Forecasting (STAT0010)

Description

This module aims to introduce methods of finding and extrapolating patterns in time-ordered sequences. It is primarily intended for third and fourth year undergraduate students and taught postgraduate students registered on the degree programmes offered by the Department of Statistical Science, or jointly with other departments.

On successful completion of the module, a student should be familiar with the most commonly-used models for time series; be able to derive properties of time series models; be able to select, fit, check and use appropriate models for time-ordered data sequences; understand and be able to interpret the output from the time series module of a variety of standard software packages.
Forecasting (STAT0010)

Description
This module aims to introduce methods of finding and extrapolating patterns in time-ordered sequences. It is primarily intended for third and fourth year undergraduate students and taught postgraduate students registered on the degree programmes offered by the Department of Statistical Science, or jointly with other departments.

On successful completion of the module, a student should be familiar with the most commonly-used models for time series; be able to derive properties of time series models; be able to select, fit, check and use appropriate models for time-ordered data sequences; understand and be able to interpret the output from the time series module of a variety of standard software packages.

Key information
- **Year**: 2019/20
- **Credit value**: 15 (150 study hours)
- **Delivery**: PGT L7, Campus-based
- **Reading List**: [View on UCL website](#)
- **Tutor**: Dr Alexandros Beskos
- **Term**: Term 2
- **Timetable**: [View on UCL website](#)

Assessment
- Written examination (main exam period): 80%
- Coursework: 20%

Find out more
For more information about the department, programmes, relevant open days and to browse other modules, visit [ucl.ac.uk](http://ucl.ac.uk)
Statistical Science

Forecasting (STAT0010)

Description
This module aims to introduce methods of finding and extrapolating patterns in time-ordered sequences. It is primarily intended for third and fourth year undergraduate students and taught postgraduate students registered on the degree programmes offered by the Department of Statistical Science, or jointly with other departments.

On successful completion of the module, a student should be familiar with the most commonly-used models for time series; be able to derive properties of time series models; be able to select, fit, check and use appropriate models for time-ordered data sequences; understand and be able to interpret the output from the time series module of a variety of standard software packages.

Key information

<table>
<thead>
<tr>
<th>Year</th>
<th>2019/20</th>
</tr>
</thead>
<tbody>
<tr>
<td>Credit value</td>
<td>15 (150 study hours)</td>
</tr>
<tr>
<td>Delivery</td>
<td>UGM L7, Campus-based</td>
</tr>
<tr>
<td>Reading List</td>
<td><a href="#">View on UCL website</a></td>
</tr>
<tr>
<td>Tutor</td>
<td>Dr Alexandros Beskos</td>
</tr>
<tr>
<td>Term</td>
<td>Term 2</td>
</tr>
<tr>
<td>Timetable</td>
<td><a href="#">View on UCL website</a></td>
</tr>
</tbody>
</table>

Assessment

- Written examination (main exam period): 80%
- Coursework: 20%

Find out more

For more information about the department, programmes, relevant open days and to browse other modules, visit [ucl.ac.uk](http://ucl.ac.uk)

Disclaimer: All information correct as of June 2019. Please note that aspects of the module may be subject to change. UCL will make best efforts to inform applicants of major changes.