

Multiple Regression and Time Series Analysis

Single subject and programme course

7.5 credits

Regressions- och tidsserieanalys

732G05

Valid from:

Determined by

The Quality Board at the Faculty of Arts
and Sciences

Date determined

2007-01-22

Main field of study

Statistics

Course level

First cycle

Advancement level

G1N

Course offered for

- Bachelor´s Programme in Political science and economics

Entry requirements

Completed Introductory Statistics, basic course, 7.5 HE credits (or the equivalent).

Intended learning outcomes

The aim of the course is that the student should acquire an overview of linear relationships in regression analysis and descriptive time series analysis.

On completion of the course, the student should

- be able to use knowledge of the most common statistic inference methods in regression and time series analysis,
- have the ability to determine the model that is relevant to the data,
- in a knowledgeable way be able to assess the quality of data and interpret the results of the analyses.

Course content

The following is studied in the course

- simple and multiple linear regression,
- index theory and demand analysis,
- Descriptive time series analysis with decomposition and forecasting.

Standard programs for regression and time series analysis are used in the course.

Teaching and working methods

Lectures, teaching sessions, individual and joint supervision, seminars, computer exercises and project work.

Language of instruction: Swedish.

Examination

The course is examined through written examination and presentation of a project work.

Grades

Three-grade scale, U, G, VG

Other information

Planning and implementation of a course must take its starting point in the wording of the syllabus. The course evaluation included in each course must therefore take up the question how well the course agrees with the syllabus. The course is carried out in such a way that both men's and women's experience and knowledge is made visible and developed.

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Department

Institutionen för datavetenskap