COURSE DETAIL

FORECASTING

Country

United Kingdom - England

Host Institution

University College London

Program(s)

English Universities, University College London

UCEAP Course Level

Upper Division

UCEAP Subject Area(s)

Statistics

UCEAP Course Number

123

UCEAP Course Suffix

UCEAP Official Title

FORECASTING

UCEAP Transcript Title

FORECASTING

UCEAP Quarter Units

6.00

UCEAP Semester Units

4.00

Course Description

In this course, students examine the most commonly-used models for time series. They learn to derive properties of time series models, to select, fit, check, and use appropriate models for time-ordered data sequences, and to understand and interpret the output from the time series module of a variety of standard software packages. Students also learn to appreciate the limitations of commonly-used models, and be aware of alternative modeling strategies which may be preferable in particular applications.

Language(s) of Instruction

English

Host Institution Course Number

STAT0010

Host Institution Course Title

FORECASTING

Host Institution Campus

University College London

Host Institution Faculty

Host Institution Degree

Host Institution Department

Statistics

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