

King Saud University (RIYADH)
College of business administration
Department of Quantitative Analysis.

Business Forecasting (QUA 307)

Batch : Semester 2 (1438/1439)

Section: 50794

Credit hours : 3

Number of Sessions : 42

Course Facilitator: Dr. Najwan H. Alsadat

Office : Building 3 2nd Floor, Office No. 185 E-mail: nalsadat@ksu.edu.sa

Lecture : day: 2, Time: 8-11

Office Hours : day: 1, 3, 5, Time: 12-1

Course Objectives

- The aim of this course is the understanding of forecasting methods for economic, social and administrative phenomena,
- To provide the student knowledge of the principles and basic concepts of forecasting methods and their uses and problems related
- To understand and use the modern software techniques for Modeling of the administrative problems in the predictable future.
- To prepare the students to perform scientific interpretation of current and future behavior for decision-making and policy based on sound statistical tools.

Content of the Course and Session Plan

| Session | Content |
|---|--|
| Sessions 1-3 | Introduction to forecasting |
| Sessions 4-6 | A review of basic statistical concepts |
| Sessions 7-12 | Simple linear regression models |
| Sessions 13-18 | Multiple linear regression models |
| First Midterm (25 points) Monday (24/6/1439 - 12/3/2018) (8:30-10:00 AM) | |
| Sessions 19-21 | Moving averaging methods |
| Sessions 22-27 | Exponential smoothing methods |
| Sessions 28-32 | Time series analysis |
| Second Midterm (25 points) Monday (23/7/1439 -9/4/2018) (8:30-10:00 AM) | |
| Sessions 34 - 38 | Box-Jenkins models |
| Sessions 39 - 42 | Applied examples for illustration |
| Duties (10 points) | |
| Final Exam (40 points) | |

Text Book Recommended: Hanke and Wichern, Business forecasting, Pearson International, Ninth Edition.