

## University of Pretoria Yearbook 2018

## Statistics 320 (STK 320)

| Qualification          | Undergraduate  |
|------------------------|--|
| Faculty                | Faculty of Economic and Management Sciences                          |
| Module credits         | 25.00  |
| Programmes             | BCom   |
|                        | BCom Economics   |
|                        | BCom Informatics Information Systems                                 |
|                        | BCom Law   |
|                        | BCom Statistics  |
|                        | BScAgric Agricultural Economics and Agribusiness Management          |
| Service modules        | Faculty of Engineering, Built Environment and Information Technology |
|                        | Faculty of Humanities  |
|                        | Faculty of Natural and Agricultural Sciences                         |
| Prerequisites          | STK 210, STK 220.  |
| Contact time           | 1 practical per week, 3 lectures per week                            |
| Language of tuition    | Module is presented in English                                       |
| Department             | Statistics   |
| Period of presentation | Semester 2   |

## Module content

Only one of the modules WST 321 or STK 320 may be included in any study programme. Stationary and non-stationary univariate time series. Properties of autoregressive moving average (ARMA) and autoregressive integrated moving average (ARIMA) processes. Identification, estimation and diagnostic testing of a time series model. Forecasting. Multivariate time series. Practical statistical modelling and analysis using statistical computer packages. Categorical data analysis. Identification, use, evaluation and interpretation of statistical computer packages and statistical techniques. Student seminars.

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