# University of Pretoria Yearbook 2022

## Analysis of time series 880 (TRA 880)

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| **Qualification** | Postgraduate |
| **Faculty** | Faculty of Economic and Management Sciences |
| **Module credits** | 20.00 |
| **NQF Level** | 09 |
| **Programmes** | MSc (Advanced Data Analytics) (Coursework) |
| **Service modules** | Faculty of Natural and Agricultural Sciences |
| **Prerequisites** | WST 321 or TRA 720 |
| **Contact time** | 1 lecture per week |
| **Language of tuition** | Module is presented in English |
| **Department** | Statistics |
| **Period of presentation** | Semester 1 or Semester 2 |

**Module content**

Difference equations. Lag operators. Stationary ARMA processes. Maximum likelihood estimation. Spectral analysis. Vector processes. Non-stationary time series. Long-memory processes.