

# University of Pretoria Yearbook 2016

## Time-series analysis 321 (WST 321)

**Qualification** Undergraduate

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

**Module credits** 18.00

**Programmes** [BCom Econometrics](#)

[BCom Statistics](#)

[BSc\(Computer Science\) Computer Science](#)

[BSc Actuarial and Financial Mathematics](#)

[BSc Applied Mathematics](#)

[BSc Environmental and Engineering Geology](#)

[BSc Geology](#)

[BSc Mathematical Statistics](#)

[BSc Mathematics](#)

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

Faculty of Natural and Agricultural Sciences

**Prerequisites** WST 211, WST 221, WST 311 GS, WTW 211 GS and WTW 218 GS

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

**Language of tuition** Double Medium

**Academic organisation** Statistics

**Period of presentation** Semester 2

### Module content

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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