

## University of Pretoria Yearbook 2022

## Statistics 320 (STK 320)

Qualification	Undergraduate
Faculty	Faculty of Economic and Management Sciences
Module credits	25.00
NQF Level	07
Programmes	BCom (Law)
	BCom (Statistics and Data Science)
	BCom
	BCom (Economics)
	BCom (Investment Management)
	BSc (Meteorology)
	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.

The regulations and rules for the degrees published here are subject to change and may be amended after the publication of this information.

The General Academic Regulations (G Regulations) and General Student Rules apply to all faculties and registered students



of the University, as well as all prospective students who have accepted an offer of a place at the University of Pretoria. On registering for a programme, the student bears the responsibility of ensuring that they familiarise themselves with the General Academic Regulations applicable to their registration, as well as the relevant faculty-specific and programme-specific regulations and information as stipulated in the relevant yearbook. Ignorance concerning these regulations will not be accepted as an excuse for any transgression, or basis for an exception to any of the aforementioned regulations.