

Sequential analysis

Course mnemonic

STAT-F507

ECTS credits

5 credits

Language(s) of instruction

English

Course period

Second term

Shumway and Stoffer (2006). Time Series Analysis and Its Applications. 2nd Edition. Springer

Other information

Contact(s)

Siegfried Hörmann

Programmes

Programmes proposing this course at the faculty of Sciences

MA-STAT | Master in Statistics : General | finalité Research General/unit 2

Programmes proposing this course at the Solvay Brussels School of Economics and Management

MA-ECOE | Master in Economics : Econometrics | finalité Research in Economics and statistics/unit 2

Course content

See http://homepages.ulb.ac.be/~shormann/TSII_2016.html

Teaching method and learning activities

Lectures on blackboard and discussion.

References, bibliography and recommended reading

Brockwell and Davis (1991). Time Series: Theory and Methods. Springer