Module title
Time Series Analysis 2

Abbreviation
10-M=VZRAin-152-m01

Module coordinator
Dean of Studies Mathematik (Mathematics)

Module offered by
Institute of Mathematics

ECTS
10

Method of grading
Numerical grade

Only after succ. compl. of module(s)
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Duration
1 semester

Module level
Graduate

Other prerequisites
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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
Creditable for bonus

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