COURSE DETAIL

TIME SERIES AND FORECASTING
Country United Kingdom - England
Host Institution London School of Economics
Program(s) London School of Economics
UCEAP Course Level Upper Division
UCEAP Subject Area(s) Statistics
UCEAP Course Number 128
UCEAP Course Suffix
UCEAP Official Title TIME SERIES AND FORECASTING
UCEAP Transcript Title TIME SERIES&FORECAS
UCEAP Quarter Units 6.00
UCEAP Semester Units 4.00

Course Description

The course introduces the student to the statistical analysis of time series data and simple time series models, and showcases what time series analysis can be useful for. Topics include autocorrelation; stationarity, trend removal and seasonal adjustment; AR, MA, ARMA, ARIMA; estimation; forecasting; unit root test; introduction to financial time series and the ARCH/GARCH models; basic spectral analysis. The use of R for time series analysis is covered.

Language(s) of Instruction
English

Host Institution Course Number
ST304

Host Institution Course Title
TIME SERIES AND FORECASTING

Host Institution Course Details
https://www.lse.ac.uk/resources/calendar/courseGuides/ST/2022_ST304.htm

Host Institution Campus
London School of Economics

Host Institution Faculty

Host Institution Degree

Host Institution Department
Statistics

Course Last Reviewed
2022-2023

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