Module title
Time Series Analysis 1

Abbreviation
10-M=AZRA-161-m01

Module coordinator
Dean of Studies Mathematik (Mathematics)

Module offered by
Institute of Mathematics

ECTS
10

Method of grading
numerical grade

Only after succ. compl. of module(s)
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Duration
1 semester

Module level
graduate

Other prerequisites
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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
V (4) + Ü (2)
Module taught in: German and/or English

Method of assessment
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 1 (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)

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