

# University of Pretoria Yearbook 2016

## Time-series analysis 321 (WST 321)

<b>Qualification</b>	Undergraduate
<b>Faculty</b>	<a href="#">Faculty of Economic and Management Sciences</a>
<b>Module credits</b>	18.00
<b>Programmes</b>	<a href="#">BCom Econometrics</a> <a href="#">BCom Statistics</a> <a href="#">BSc(Computer Science) Computer Science</a> <a href="#">BSc Actuarial and Financial Mathematics</a> <a href="#">BSc Applied Mathematics</a> <a href="#">BSc Environmental and Engineering Geology</a> <a href="#">BSc Geology</a> <a href="#">BSc Mathematical Statistics</a> <a href="#">BSc Mathematics</a>
<b>Service modules</b>	<a href="#">Faculty of Economic and Management Sciences</a> <a href="#">Faculty of Natural and Agricultural Sciences</a>
<b>Prerequisites</b>	WST 211, WST 221, WST 311 GS, WTW 211 GS and WTW 218 GS
<b>Contact time</b>	1 practical per week, 2 lectures per week
<b>Language of tuition</b>	Double Medium
<b>Academic organisation</b>	Statistics
<b>Period of presentation</b>	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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