## Module title

**Module title**: Time Series Analysis 2

**Abbreviation**: 10-M=VZRAIn-152-m01

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### Module coordinator

Dean of Studies Mathematik (Mathematics)

### Module offered by

Institute of Mathematics

### ECTS

<table>
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<tr>
<th>Module level</th>
<th>Other prerequisites</th>
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<td>10 numerical grade</td>
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### Duration

1 semester

### Contents

State-space models, Kalman filter, frequency spaces, Fourier analysis, periodograms, characterisation of autocovariance functions.

### Intended learning outcomes

The student is acquainted with advanced methods in time series analysis. He gains the ability to work on contemporary research questions in this field.

### Courses

- **V (4) + Ü (2)**
  - Module taught in: 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: English

### 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) Mathematics International (2015)