



Institute of Mathematics and Management, Sri Lanka

SHORT COURSE ON TIME SERIES FORECASTING & APPLICATIONS

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**

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

Course Commences: **05th December 2020** (Lectures on **Saturday** 08:30- 12:30: **Indian Standard Time**)

Mode of Conduct: **Online (Zoom)**

Course Outline

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

Resource Persons:

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

Dr. K. Srinivasa Rao (*PhD, MPhil, MSc, PG Dip, BSc*), India

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