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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