

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 Course Details

<https://www.bristol.ac.uk/unit-programme-catalogue/UnitDetails.jsa;jsessionId=E...>

Host Institution Campus

Bristol

Host Institution Faculty

Faculty of Science

Host Institution Degree

Host Institution Department

Course Last Reviewed

2024-2025

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