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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