Module title				Abbreviation
Time Series Analysis				10-M=AZRA-212-m01
Module coordinator			**Module offered by**	
Dean of Studies Mathematik (Mathematics)			Institute of Mathematics	
ECTS	**Method of grading**	**Only after succ. compl. of module(s)**		
10	numerical grade	--		
Duration	**Module level**	**Other prerequisites**		
1 semester	graduate	--		
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) 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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Workload				
300 h				
Teaching cycle				
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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) Master's degree (1 major) Computational Mathematics (2022) Master's degree (1 major) Mathematics (2022) Master's degree (1 major) Mathematical Physics (2022) Master's degree (1 major) Economathematics (2022) exchange program Mathematics (2023) Master's degree (1 major) Computational Mathematics (2024) Master's degree (1 major) Mathematics (2024) Master's degree (1 major) Economathematics (2024)				