



# University of Pretoria Yearbook 2021

## Time-series analysis 321 (WST 321)

<b>Qualification</b>	Undergraduate
<b>Faculty</b>	Faculty of Economic and Management Sciences
<b>Module credits</b>	18.00
<b>NQF Level</b>	07
<b>Programmes</b>	BCom BCom Econometrics BCom Statistics and Data Science BSc Computer Science BSc Actuarial and Financial Mathematics BSc Applied Mathematics BSc Chemistry BSc Mathematics BSc Meteorology BSc Physics
<b>Service modules</b>	Faculty of Economic and Management Sciences Faculty of Natural and Agricultural Sciences
<b>Prerequisites</b>	WST 211, WST 221, WTW 211 GS and WTW 218 GS
<b>Contact time</b>	1 practical per week, 2 lectures per week
<b>Language of tuition</b>	Module is presented in English
<b>Department</b>	Statistics
<b>Period of presentation</b>	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.



**General Regulations (G Regulations)** apply to all faculties of the University of Pretoria. It is expected of students to 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.