

## SUBJECT TEACHING GUIDE

M1947 - Prediction Methods

Master's Degree in Business Administration  
 Master's Degree in Marketing Management (Tourism Businesses)  
 Master's Degree in Business and Information Technologies  
 Academic year 2021-2022

1. IDENTIFYING DATA					
Degree	Master's Degree in Business Administration Master's Degree in Marketing Management (Tourism Businesses)			Type and Year	Optional. Year 1 Optional. Year 1
Faculty	Faculty of Economics and Business Studies				
Discipline	Research Orientation Subjects: Methodological Block Research Orientation Subjects: Methodological Block				
Course unit title and code	M1947 - Prediction Methods				
Number of ECTS credits allocated	2,5	Term	Semester based (2)		
Web	<a href="http://moodle.unican.es">http://moodle.unican.es</a>				
Language of instruction	Spanish	English Friendly	Yes	Mode of delivery	Face-to-face

Department	DPTO. MATEMATICA APLICADA Y CIENCIAS DE LA COMPUTACION				
Name of lecturer	MARIA DOLORES FRIAS DOMINGUEZ				
E-mail	mariadolores.frias@unican.es				
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Other lecturers	CARMEN MARIA SORDO GARCIA				

### 3.1 LEARNING OUTCOMES

- To know the strategic role and the possibilities of forecasting methods in business.
- Capacity to identify and apply appropriate statistical methods to predict in economy.
- To develop software management skills for the application of different forecasting methods.

#### 4. OBJECTIVES

Guide students to the application of different forecasting methodologies applied to the business framework.

Assume the strategic role of the prediction in business science.

Acquire knowledge about the use of tools and forecasting methodologies.

Use specific software.

#### 6. COURSE ORGANIZATION

##### CONTENTS

1	Basic forecasting methods: Moving average, exponential smoothing, trend analysis.
2	Time series analysis: ARIMA models
3	Econometric models: Regression models.

#### 7. ASSESSMENT METHODS AND CRITERIA

Description	Type	Final Eval.	Reassessn	%
Resolution of practical studies with real data.	Work	No	Yes	65,00
Oral presentation and discussion of practical studies.	Oral Exam	No	Yes	20,00
Bibliographic research of a real forecasting application in business research journals.	Work	No	Yes	15,00
TOTAL				100,00
Observations				
Observations for part-time students				
Proposed assignments can be individually done and submitted electronically. Evaluation activities can be organized according to the student availability, if required.				

#### 8. BIBLIOGRAPHY AND TEACHING MATERIALS

##### BASIC

Peña D. (1987). Estadística. Modelos y métodos. Tomo 2: modelos lineales y series temporales. Editorial Alianza Universidad.

Pulido A. y Pérez J. (2001). Modelos econométricos. Editorial Pirámide. Madrid

Pulido, A. (1989). Predicción económica y empresarial. Editorial Pirámide. Madrid

Arriaza, A. J., Fernández F., López M.A., Muñoz M., Pérez S. y Sánchez A. (2008). Estadística básica con R y R-Commander. Universidad de Cádiz.