University of Pretoria Yearbook 2017

Analysis of time series 880 (TRA 880)

Qualification	Postgraduate
Faculty	Faculty of Economic and Management Sciences
Module credits	20.00
Programmes	MCom Mathematical Statistics (Coursework)
	MCom Statistics (Coursework)
	MSc Mathematical Statistics (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
Academic organisation	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.