



University of Pretoria Yearbook 2017

Time-series analysis 321 (WST 321)

Qualification	Undergraduate
Faculty	Faculty of Economic and Management Sciences
Module credits	18.00
Programmes	BCom BCom Econometrics BCom Statistics BSc Computer Science BSc Actuarial and Financial Mathematics BSc Applied Mathematics 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	Afrikaans and English is used in one class
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.

The information published here is subject to change and may be amended after the publication of this information. The [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.