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
FORECASTING TECHNIQUES

Host Institution Campus

Host Institution Faculty
Facultat d'Economia i Empresa

Host Institution Degree

Host Institution Department

Print