

University of Pretoria Yearbook 2017

Time-series analysis 321 (WST 321)

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| Qualification | Undergraduate |
| Faculty | Faculty of Economic and Management Sciences |
| Module credits | 18.00 |
| Programmes | BCom |
| | BCom Econometrics |
| | BCom Statistics |
| | BSc Computer Science |
| | BSc Actuarial and Financial Mathematics |
| | BSc Applied Mathematics |
| | BSc Mathematical Statistics |
| | BSc Mathematics |
| Service modules | Faculty of Economic and Management Sciences |
| | Faculty of Natural and Agricultural Sciences |
| Prerequisites | WST 211, WST 221, WST 311 GS, WTW 211 GS and WTW 218 GS |
| Contact time | 1 practical per week, 2 lectures per week |
| Language of tuition | Afrikaans and English is used in one class |
| Academic organisation | Statistics |
| Period of presentation | 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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