rules will not be accepted as an excuse for any transgression.