MATH 545. INTRODUCTION TO TIME SERIES ANALYSIS.

Credits: 4

Offered by: Mathematics and Statistics (Faculty of Science)

This course is not offered this catalogue year.

Description

Stationary processes; estimation and forecasting of ARMA models; non-stationary and seasonal models; state-space models; financial time series models; multivariate time series models; introduction to spectral analysis; long memory models.

- Prerequisite: MATH 324 or MATH 357 or equivalent

Most students use Visual Schedule Builder (VSB) to organize their schedules. VSB helps you plan class schedules, travel time, and more.

Launch Visual Schedule Builder