

University of Pretoria Yearbook 2018

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
Department	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.

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