

# University of Pretoria Yearbook 2016

## Analysis of time series 720 (TRA 720)

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| <b>Qualification</b>          | Postgraduate  |
| <b>Faculty</b>                | <a href="#">Faculty of Economic and Management Sciences</a>   |
| <b>Module credits</b>         | 15.00   |
| <b>Programmes</b>             | <a href="#">BComHons Mathematical Statistics</a><br><a href="#">BComHons Statistics</a><br><a href="#">BScHons Financial Engineering</a><br><a href="#">BScHons Mathematical Statistics</a> |
| <b>Service modules</b>        | Faculty of Natural and Agricultural Sciences  |
| <b>Prerequisites</b>          | STK 310 and STK 320   |
| <b>Contact time</b>           | 1 lecture per week  |
| <b>Language of tuition</b>    | English   |
| <b>Academic organisation</b>  | Statistics  |
| <b>Period of presentation</b> | Semester 2  |

### Module content

In this module certain basic topics relating to discrete, equally spaced stationary and non-stationary time series are introduced as well as the identification, estimation and testing of time series models and forecasting. Theoretical results are compared to corresponding results obtained from computer simulated time series.

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