

University of Pretoria Yearbook 2021

Statistics 320 (STK 320)

Qualification Undergraduate

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

Module credits 25.00

NQF Level 07

Programmes [BCom](#)

[BCom Economics](#)

[BCom Investment Management](#)

[BCom Law](#)

[BCom Statistics and Data Science](#)

[BSc Mathematical Statistics](#)

Service modules Faculty of Engineering, Built Environment and Information Technology

Faculty of Economic and Management Sciences

Faculty of Natural and Agricultural Sciences

Prerequisites STK 210, STK 220 or WST 211, WST 221

Contact time 1 practical per week, 3 lectures per week

Language of tuition Module is presented in English

Department Statistics

Period of presentation Semester 2

Module content

Stationary and non-stationary univariate time series. Properties of ARIMA processes. Identification, estimation and diagnostic testing of a time series models. Forecasting. Multivariate time series. Supervised learning: introduction to generalised linear models. Modelling of binary response variables, logistic regression. Supporting mathematical concepts. Statistical concepts are demonstrated and interpreted through practical coding and simulation within a data science framework.

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