

Module title		Abbreviation
Time Series Analysis		12-Konj2-F-152-m01
Module coordinator		Module offered by
Holder of the Chair of Econometrics		Faculty of Business Management and Economics
ECTS	Method of grading	Only after succ. compl. of module(s)
5	numerical grade	--
Duration	Module level	Other prerequisites
1 semester	undergraduate	--
Contents		
<p>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.</p> <p>Note: This module is not offered on a regular basis.</p>		
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 (2) + Ü (2)		
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		
20 places. (1) Should the number of applications exceed the number of available places, places will be allocated by lot among all applicants irrespective of their subjects. (2) Places on all courses of the module with a restricted number of places will be allocated in the same procedure. (3) A waiting list will be maintained and places re-allocated by lot as they become available.		
Additional information		
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Workload		
150 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		
<p>Bachelor' degree (1 major) Business Management and Economics (2015) Bachelor' degree (1 major) Economathematics (2015) Bachelor' degree (1 major) Business Information Systems (2015) Master's degree (1 major) China Business and Economics (2016) Bachelor' degree (1 major) Business Information Systems (2016) Bachelor' degree (1 major) Economathematics (2017) Master's degree (1 major) China Business and Economics (2019) Bachelor' degree (1 major) Business Information Systems (2019) Bachelor' degree (1 major) Business Management and Economics (2019) Bachelor' degree (1 major) Business Information Systems (2020)</p>		

