COURSE DETAIL

APPLIED TIME SERIES ANALYSIS

Country
Singapore

Host Institution
National University of Singapore

Program(s)
National University of Singapore

UCEAP Course Level
Upper Division

UCEAP Subject Area(s)
Statistics

UCEAP Course Number
170

UCEAP Course Suffix

UCEAP Official Title
APPLIED TIME SERIES ANALYSIS

UCEAP Transcript Title
TIME SERIES ANALYSI

UCEAP Quarter Units
6.00

UCEAP Semester Units
4.00

Course Description

This course introduces the modelling and analysis of time series data. A computer package is used to analyze real data sets. Topics include stationary time series, ARIMA models, estimation and forecasting with ARIMA models. The statistical software R is used to implement these methods on real-world data sets. The course requires students to take prerequisites.

Language(s) of Instruction
English

Host Institution Course Number
ST4253

Host Institution Course Title
APPLIED TIME SERIES ANALYSIS

Host Institution Course Details
https://nusmods.com/courses/ST4253/applied-time-series-analysis

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department
Statistics and Data Science

Course Last Reviewed
2025-2026

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