COURSE DETAIL

FORECASTING TECHNIQUES
Country Spain
Host Institution Pompeu Fabra University
Program(s) International Business Economics
UCEAP Course Level Upper Division
UCEAP Subject Area(s) Economics Business Administration
UCEAP Course Number 158
UCEAP Course Suffix
UCEAP Official Title FORECASTING TECHNIQUES
UCEAP Transcript Title FORECAST TECHNIQUES
UCEAP Quarter Units 4.00
UCEAP Semester Units 2.70

Course Description

This course offers a study of time series analysis with a view towards model-based predictions. It uses modeling and computational methodology applicable to a wide range of scientific fields, including engineering, environmental sciences, biochemistry, and natural language processing, but it focuses on applications for economics and finance, such as the extraction of stochastic business cycles and volatility prediction using daily and intraday high-frequency data.

Basic skills in statistics and computing with R are a prerequisite. Previous coursework in econometric analysis of linear time series is recommended.

Language(s) of Instruction
English

Host Institution Course Number
21896,21176

Host Institution Course Title
TÉCNICAS DE PROVISIÓN

Host Institution Course Details

Host Institution Campus

Host Institution Faculty
Facultat d'Economia i Empresa

Host Institution Degree

Host Institution Department

Course Last Reviewed

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