

# Sequential analysis

## Course mnemonic

STAT-F507

## ECTS credits

5 credits

## Language(s) of instruction

English

## Course period

Second term

## Course content

See [http://homepages.ulb.ac.be/~shormann/TSII\\_2016.html](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

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

## Other information

### Contact(s)

Siegfried Hörmann

### Evaluation method(s)

Other

### Evaluation method(s) (additional information)

Written or oral exam (depending on the number of participants) on theory.

### Main language(s) of evaluation

English

## 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