Course Code: W7106GW Course Title: Specialized Models: Time Series and Survival Analysis

# **Description:**

This course introduces you to additional topics in Machine Learning that complement essential tasks, including forecasting and analyzing censored data. You will learn how to find analyze data with a time component and censored data that needs outcome inference. You will learn a few techniques for Time Series Analysis and Survival Analysis. The hands-on section of this course focuses on using best practices and verifying assumptions derived from Statistical Learning.

# **Objectives:**

By the end of this course you should be able to:- Identify common modeling challenges with time series data.

- Explain how to decompose Time Series data: trend, seasonality, and residuals.
- Explain how autoregressive, moving average, and ARIMA models work.
- Understand how to select and implement various Time Series models.
- Describe hazard and survival modeling approaches.
- Identify types of problems suitable for survival analysis.

## **Prerequisites:**

To make the most out of this course, you should have familiarity with programming on a Python development environment, as well as fundamental understanding of Data Cleaning, Exploratory Data Analysis, Calculus, Linear Algebra, Supervised Machine Learning, Unsupervised Machine Learning, Probability, and Statistics.

# **Duration:**

11.2 Hrs

## **Topics:**

- 1. Introduction to Time Series Analysis
- 2. Stationarity and Time Series Smoothing
- 3. ARMA and ARIMA Models
- 4. Deep Learning and Survival Analysis Forecasts

## Audience:

This course targets aspiring data scientists interested in acquiring hands-on experience with Time Series Analysis and Survival Analysis.