

TECHNICAL SHEET OF THE TRAINING ACTIVITY

Basic data of the Training Activity	
Title	Forecasting techniques
Character	Transversal
Type	Elective
Duration	10 hours
Schedule	Semester 2
Contents	<ol style="list-style-type: none"> 1. Introduction and basic concept (2 h) 2. ARIMA Models (4 h) 3. Transfer Function Models (2 h) 4. Advanced Models (2 h)
Learning Outcomes	<ol style="list-style-type: none"> 1. Know and understand the nature and fundamental characteristics of time series. 2. To know and understand the main models used in time series forecasting. 3. To know and understand the identification techniques of the main time series prediction models. 4. Know and understand the validation and diagnostic techniques of the main time series forecasting models. 5. To acquire a solid practical experience in the identification, fitting and validation of time series forecasting models using computer tools.
Language	English

Monitoring procedure

Control of attendance by the professor and oral report on the practical repercussions.

Mobility actions

Not applicable.