Module title | Time Series Analysis
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Abbreviation | 12-Konj2-F-072-m01

Module coordinator | holder of the Chair of Econometrics
Module offered by | Faculty of Business Management and Economics

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Contents

In this module, students will become familiar with basic methods for describing, analysing and forecasting economic time series. Filter and component models, ARIMA and spectral analytic methods will be discussed.

Note: This module is not offered on a regular basis.

Intended learning outcomes

Students acquire comprehension on the key methods of time-series analysis. They will be able to analyze and forecast economic time-series competently.

Method of assessment

- written examination (approx. 60 minutes)

Allocation of places

- Number of places: 20. Uniform regulations governing the restriction of the number of places are laid down in the FSB (subject-specific provisions) regarding Section 7 Subsection 4.

Additional information

- Referred to in LPO I (examination regulations for teaching-degree programmes)

Module appears in

- Bachelor' degree (1 major) Business Management and Economics (2007)