### Module description

<table>
<thead>
<tr>
<th>Module title</th>
<th>Abbreviation</th>
</tr>
</thead>
<tbody>
<tr>
<td>Time Series Analysis 1</td>
<td>10-M=AZRA-161-m01</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Module coordinator</th>
<th>Module offered by</th>
<th>ECTS</th>
<th>Method of grading</th>
<th>Only after succ. compl. of module(s)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Dean of Studies Mathematik (Mathematics)</td>
<td>Institute of Mathematics</td>
<td>10</td>
<td>numerical grade</td>
<td>--</td>
</tr>
</tbody>
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<table>
<thead>
<tr>
<th>Duration</th>
<th>Module level</th>
<th>Other prerequisites</th>
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<tbody>
<tr>
<td>1 semester</td>
<td>graduate</td>
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</tbody>
</table>

### Contents

Additive model, linear filters, autocorrelation, moving average, autoregressive processes, Box-Jenkins method.

### Intended learning outcomes

The student is acquainted with the fundamental methods of time series analysis and can apply them to practical problems.

### Courses

**Type, number of weekly contact hours, language — if other than German**

V (4) + Ü (2)

Module taught in: German and/or English

### Method of assessment

**Type, scope, language — if other than German, examination offered — if not every semester, information on whether module is creditable for bonus**

a) written examination (approx. 90 to 120 minutes, usually chosen) or b) oral examination of one candidate each (approx. 20 minutes) or c) oral examination in groups (groups of 2, 15 minutes per candidate)

Assessment offered: In the semester in which the course is offered and in the subsequent semester

Language of assessment: German or English
creditable for bonus

### Allocation of places

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### Additional information

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### Referred to in LPO I

(examination regulations for teaching-degree programmes)

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### Module appears in

- Master’s degree (1 major) Mathematics (2016)
- Master’s degree (1 major) Economathematics (2016)
- Master’s degree (1 major) Mathematical Physics (2016)
- Master’s degree (1 major) Computational Mathematics (2016)
- Master’s teaching degree Gymnasium MINT Teacher Education PLUS, Elite Network Bavaria (ENB) (2016)
- Supplementary course MINT Teacher Education PLUS, Elite Network Bavaria (ENB) (2016)
- Master’s degree (1 major) Computational Mathematics (2019)
- Master’s degree (1 major) Mathematics (2019)
- Master’s teaching degree Gymnasium MINT Teacher Education PLUS, Elite Network Bavaria (ENB) (2020)
- Supplementary course MINT Teacher Education PLUS, Elite Network Bavaria (ENB) (2020)
- Master’s degree (1 major) Mathematical Physics (2020)