



Institute of Mathematics and Management, Sri Lanka

SHORT COURSE ON TIME SERIES FORECASTING & APPLICATIONS

Intake II

Introduction

Time Series Forecasting plays a vital role in the fields of, Biological Science; Physical Science; Engineering; Medicine & Healthcare; Management; Economics; Social Sciences and more. This course would pave the path for real life applications through the fundamentals of Time Series Analysis.

Who would benefit: Academics, Researchers, Undergraduate/ Postgraduate students, Medical Practitioners, Managers ...

Medium of Instructions: English

Course Duration: 30 hours (Lectures-16 hours, Practical-14 hours)

Course Fee: Domestic Students - LKR 18,000/=
International Students - USD 200

Course Commences: 06th February 2021 (Lectures on Saturday 08:30- 13:00: Indian Standard Time)

Mode of Conduct: Online (Zoom)

Course Outline

- Introduction to Time Series
- Pattern Recognition
- Time Series Analysis by Minitab & SPSS
- Functions and Graphs for Time Series
- Trend Analysis
- Smoothing Techniques
- Decomposition Techniques
- ARIMA/ SARIMA
- Circular Model (CM)
- Sama Circular Model (SCM)
- ADLM /VAR Models
- ARCH/GARCH
- MATLAB for Time Series Analysis

Resource Persons:

Dr. (Mrs.) W. G. Samantha Konarasinghe (*PhD, MSc, MBA, PG Dip, BSc, MASA, MIASSL, MNSF*), Sri Lanka

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