University of Pretoria Yearbook 2022

Time-series analysis 321 (WST 321)

Qualification	Undergraduate
Faculty	Faculty of Economic and Management Sciences
Module credits	18.00
NQF Level	07
Programmes	BCom (Statistics and Data Science)
	BCom
	BCom (Econometrics)
	BSc (Computer Science)
	BSc (Meteorology)
	BSc (Actuarial and Financial Mathematics)
	BSc (Applied Mathematics)
	BSc (Chemistry)
	BSc (Mathematics)
	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.

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.