



University of Pretoria Yearbook 2016

Statistics 320 (STK 320)

Qualification Undergraduate

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

Module credits 25.00

Programmes [BCom Economic and Management Sc](#)

[BCom Economics](#)

[BCom Informatics: Information Systems](#)

[BCom Law](#)

[BCom Statistics](#)

[BScAgric Agricultural Economics: Agribusiness Management](#)

Service modules Faculty of Humanities

Prerequisites STK 310 GS

Contact time 3 lectures per week, 1 practical per week

Language of tuition English

Academic organisation Statistics

Period of presentation Semester 2

Module content

Regression analysis extensions: heteroscedasticity, serial correlation and lag structures. Time-series analysis. Applications of matrices, differentiation and integration in the economic and management sciences. Evaluation of simple economic models. Theory and applications of time-series models: univariate time series. Stationary and non-stationary time series. ARMA and ARIMA models. Regression models. Model identification and estimation. Spectrum and periodogram. Forecasting with time-series models. Identification, use, evaluation and interpretation of statistical computer packages and statistical techniques. Student seminars.

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