COURSE DETAIL

TIME SERIES ANALYSIS
Country United Kingdom - England
Host Institution University of Bristol
Program(s) University of Bristol
UCEAP Course Level Upper Division
UCEAP Subject Area(s) Mathematics
UCEAP Course Number 147
UCEAP Course Suffix
UCEAP Official Title TIME SERIES ANALYSIS
UCEAP Transcript Title TIME SERIES ANALYS
UCEAP Quarter Units 8.00
UCEAP Semester Units 5.30

Course Description

Students learn to identify and remove simple trends and seasonalities from time series data; describe the properties of stationary time series and their autocorrelations; define various time series probability models (ARMA, ARIMA, GARCH); construct time series probability models from data and verify model fit; define the spectral density function and understand it as a distribution of energy in the frequency domain; compute the periodogram and smoothed versions; and analyze multivariate time series.

Language(s) of Instruction
English

Host Institution Course Number
MATH33800

Host Institution Course Title
TIME SERIES ANALYSIS

Host Institution Campus
Bristol

Host Institution Faculty
Faculty of Science

Host Institution Degree

Host Institution Department

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