STAT443 - Forecasting - Course Description

Christopher Risi

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STAT443 - Forecasting

Modelling techniques for forecasting time series data: smoothing methods, regression including penalty/regularization methods, the Box-Jenkins framework, stationary and non-stationary processes, both with and without seasonal effects. Other topics may include: ARCH/GARCH models, Bayesian methods, dynamic linear models, Markov Chain Monte Carlo simulation, spectral density analysis, and periodograms.