

Module title		Abbreviation
Time Series Analysis		10-M=AZRAin-222-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: 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: English Assessment offered: In the semester in which the course is 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) Mathematics International (2022)		