

# University of Pretoria Yearbook 2022

## Analysis of time series 880 (TRA 880)

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| <b>Qualification</b>          | Postgraduate  |
| <b>Faculty</b>                | <a href="#">Faculty of Economic and Management Sciences</a> |
| <b>Module credits</b>         | 20.00   |
| <b>NQF Level</b>              | 09  |
| <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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