

# University of Pretoria Yearbook 2020

## Analysis of time series 880 (TRA 880)

<b>Qualification</b>	Postgraduate
<b>Faculty</b>	<a href="#">Faculty of Economic and Management Sciences</a>
<b>Module credits</b>	20.00
<b>Programmes</b>	<a href="#">MSc Advanced Data Analytics (Coursework)</a>
<b>Service modules</b>	Faculty of Natural and Agricultural Sciences
<b>Prerequisites</b>	WST 321 or TRA 720
<b>Contact time</b>	1 lecture per week
<b>Language of tuition</b>	Module is presented in English
<b>Department</b>	Statistics
<b>Period of presentation</b>	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.

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