uc3m | Universidad Carlos III de Madrid

Time Series and Forecasting

Academic Year: (2018 / 2019) **Review date: 11-04-2018**

Department assigned to the subject: Statistics Department

Coordinating teacher:

Type: Electives ECTS Credits : 6.0

Year : 4 Semester :

DESCRIPTION OF CONTENTS: PROGRAMME

1. Descriptive Analysis and Properties
2. Stationary Models: ARIMAs
3. Forecasting Evaluation
4. Exponential Smoothing
5. Dynamic Regression
6. Case Studies

% end-of-term-examination:	60
% of continuous assessment (assigments, laboratory, practicals…):	40