# University of Pretoria Yearbook 2020

# Time-series analysis 321 (WST 321)

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| **Qualification** | Undergraduate |
| **Faculty** | Faculty of Economic and Management Sciences |
| **Module credits** | 18.00 |
| **Programmes** | BCom |
| | BCom Econometrics |
| | BCom Statistics |
| | BCom Statistics and Data Science |
| | 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, including that of social responsibility phenomena.

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familiarise themselves well with these regulations as well as with the information contained in the General Rules section. Ignorance concerning these regulations and rules will not be accepted as an excuse for any transgression.