

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 Course Details

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department

Course Last Reviewed

2024-2025

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