



## COURSE CARD

### 1. Basic information

Course name in English:	Introduction to statistics and forecasting	
Course name in Polish:	Wprowadzenie do statystyki i prognozowania	
Number of hours:	30	
Type of course:	Elective course	
Form of course:	lecture	
Code of course:	W08NZJ-SD0097W / NZQ100393W	
Course leader:	Dr Katarzyna Maciejowska	
Faculty of the course leader:	W8 Faculty of Management	
Email address of the course leader:	Katarzyna.maciejowska@pwr.edu.pl	
Scientific discipline(s) assigned to the course (doctoral students representing the marked disciplines can participate in the course):	Architecture and urban planning	<input checked="" type="checkbox"/>
	Automation, electronic, and electrical engineering	<input checked="" type="checkbox"/>
	Information and communication technology	<input checked="" type="checkbox"/>
	Biomedical engineering	<input checked="" type="checkbox"/>
	Chemical engineering	<input checked="" type="checkbox"/>
	Civil engineering and transport	<input checked="" type="checkbox"/>
	Mechanical engineering	<input checked="" type="checkbox"/>
	Environmental engineering, mining, and energy	<input checked="" type="checkbox"/>
	Mathematics	<input checked="" type="checkbox"/>
	Chemical sciences	<input checked="" type="checkbox"/>
	Physical sciences	<input checked="" type="checkbox"/>
	Management and quality studies	<input checked="" type="checkbox"/>

### 2. Objectives

### 3. Content

*Detailed information about the course content, including topics and form of classes.*

No.	Topic	Number of hours	Form of classes
1	Introduction: graphical presentation of data, descriptive statistics	2	lecture
2	Introduction to Matlab	2	lecture
3	Distribution approximation	2	lecture
4	Normality testing	2	lecture
5	Correlation analysis	2	lecture
6	Linear regression model: parameter estimation	2	lecture
7	Linear regression model: model specification	2	lecture



8	Linear regression mode: model verification	2	lecture
9	Autoregressive model (ARX)	2	lecture
10	Stationarity testing	2	lecture
11	Modeling binomial data	2	lecture
12	Probit model	2	lecture
13	Point forecasting	2	lecture
14	Forecast evaluation	2	lecture
15	Discussion	2	lecture

#### 4. Prerequisites

List of prerequisites relating to knowledge, skills and other competences for course participants.

Basic background in mathematics and statistics

#### 5. Learning outcomes

List of learning outcomes at level 8 of the Polish Qualifications Framework assigned to the course (mark the learning outcomes in the last column).

Symbol	Learning outcome	
	<b>KNOWLEDGE. Doctoral student knows and understands:</b>	
SzD_W3	the main trends in the development of the scientific or artistic disciplines covered in the curricula;	<input type="checkbox"/>
SzD_W4	research methodology;	<input checked="" type="checkbox"/>
SzD_W5	the rules for the dissemination of scientific results, including in open access mode;	<input type="checkbox"/>
SzD_W6	the fundamental dilemmas of modern civilization;	<input type="checkbox"/>
SzD_W7	the legal and ethical conditions of scientific activity;	<input type="checkbox"/>
SzD_W8	the economic and other relevant conditions of scientific activity;	<input type="checkbox"/>
SzD_W9	basic principles of knowledge transfer to the economic and social spheres and commercialisation of results of scientific activity and know-how related to these results.	<input type="checkbox"/>
	<b>SKILLS. Doctoral student is able to:</b>	
SzD_U2	use knowledge from different fields of science or art to creatively identify, formulate and innovatively solve complex problems or perform research tasks, in particular: - define the purpose and subject of scientific research, formulate a research hypothesis, - develop research methods, techniques and tools, and use them creatively, - draw conclusions on the basis of scientific research; critically analyse and evaluate the results of scientific research, expertise and other creative work and their contribution to knowledge development; transfer the results of scientific activities to the economic and social spheres;	<input checked="" type="checkbox"/>
SzD_U3	communicate on specialised topics to the extent that they enable an active participation in the international scientific community;	<input type="checkbox"/>



SzD_U4	disseminate research results, including in popular forms;	<input type="checkbox"/>
SzD_U5	initiate debates and participate in a scientific discourse;	<input type="checkbox"/>
SzD_U6	be able to speak a foreign language at B2 level of the Common European Framework of Reference for Languages to a level that enables them to participate in the international scientific and professional environment;	<input type="checkbox"/>
SzD_U7	plan and implement an individual or collective research or creative activity, including in an international environment;	<input type="checkbox"/>
SzD_U8	independently plan and act for one's own development and inspire and organize the development of others;	<input type="checkbox"/>
SzD_U9	plan classes or groups of classes and implement them using modern methods and tools.	<input type="checkbox"/>
<i>SOCIAL COMPETENCES. Doctoral student is ready to:</i>		
SzD_K3	fulfilling the social obligations of researchers and creators, initiate public interest activities, thinking and acting in an entrepreneurial way;	<input checked="" type="checkbox"/>
SzD_K4	maintaining and developing the ethos of research and creative environments, including: - carrying out scientific activities in an independent manner, - respecting the principle of public ownership of research results, taking into account the principles of intellectual property protection.	<input type="checkbox"/>

## 6. Evaluation

*Short description of the method(s) used to evaluate the learning outcomes assigned to the course, e.g., exam, test, report, presentation, etc.*

Reports

## 7. Teaching methods

*Short description of the teaching methods used during the course, e.g., multimedia presentation, discussion, literature studies, developing written documents, own work, etc.*

Multimedia presentations, own work

## 8. Literature

*List of primary and secondary literature used to prepare the course and including additional knowledge for participants, e.g., books, textbooks, research papers, standards, web pages, etc.*

### **BASIC LITERATURE:**

- [1] Hyndman, R.J., & Athanasopoulos, G. (2018) *Forecasting: principles and practice*, 2nd edition, OTexts: Melbourne, Australia. OTexts.com/fpp2.
- [2] William H. Greene (2012) *Econometric Analysis*, 7<sup>th</sup> edition, Pearson Education Limited

### **ADDITIONAL LITERATURE:**

- [1] Handbook of Economic Forecasting (2006), Graham Elliott, Clive William John Granger, Allan Timmermann (eds.), North Holland
- [2] Handbook of Computational Statistics (2004), J. E. Genntle, W. Härdle, Y. Mori (eds.), Springer-Verlag Berlin Heidelberg



- [3] Francis X. Diebold and Roberto S. Mariano (1995), Comparing Predictive Accuracy, *Journal of Business & Economic Statistics*, Vol. 13, No. 3, (Jul., 1995), pp. 253-263
- [4] J. Nowotarski, R. Weron (2018) *Recent advances in electricity price forecasting: A review of probabilistic forecasting*, *Renewable and Sustainable Energy Reviews* 81(1), 1548-1568
- [5] Clive W.J. Granger, Yongil Jeon (2007) Long-term forecasting and evaluation, *International Journal of Forecasting* 23 (2007) 539–551
- [6] R. Weron (2014) *Electricity price forecasting: A review of the state-of-the-art with a look into the future*, *International Journal of Forecasting* 30(4),

## 9. Other remarks

*Additional remarks, comments, (e.g., language of the course)*