Universidad Carlos III de Madrid

SUBJECT: Time Series analysis		
MASTER DEGREE: Data science	ECTS:3	QUARTER: 2

TIMETABLE FOR THE SUBJECT								
WEEK	SESSION	DESCRIPTION OF EACH SESSION	GROUP (X mark)		Indicate if a different lecture room is needed (computer, audiovisual, etc.)	HOMEWORK PER WEEK		
			1	2		DESCRIPTION	ATTENDING HOURS	HOMEWORK Max. 7H/WEEK
1		Basic concepts in Time series analysis.				Study of theoretical contents. Problems resolution.	3	6
2		Linear univariate ARIMA models.				Study of theoretical contents. Problems resolution.	3	6
3		Linear univariate ARIMA models. Estimation.				Study of theoretical contents. Problems resolution.	3	6
4		Linear univariate ARIMA models. Forecasting.				Study of theoretical contents. Problems resolution.	3	6

5		Linear univariate ARIMA models. Outliers.				Study of theoretical contents. Problems resolution.	3	6
6		Volatility models.				Study of theoretical contents. Problems resolution.	3	6
7		Multivariate time series.				Study of theoretical contents. Problems resolution.	3	6
TOTAL HOURS							21	42