



University of Pretoria Yearbook 2020

Time-series analysis 321 (WST 321)

Qualification Undergraduate

Faculty [Faculty of Economic and Management Sciences](#)

Module credits 18.00

Programmes [BCom](#)

[BCom Econometrics](#)

[BCom Statistics](#)

[BCom Statistics and Data Science](#)

[BSc Computer Science](#)

[BSc Actuarial and Financial Mathematics](#)

[BSc Applied Mathematics](#)

[BSc Mathematics](#)

[BSc Meteorology](#)

[BSc Physics](#)

Service modules [Faculty of Economic and Management Sciences](#)

[Faculty of Natural and Agricultural Sciences](#)

Prerequisites [WST 211](#), [WST 221](#), [WTW 211 GS](#) and [WTW 218 GS](#)

Contact time 1 practical per week, 2 lectures per week

Language of tuition Module is presented in English

Department [Statistics](#)

Period of presentation [Semester 2](#)

Module content

Note: Only one of the modules [WST 321](#) or [STK 320](#) may be included in any study programme.

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, including that of social responsibility phenomena.

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familiarise themselves well with these regulations as well as with the information contained in the [General Rules](#) section. Ignorance concerning these regulations and rules will not be accepted as an excuse for any transgression.