Module title			Abbreviation
Time Series Analysis 2			10-M=VZRAin-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

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