Module title			Abbreviation
Research in Groups - Time Series Analysis			10-M=GTSAin-152-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

Selected modern topics in time series analysis.

Recommended previous knowledge:
Basic knowledge of stochastics is required, such as that acquired in the "Stochastics 1" module. Knowledge of the contents of the module "Stochastics 2" is also recommended.

Intended learning outcomes

The student gains insight into contemporary research problems in time series analysis. He/She masters advanced techniques in this field and can apply them to complex problems.

Courses (type, number of weekly contact hours, language — if other than German)

V (2) + S (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)

talk (60 to 120 minutes)
Language of assessment: English
Assessment offered: In the semester in which the course is offered and in the subsequent semester

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 (2015)
Master's degree (1 major) Mathematics International (2021)
Master's degree (1 major) Mathematics International (2022)
Master's degree (1 major) Mathematics International (2025)