University of Pretoria Yearbook 2022

Analysis of time series 880 (TRA 880)

Qualification	Postgraduate
Faculty	Faculty of Economic and Management Sciences
Module credits	20.00
NQF Level	09
Programmes	MSc (Advanced Data Analytics) (Coursework)
Service modules	Faculty of Natural and Agricultural Sciences
Prerequisites	WST 321 or TRA 720
Contact time	1 lecture per week
Language of tuition	Module is presented in English
Department	Statistics
Period of presentation	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.