COURSE: Research techniques for prediction		
DEGREE: Bachelor's Degree in Management and Technology	YEAR:	TERM:

WEEKLY PLANNING

WEEK	SESSION	DESCRIPTION	TEACHING (mark X)		SPECIAL ROOM FOR SESION (computer classroom, audio-visual classroom...)	WEEKLY PROGRAMMING FOR STUDENT		
			LECTURES	SEMINARS		DESCRIPTION	CLASS HOURS	HOMEWORK HOURS (Max. Estim. 6,5h)
1	1	Introduction to time series	x			Study of Sections 1.1 to 1.3. Search for examples of time series	1,5	6,5
	2	Introduction to software for time series analysis		x		Use of software for time series analysis	1,5	
2	3	Decomposition of time series (2.1 to 2.3)	x			Study of Sections 2.1 to 2.3	1,5	6,5
	4	Time series decomposition exercises		x		Resolution of exercises	1,5	
3	5	Decomposition of time series (2.3 to 2.5)	x			Study of Sections 2.3 to 2.5	1,5	6,5
	6	Time series decomposition exercises		x		Resolution of exercises	1,5	
4	7	Exponential smoothing techniques (2.6)	x			Study of Section 2.6	1,5	6,5
	8	Lab 1 - Descriptive analysis, decomposition and exponential smoothing techniques		x		Laboratory assignment & Group tutorial	1,5	
5	9	ARIMA models (3.1 to 3.4)	x			Study of Sections 3.1 to 3.4	1,5	6,5
	10	Exercises of ARIMA models		x		Resolution of exercises	1,5	
6	11	ARIMA models (3.5 to 3.6)	x			Study of Sections 3.5 to 3.6	1,5	6,5
	12	Exercises of ARIMA models		x		Resolution of exercises	1,5	
7	13	Seasonal ARIMA models (3.7)	x			Study of Section 3.7	1,5	6,5
	14	Exercises of seasonal ARIMA models		x		Resolution of exercises	1,5	
8	15	Prediction with ARIMA models (3.8)	x			Study of Section 3.8	1,5	6,5
	16	Lab 2 - Estimation, selection and prediction with ARIMA models		x		Laboratory assignment	1,5	
9	17	Advanced prediction methods (4.1 to 4.2)	x			Study of Sections 4.1 to 4.2	1,5	6,5
	18	Exercises of VAR models and dynamic regression		x		Resolution of exercises	1,5	
10	19	Advanced prediction methods (4.3)	x			Study of Section 4.3	1,5	6,5
	20	Exercises of dynamic factor models		x		Resolution of exercises	1,5	
11	21	Advanced prediction methods (4.4)	x			Study of Section 4.4	1,5	6,5
	22	Lab 3 - Use of advanced prediction methods		x		Laboratory assignment	1,5	
12	23	Conditional heteroscedasticity models (5.1 to 5.3)	x			Study of Sections 5.1 to 5.3	1,5	6,5
	24	Exercises of conditional heteroscedasticity models		x		Resolution of exercises	1,5	
13	25	Conditional heteroscedasticity models (5.1 to 5.3)	x			Study of Sections 5.1 to 5.3	1,5	6,5
	26	Lab 4 - Estimation, selection and prediction with GARCH models		x		Laboratory assignment	1,5	
14	27	Review class and preparation for evaluations	x			Exam preparation & Group tutorial	1,5	6,5
	28	Defense of the prediction project		x		Presentation and defense of the prediction project	1,5	
						Subtotal 1	**42**	**91**
						Total 1 *(Hours of class plus student homework)*	**133**	

15		Tutorials, handing in, etc					3,6	-
16 17 18		Assessment					3	10
						Subtotal 2	**6,6**	**10**
						Total 2 *(Hours of class plus student homework)*	**17**	