



University of Pretoria Yearbook 2019

Analysis of time series 880 (TRA 880)

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| Qualification | Postgraduate |
| Faculty | Faculty of Economic and Management Sciences |
| Module credits | 20.00 |
| Programmes | MSc Advanced Data Analytics (Coursework) |
| Service modules | Faculty of Natural and Agricultural Sciences |
| Prerequisites | WST 321 or TRA 720 |
| Contact time | 1 lecture per week |
| Language of tuition | Module is presented in English |
| Department | Statistics |
| Period of presentation | Semester 1 or Semester 2 |

Module content

Difference equations. Lag operators. Stationary ARMA processes. Maximum likelihood estimation. Spectral analysis. Vector processes. Non-stationary time series. Long-memory processes.

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