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Henrik Madsen Professor, Section Head for Dynamical Systems, Applied Mathematics and Computer Sciences, Technical University of Denmark

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and apply the concepts and methods used for univariate time series modelling. In addition, students should be able to decompose a time series into a trend component, seasonal effects and irregular terms. Computing: The course includes several computing lab sessions, in which the students will apply a variety of programs of time series analysis.

STAT6087 Time Series Analysis - University of Southampton

TMA4285 Time Series Models Fall 2011. Course description ... Wei,William W.S. (2006): Time Series Analysis, "Univariate and Multivariate Methods". ... Eksamen 2002 Eksamen 2003 Eksamen 2004 Eksamen 2005 Eksamen 2006 Eksamen 2007 Eksamen 2008 Eksamen 2009 Eksamen 2010 Eksamen 2011 Solution exam 2008 Solution exam 2005 Solution exam 2007 Solution ...

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