COURSE DETAIL

TIME-SERIES ANALYSIS

Country
Hong Kong

Host Institution
University of Hong Kong

Program(s)
University of Hong Kong

UCEAP Course Level
Upper Division

UCEAP Subject Area(s)
Statistics

UCEAP Course Number
120

UCEAP Course Suffix

UCEAP Official Title
TIME-SERIES ANALYSIS

UCEAP Transcript Title
TIME SERIES ANALYS

UCEAP Quarter Units
5.00

UCEAP Semester Units
3.30

Course Description

A time series consists of a set of observations on a random variable taken over time. Time series arise naturally in climatology, economics, environment studies, finance and many other disciplines. The observations in a time series are usually correlated; the course establishes a framework to discuss this. This course distinguishes different type of time series, investigates various representations for the processes and studies the relative merits of different forecasting procedures. Students will analyze real time-series data on the computer. Topics: Stationary and the autocorrelation functions; linear stationary models; linear non-stationary models; model identification; estimation and diagnostic checking; seasonal models and forecasting methods for time series.

Language(s) of Instruction
English

Host Institution Course Number
STAT4601

Host Institution Course Title
TIME-SERIES ANALYSIS

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department
Statistics & Actuarial Science

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