Statistics 320 (STK 320)

Qualification	Undergraduate
Faculty	Faculty of Economic and Management Sciences
Module credits	25.00
Programmes	BCom
	BCom Economics
	BCom Informatics Information Systems
	BCom Law
	BCom Statistics
	BScAgric Agricultural Economics and Agribusiness Management
Service modules	Faculty of Humanities
Prerequisites	STK 310 GS
Contact time	3 lectures per week, 1 practical per week
Language of tuition	Module is presented in English
Academic organisation	Statistics
Period of presentation	Semester 2

Module content

Regression analysis extensions: heteroscedasticity, serial correlation and lag structures. Time-series analysis. Applications of matrices, differentiation and integration in the economic and management sciences. Evaluation of simple economic models. Theory and applications of time-series models: univariate time series. Stationary and non-stationary time series. ARMA and ARIMA models. Regression models. Model identification and estimation. Spectrum and periodogram. Forecasting with time-series models. Identification, use, evaluation and interpretation of statistical computer packages and statistical techniques. Student seminars.

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