COURSE DETAIL

TIME SERIES

Country
Hong Kong

Host Institution
Chinese University of Hong Kong

Program(s)
Chinese University of Hong Kong

UCEAP Course Level
Upper Division

UCEAP Subject Area(s)
Statistics

UCEAP Course Number
144

UCEAP Course Suffix

UCEAP Official Title
TIME SERIES

UCEAP Transcript Title
TIME SERIES

UCEAP Quarter Units
4.50

UCEAP Semester Units
3.00

Course Description

This course examines time series with applications. Fundamental concepts of time series such as trends, stationary process, ARIMA process, model building (including parameter estimation, order determination and diagnostic checking), forecasting and seasonal models, ARCH and GARCH models will be covered. The use of related statistical packages will be demonstrated.

Language(s) of Instruction
English

Host Institution Course Number
STAT4005

Host Institution Course Title
TIME SERIES

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department

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