

Module title		Abbreviation
Time Series Analysis 2		10-M=VZRAin-152-mo1
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) 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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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)		