Module title: Time Series Analysis
Abbreviation: 12-Konj2-F-o82-m01

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

ECTS: 5
Method of grading: numerical grade
Duration: 1 semester
Module level: undergraduate
Other prerequisites: --

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.

Courses
(type, number of weekly contact hours, language — if other than German)
V + Ü (no information on SWS (weekly contact hours) and course language available)

Method of assessment
(type, scope, language — if other than German, examination offered — if not every semester, information on whether module is creditable for bonus)
written examination (approx. 60 minutes)

Allocation of places
Number of places: 20. Should the number of applications exceed the number of available places, places will be allocated in a standardised procedure among all applicants irrespective of their subjects according to the following quotas: Quota 1 (50% of places): total number of ECTS credits already achieved in the respective degree subject; among applicants with the same number of ECTS credits achieved, places will be allocated by lot. Quota 2 (25% of places): number of subject semesters of the respective applicant; among applicants with the same number of subject semesters, places will be allocated by lot. Quota 3 (25% of places): allocation by lot. In this procedure, applicants who already have successfully completed at least one module component of the respective module will be given preferential consideration. Places on all courses of the module component with a restricted number of places will be allocated in the same procedure. A waiting list will be maintained and places re-allocated as they become available.

Additional information
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Referred to in LPO I (examination regulations for teaching-degree programmes)
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Module appears in
Bachelor’ degree (1 major) Business Management and Economics (2009)
Bachelor’ degree (1 major) Business Management and Economics (2013)
Bachelor’ degree (1 major) Business Management and Economics (2008)
Bachelor’ degree (1 major) Business Management and Economics (2010)
Bachelor’ degree (1 major) Economathematics (2009)
Bachelor’ degree (1 major) Economathematics (2012)
Bachelor’ degree (1 major) Economathematics (2008)
Master’s degree (1 major) China Business and Economics (2014)
Master’s degree (1 major) China Business and Economics (2012)