Mathematical Statistics, Time Series Analysis

Extent: 7.5 credits  
Cycle: A

Grading scale: TH

Course evaluations: Archive for all years

<table>
<thead>
<tr>
<th>Academic Year</th>
<th>Course Syllabus</th>
<th>Board of Education</th>
<th>Department / Division</th>
<th>Suitable for exchange students</th>
<th>Entry Requirements</th>
<th>Assumed Prior Knowledge</th>
<th>Limited Number of Participants</th>
<th>Course Web Page</th>
<th>Examinations</th>
</tr>
</thead>
<tbody>
<tr>
<td>2020/21</td>
<td>SV EN</td>
<td>PLED I</td>
<td>7152</td>
<td>X</td>
<td>E</td>
<td>X</td>
<td>X</td>
<td>Course Web Page</td>
<td>Examinations</td>
</tr>
<tr>
<td>2019/20</td>
<td>SV EN</td>
<td>PLED I</td>
<td>7152</td>
<td>X</td>
<td>E</td>
<td>X</td>
<td>X</td>
<td>Course Web Page</td>
<td>Examinations</td>
</tr>
<tr>
<td>2018/19</td>
<td>SV EN</td>
<td>PLED I</td>
<td>7152</td>
<td>X</td>
<td>E</td>
<td>X</td>
<td>X</td>
<td>Course Web Page</td>
<td>Examinations</td>
</tr>
<tr>
<td>2017/18</td>
<td>SV EN</td>
<td>PLED I</td>
<td>7152</td>
<td>X</td>
<td>E</td>
<td>X</td>
<td>X</td>
<td>Course Web Page</td>
<td>Examinations</td>
</tr>
</tbody>
</table>

Up to and including the academic year 2016/17, this course had the course code FMS051.

2020/21
<table>
<thead>
<tr>
<th>Programme</th>
<th>Specialisation</th>
<th>Included in Study Year</th>
<th>Allowed from Study Year</th>
<th>20/21 sp1</th>
<th>20/21 sp2</th>
<th>20/21 sp3</th>
<th>20/21 sp4</th>
</tr>
</thead>
<tbody>
<tr>
<td>BME</td>
<td>sbh</td>
<td>V</td>
<td>4</td>
<td>4</td>
<td>24</td>
<td>12</td>
<td>5</td>
</tr>
<tr>
<td>C</td>
<td>-</td>
<td>V</td>
<td>4</td>
<td>4</td>
<td>24</td>
<td>12</td>
<td>5</td>
</tr>
<tr>
<td>D</td>
<td>ssr</td>
<td>V</td>
<td>4</td>
<td>4</td>
<td>24</td>
<td>12</td>
<td>5</td>
</tr>
<tr>
<td>E</td>
<td>ss</td>
<td>V</td>
<td>4</td>
<td>4</td>
<td>24</td>
<td>12</td>
<td>5</td>
</tr>
<tr>
<td>F</td>
<td>-</td>
<td>V</td>
<td>4</td>
<td>4</td>
<td>24</td>
<td>12</td>
<td>5</td>
</tr>
<tr>
<td>F</td>
<td>bg</td>
<td>V</td>
<td>4</td>
<td>4</td>
<td>24</td>
<td>12</td>
<td>5</td>
</tr>
<tr>
<td>F</td>
<td>bm</td>
<td>V</td>
<td>4</td>
<td>4</td>
<td>24</td>
<td>12</td>
<td>5</td>
</tr>
<tr>
<td>F</td>
<td>fm</td>
<td>V</td>
<td>4</td>
<td>4</td>
<td>24</td>
<td>12</td>
<td>5</td>
</tr>
<tr>
<td>F</td>
<td>r</td>
<td>V</td>
<td>4</td>
<td>4</td>
<td>24</td>
<td>12</td>
<td>5</td>
</tr>
<tr>
<td>F</td>
<td>ss</td>
<td>V</td>
<td>4</td>
<td>4</td>
<td>24</td>
<td>12</td>
<td>5</td>
</tr>
<tr>
<td>I</td>
<td>fir</td>
<td>V</td>
<td>4</td>
<td>4</td>
<td>24</td>
<td>12</td>
<td>5</td>
</tr>
<tr>
<td>MMSR</td>
<td>-</td>
<td>V</td>
<td>2</td>
<td>2</td>
<td>24</td>
<td>12</td>
<td>5</td>
</tr>
<tr>
<td>Pi</td>
<td>bam</td>
<td>V</td>
<td>4</td>
<td>4</td>
<td>24</td>
<td>12</td>
<td>5</td>
</tr>
<tr>
<td>Pi</td>
<td>biek</td>
<td>V</td>
<td>4</td>
<td>4</td>
<td>24</td>
<td>12</td>
<td>5</td>
</tr>
<tr>
<td>Pi</td>
<td>fm</td>
<td>V</td>
<td>4</td>
<td>4</td>
<td>24</td>
<td>12</td>
<td>5</td>
</tr>
<tr>
<td>Pi</td>
<td>ssr</td>
<td>V</td>
<td>4</td>
<td>4</td>
<td>24</td>
<td>12</td>
<td>5</td>
</tr>
</tbody>
</table>

Footnotes 2020/21

**BME, C, D, E, F, I, Pi:** The course is to be studied together with MASM17.

2019/20
## Programme Specialisation

<table>
<thead>
<tr>
<th>Programme</th>
<th>Specialisation</th>
<th>Included in Study Year</th>
<th>Allowed from Study Year</th>
</tr>
</thead>
<tbody>
<tr>
<td>BME</td>
<td>sbh</td>
<td>V</td>
<td>4</td>
</tr>
<tr>
<td>C</td>
<td>-</td>
<td>V</td>
<td>4</td>
</tr>
<tr>
<td>D</td>
<td>ssr</td>
<td>V</td>
<td>4</td>
</tr>
<tr>
<td>E</td>
<td>ss</td>
<td>V</td>
<td>4</td>
</tr>
<tr>
<td>F</td>
<td>bg</td>
<td>V</td>
<td>4</td>
</tr>
<tr>
<td>F</td>
<td>bm</td>
<td>V</td>
<td>4</td>
</tr>
<tr>
<td>F</td>
<td>fm</td>
<td>V</td>
<td>4</td>
</tr>
<tr>
<td>F</td>
<td>r</td>
<td>V</td>
<td>4</td>
</tr>
<tr>
<td>F</td>
<td>ss</td>
<td>V</td>
<td>4</td>
</tr>
<tr>
<td>I</td>
<td>fir</td>
<td>V</td>
<td>4</td>
</tr>
<tr>
<td>Pi</td>
<td>bam</td>
<td>V</td>
<td>4</td>
</tr>
<tr>
<td>Pi</td>
<td>biek</td>
<td>V</td>
<td>4</td>
</tr>
<tr>
<td>Pi</td>
<td>fm</td>
<td>V</td>
<td>4</td>
</tr>
<tr>
<td>Pi</td>
<td>ssr</td>
<td>V</td>
<td>4</td>
</tr>
</tbody>
</table>

### 2018/19
<table>
<thead>
<tr>
<th>Programme</th>
<th>Specialisation</th>
<th>Included in Study Year</th>
<th>Allowed from Study Year</th>
<th>18/19 sp1</th>
<th>18/19 sp2</th>
<th>18/19 sp3</th>
<th>18/19 sp4</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>F</td>
<td>O</td>
<td>L</td>
<td>H</td>
</tr>
<tr>
<td>BME</td>
<td>sbh</td>
<td>V</td>
<td>4</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>C</td>
<td>ssr</td>
<td>V</td>
<td>4</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>D</td>
<td>ssr</td>
<td>V</td>
<td>4</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>E</td>
<td>ss</td>
<td>V</td>
<td>4</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>F</td>
<td>-</td>
<td>V</td>
<td>4</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>F</td>
<td>bm</td>
<td>V</td>
<td>4</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>F</td>
<td>fm</td>
<td>V</td>
<td>4</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>F</td>
<td>r</td>
<td>V</td>
<td>4</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>F</td>
<td>ss</td>
<td>V</td>
<td>4</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>I</td>
<td>-</td>
<td>V</td>
<td>4</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>I</td>
<td>fir</td>
<td>V</td>
<td>4</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Pi</td>
<td>bg</td>
<td>V</td>
<td>4</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Pi</td>
<td>biek</td>
<td>V</td>
<td>4</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Pi</td>
<td>fm</td>
<td>V</td>
<td>4</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Pi</td>
<td>ssr</td>
<td>V</td>
<td>4</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

2017/18
<table>
<thead>
<tr>
<th>Programme</th>
<th>Specialisation</th>
<th>Mandatory / Elective</th>
<th>Included in Study Year</th>
<th>Allowed from Study Year</th>
<th>17/18 sp1</th>
<th>17/18 sp2</th>
<th>17/18 sp3</th>
<th>17/18 sp4</th>
</tr>
</thead>
<tbody>
<tr>
<td>BME</td>
<td>sbh</td>
<td>V</td>
<td>4</td>
<td>4</td>
<td></td>
<td>26</td>
<td>12</td>
<td>5</td>
</tr>
<tr>
<td>C</td>
<td>ssr</td>
<td>V</td>
<td>4</td>
<td>4</td>
<td></td>
<td>26</td>
<td>12</td>
<td>5</td>
</tr>
<tr>
<td>D</td>
<td>ssr</td>
<td>V</td>
<td>4</td>
<td>4</td>
<td></td>
<td>26</td>
<td>12</td>
<td>5</td>
</tr>
<tr>
<td>E</td>
<td>ss</td>
<td>V</td>
<td>4</td>
<td>4</td>
<td></td>
<td>26</td>
<td>12</td>
<td>5</td>
</tr>
<tr>
<td>F</td>
<td>-</td>
<td>V</td>
<td>4</td>
<td>4</td>
<td></td>
<td>26</td>
<td>12</td>
<td>5</td>
</tr>
<tr>
<td>F</td>
<td>bm</td>
<td>V</td>
<td>4</td>
<td>4</td>
<td></td>
<td>26</td>
<td>12</td>
<td>5</td>
</tr>
<tr>
<td>F</td>
<td>fm</td>
<td>V</td>
<td>4</td>
<td>4</td>
<td></td>
<td>26</td>
<td>12</td>
<td>5</td>
</tr>
<tr>
<td>F</td>
<td>r</td>
<td>V</td>
<td>4</td>
<td>4</td>
<td></td>
<td>26</td>
<td>12</td>
<td>5</td>
</tr>
<tr>
<td>F</td>
<td>ss</td>
<td>V</td>
<td>4</td>
<td>4</td>
<td></td>
<td>26</td>
<td>12</td>
<td>5</td>
</tr>
<tr>
<td>I</td>
<td>-</td>
<td>V</td>
<td>4</td>
<td>4</td>
<td></td>
<td>26</td>
<td>12</td>
<td>5</td>
</tr>
<tr>
<td>I</td>
<td>fir</td>
<td>V</td>
<td>4</td>
<td>4</td>
<td></td>
<td>26</td>
<td>12</td>
<td>5</td>
</tr>
<tr>
<td>Pi</td>
<td>bg</td>
<td>V</td>
<td>4</td>
<td>4</td>
<td></td>
<td>26</td>
<td>12</td>
<td>5</td>
</tr>
<tr>
<td>Pi</td>
<td>biekr</td>
<td>V</td>
<td>4</td>
<td>4</td>
<td></td>
<td>26</td>
<td>12</td>
<td>5</td>
</tr>
<tr>
<td>Pi</td>
<td>fm</td>
<td>V</td>
<td>4</td>
<td>4</td>
<td></td>
<td>26</td>
<td>12</td>
<td>5</td>
</tr>
<tr>
<td>Pi</td>
<td>ssr</td>
<td>V</td>
<td>4</td>
<td>4</td>
<td></td>
<td>26</td>
<td>12</td>
<td>5</td>
</tr>
</tbody>
</table>

**2016/17**

The course was offered with the course code [FMS051](#) this academic year.

**2015/16**

The course was offered with the course code [FMS051](#) this academic year.

**2014/15**

The course was offered with the course code [FMS051](#) this academic year.
2013/14
The course was offered with the course code FMS051 this academic year.

2012/13
The course was offered with the course code FMS051 this academic year.

2011/12
The course was offered with the course code FMS051 this academic year.

2010/11
The course was offered with the course code FMS051 this academic year.

2009/10
The course was offered with the course code FMS051 this academic year.

2008/09
The course was offered with the course code FMS051 this academic year.

2007/08
The course was offered with the course code FMS051 this academic year.