



# University of Pretoria Yearbook 2020

## 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 Investment Management](#)

[BCom Law](#)

[BCom Statistics](#)

[BCom Statistics and Data Science](#)

[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** STK 210, STK 220 or WST 211, WST 221

**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

Stationary and non-stationary univariate time series. Properties of ARIMA processes. Identification, estimation and diagnostic testing of a time series models. Forecasting. Multivariate time series. Supervised learning: introduction to generalised linear models. Modelling of binary response variables, logistic regression. Supporting mathematical concepts. Statistical concepts are demonstrated and interpreted through practical coding and simulation within a data science framework.

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