

University of Pretoria Yearbook 2019

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
	BSc Mathematical Statistics
	BScAgric Agricultural Economics and Agribusiness Management
Service modules	Faculty of Engineering, Built Environment and Information Technology
	Faculty of Economic and Management Sciences
	Faculty of Natural and Agricultural Sciences
Prerequisites	WST 211, WST 221 WTW 211 GS and WTW 218 GS OR 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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