

# University of Pretoria Yearbook 2019

## Time-series analysis 321 (WST 321)

**Qualification** Undergraduate

**Faculty** [Faculty of Economic and Management Sciences](#)

**Module credits** 18.00

**Programmes** [BCom](#)

[BCom Econometrics](#)

[BCom Statistics](#)

[BSc Computer Science](#)

[BSc Actuarial and Financial Mathematics](#)

[BSc Applied Mathematics](#)

[BSc Mathematics](#)

[BSc Meteorology](#)

[BSc Physics](#)

**Service modules** Faculty of Economic and Management Sciences

Faculty of Natural and Agricultural Sciences

**Prerequisites** WST 211, WST 221, WTW 211 GS and WTW 218 GS

**Contact time** 1 practical per week, 2 lectures per week

**Language of tuition** Module is presented in English

**Department** Statistics

**Period of presentation** Semester 2

### Module content

**Note: 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.

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