



COURSE: Time Series Analysis and Forecasting		
MASTER: Master in Big Data Analytics	YEAR: 1º	TERM: 1º

PLANIFICACIÓN SEMANAL DE LA ASIGNATURA								
WEEK	SESSION	DESCRIPTION	GROUPS (mark X)		Special room for session (computer classroom, audio- visual classroom ...)	WEEKLY PROGRAMMING FOR STUDENT		
			LECTUR ES	SEMINARS		DESCRIPTION	CLASS HOURS	HOMEWORK HOURS (Max. 7h week)
1	1	Introducción	X			Material reading	1.5	4
1	2	Introducción	X			Practical work	1.5	
2	1	Time series decomposition	X			Material reading	1.5	4
2	2	Time series decomposition	X			Practical work	1.5	
3	1	ARIMA models	X			Material reading	1.5	4
3	2	ARIMA models	X			Practical work	1.5	
4	1	Advanced forecasting methods	X			Material reading	1.5	4
4	2	Univariate volatility models	X			Practical work	1.5	
5	1	Univariate volatility models	X			Material reading		4
5	2	Univariate volatility models	X			Practical work	1.5	

6	1	Multivariate volatility models	X			Material reading	1.5	4
6	2	Multivariate volatility models	X			Practical work	1.5	
7	1	Multivariate volatility models	X			Material reading	1.5	4
7	2	Multivariate volatility models	X			Practical work	1.5	
Subtotal 1							42	56
Total 1 (<i>Hours of class plus student homework hours between weeks 1-7</i>)							98	

8		Tutorials, handing in, etc						
8		Assessment					3	4
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9								
Subtotal 2							3	4
Total 2 (<i>Hours of class plus student homework hours between weeks 8-9</i>)								

TOTAL (<i>Total 1 + Total 2</i>)							150
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