

ECOM30004 Time Series Analysis and Forecasting

Credit Points:	12.50																		
Level:	3 (Undergraduate)																		
Dates & Locations:	2011, Parkville This subject commences in the following study period/s: Semester 2, Parkville - Taught on campus.																		
Time Commitment:	Contact Hours: Two 1-hour lectures and a 1-hour tutorial/practice class per week Total Time Commitment: Not available																		
Prerequisites:	<p>One of:</p> <table border="1"> <thead> <tr> <th>Subject</th> <th>Study Period Commencement:</th> <th>Credit Points:</th> </tr> </thead> <tbody> <tr> <td>ECOM30001 Basic Econometrics</td> <td>Semester 1</td> <td>12.50</td> </tr> <tr> <td>ECOM30002 Econometrics</td> <td>Semester 1</td> <td>12.50</td> </tr> </tbody> </table> <p>OR both of the following:</p> <table border="1"> <thead> <tr> <th>Subject</th> <th>Study Period Commencement:</th> <th>Credit Points:</th> </tr> </thead> <tbody> <tr> <td>MAST20004 Probability</td> <td>Semester 1</td> <td>12.50</td> </tr> <tr> <td>MAST20005 Statistics</td> <td>Semester 2</td> <td>12.50</td> </tr> </tbody> </table>	Subject	Study Period Commencement:	Credit Points:	ECOM30001 Basic Econometrics	Semester 1	12.50	ECOM30002 Econometrics	Semester 1	12.50	Subject	Study Period Commencement:	Credit Points:	MAST20004 Probability	Semester 1	12.50	MAST20005 Statistics	Semester 2	12.50
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ECOM30001 Basic Econometrics	Semester 1	12.50																	
ECOM30002 Econometrics	Semester 1	12.50																	
Subject	Study Period Commencement:	Credit Points:																	
MAST20004 Probability	Semester 1	12.50																	
MAST20005 Statistics	Semester 2	12.50																	
Corequisites:	None																		
Recommended Background Knowledge:	Please refer to Prerequisites and Corequisites.																		
Non Allowed Subjects:	None																		
Core Participation Requirements:	For the purposes of considering requests for Reasonable Adjustments under the Disability Standards for Education (Cwth 2005), and Students Experiencing Academic Disadvantage Policy, academic requirements for this subject are articulated in the Subject Description, Subject Objectives, Generic Skills and Assessment Requirements for this entry. The University is dedicated to provide support to those with special requirements. Further details on the disability support scheme can be found at the Disability Liaison Unit website: http://www.services.unimelb.edu.au/disability/																		
Coordinator:	Mr Maurice Ng																		
Contact:	wng@unimelb.edu.au (mailto:wng@unimelb.edu.au)																		
Subject Overview:	Normally topics will include current techniques used in forecasting in finance, accounting and economics such as regression models, Box-Jenkins, ARIMA models, vector autoregression, causality analysis, cointegration and forecast evaluation, and ARCH models. The computer software used is <i>Eviews</i> .																		
Objectives:	Information not available.																		
Assessment:	A 2-hour end-of-semester examination (60%) and empirical exercises equivalent to 4000 words (40%).																		
Prescribed Texts:	Applied Econometric Time Series (W Enders), (2nd edn), Wiley, 2003																		
Breadth Options:	This subject potentially can be taken as a breadth subject component for the following courses:																		

	<p># <u>Bachelor of Arts</u> (https://handbook.unimelb.edu.au/view/2011/B-ARTS)</p> <p># <u>Bachelor of Biomedicine</u> (https://handbook.unimelb.edu.au/view/2011/B-BMED)</p> <p># <u>Bachelor of Environments</u> (https://handbook.unimelb.edu.au/view/2011/B-ENVS)</p> <p># <u>Bachelor of Music</u> (https://handbook.unimelb.edu.au/view/2011/B-MUS)</p> <p># <u>Bachelor of Science</u> (https://handbook.unimelb.edu.au/view/2011/B-SCI)</p> <p># <u>Bachelor of Engineering</u> (https://handbook.unimelb.edu.au/view/2011/B-ENG)</p> <p>You should visit learn more about breadth subjects (http://breadth.unimelb.edu.au/breadth/info/index.html) and read the breadth requirements for your degree, and should discuss your choice with your student adviser, before deciding on your subjects.</p>
Fees Information:	Subject EFTSL, Level, Discipline & Census Date, http://enrolment.unimelb.edu.au/fees
Generic Skills:	<p># High level of development: written communication; problem solving.</p> <p># Moderate level of development: statistical reasoning; application of theory to practice; interpretation and analysis; critical thinking; synthesis of data and other information; evaluation of data and other information; use of computer software; accessing data and other information from a range of sources; receptiveness to alternative ideas.</p> <p># Some level of development: collaborative learning; team work.</p>
Related Course(s):	Master of Accounting Master of Accounting
Related Majors/Minors/Specialisations:	Economics Economics Economics Major