

University of Pretoria Yearbook 2018

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, 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.

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