GEORG-AUGUST-UNIVERSITÄT
GÖTTINGEN

Courses taught in English at the Faculty of Economic Sciences

Module No: Modul M.WIWI-QMW.0009 **Title:** *: Introduction to Time Series Analysis*	**Credits: 6**
Course Content: Classical time series decomposition analysis (moving averages, transformations of time series, parametric trend estimates, seasonal and cyclical components), exponential smoothing, stochastic models for time series (normal distribution, autocovariance and autocorrelation function), stationarity,spectral analysis, general linear time series models and their properties, ARMA models, ARIMA models, ARCH and GARCH models	**Course Type:** Lecture

Recommended Prerequisites: Statistik.	**Exam:** 90 minutes exam
Recommended Semester: (bitte ausfüllen)	**Cycle:** Every winter semester
Literature:	**Lecturer:** Prof. Helmut Herwartz