### Module title

Time Series Analysis

### Abbreviation

10-M=AZRA-212-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)

Language of assessment: German or English

Assessment offered: Only when announced in the semester in which the courses are offered and in the subsequent semester 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) Economathematics (2021)