

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 Campus

London School of Economics

Host Institution Faculty

Host Institution Degree

Host Institution Department

Statistics

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