# **SYLLABUS**

# Business forecasting and predictive modelling

# University year 2025 - 2026

## 1. Information regarding the programme

| 1.1. Higher education institution  | Babeş-Bolyai University          |
|------------------------------------|----------------------------------|
| 1.2. Faculty                       | Mathematics and Computer Science |
| 1.3. Department                    | Computer Science                 |
| 1.4. Field of study                | Computer Science                 |
| 1.5. Study cycle                   | Master                           |
| 1.6. Study programme/Qualification | Cyber Security                   |
| 1.7. Form of education             | Full time                        |

## 2. Information regarding the discipline

| 2.1. Name of the dis                                       | scipli | ne Business | Business forecasting and predictive modelling |  |    |                                  |           |                  | MME8210  |
|--|--------|-------------|---|--|----|----------------------------------|-----------|------------------|----------|
| 2.2. Course coordinator                                    |        |             |   |  |    | Lect. PhD. Oneț-Marian Zsuzsanna |           |                  |          |
| 2.3. Seminar coordinator                                   |        |             |   |  | Le | ct. PhI                          | ). Oneţ-M | larian Zsuzsanna |          |
| 2.4. Year of study 1 2.5. Semester 1 2.6. Type of evaluati |        |             |   |  | on | E                                | 2.7. Dis  | cipline regime   | Optional |

## 3. Total estimated time (hours/semester of didactic activities)

| 3.1. Hours per week   | 4       | of which: 3.2 course     | 2   | 3.3<br>seminar/laboratory/project | 1S +<br>1P |
|---|---------|--------------------------|-----|-----------------------------------|------------|
| 3.4. Total hours in the curriculum  | 56      | of which: 3.5 course     | 28  | 3.6<br>seminar/laboratory/project | 28         |
| Time allotment for individual study (   | ID) and | self-study activities (S | SA) |                                   | hours      |
| Learning using manual, course support, bibliography, course notes (SA)                |         |                          |     |                                   | 20         |
| Additional documentation (in libraries, on electronic platforms, field documentation) |         |                          |     |                                   |            |
| Preparation for seminars/labs, homework, papers, portfolios and                       |         |                          |     |                                   | 20         |
| Tutorship   |         |                          |     |                                   |            |
| Evaluations   |         |                          |     |                                   |            |
| Other activities:   |         |                          |     |                                   |            |
| 3.7. Total individual study hours 69  |         |                          |     |                                   |            |
| 3.8. Total hours per semester   | 125     |                          |     |                                   |            |
| 3.9. Number of ECTS credits   | its 5   |                          |     |                                   |            |

## 4. Prerequisites (if necessary)

| 4.1. curriculum   | Algorithmics, data structures, statistics       |
|-------------------|---|
| 4.2. competencies | Ability to use data analytics computer software |

## 5. Conditions (if necessary)

| 5.1 for the course                   |   | Students will attend the course with their mobile phones silenced  |
|--------------------------------------|---|--|
| 5.1. Ior the course                  | ٠ | A room with a good video projector is needed                       |
| 5.2. for the seminar /lab activities | ٠ | Students will attend the seminar with their mobile phones silenced |

6.1. Specific competencies acquired <sup>1</sup>

<sup>&</sup>lt;sup>1</sup> One can choose either competences or learning outcomes, or both. If only one option is chosen, the row related to the other option will be deleted, and the kept one will be numbered 6.

| Professional/essential<br>competencies | • | Demonstrate advanced skills to analysis, design, and construction of secure software systems, using a wide range of hardware / software platforms, programming languages and environments, and modeling, verification and validation tools                               |
|--|---|--|
| <b>Transversal</b><br>competencies     | • | Professional communication skills; concise and precise description, both oral and written, of<br>professional results<br>Applying the norms of organized and efficient work, responsibility and reliability of the work<br>performed both individually and within a team |

# 6.2. Learning outcomes

| Knowledge                       | <ul> <li>The student knows:</li> <li>The student/graduate develops the ability to translate academic knowledge into a professional, economic, social and ethical context</li> <li>The student/graduate develops and promotes effective work strategies and practices, exemplary professional style and conduct, respecting the values and principles of professional ethics and deontology</li> </ul>            |
|---------------------------------|--|
| Skills                          | <ul> <li>The student is able to:</li> <li>The student/graduate is able to coordinate project management activities, using decision-making skills, critical and innovative thinking, as well as digital skills</li> </ul>   |
| Responsibility<br>and autonomy: | <ul> <li>The student has the ability to work independently to obtain:</li> <li>The student/graduate assumes responsibility for the product of his / her work, requests feedback and uses it constructively</li> <li>The student/graduate uses efficient strategies, methods and techniques for lifelong education, in order to self educate and self develop his/her personal and professional skills</li> </ul> |

# 7. Objectives of the discipline (outcome of the acquired competencies)

|  | - |   |
|--|---|---|
| 7.1 General objective of the discipline  | • | To introduce the student in forecasting and predictive modelling  |
| 7.2 Specific objective of the discipline | • | To present the field of forecasting and predictive modelling as a novel research and<br>application domain.<br>To induce the necessity of forecasting and predictive modelling methods by<br>studying relevant practical applications<br>To offer the student the instruments that will allow to develop different<br>forecasting applications. |

#### 8. Content

| 8.1 Course | Teaching methods | Remarks |
|------------|------------------|---------|
|            |                  |         |

| 1.   | Administration and organization.   |  |  |
|--|--|--|--|
| 2  | Introduction into programming in P   | -  |  |
| 2.<br>2  | Time series visualization  | -  |  |
| з.<br>4  |  |  |  |
| 4.   |  | -  |  |
| 5.   | Exponential smoothing  | -  |  |
| 6.   | Exponential smoothing II   | Interactive exposure   |  |
| 7.   | Forecasting with ARIMA models  | Explanation  |  |
| 8.   | Forecasting with ARIMA models II   | Conversation   |  |
| 9.   | Multiple regression and forecasting  | Didactical demonstration   | on   |
| 10.  | Advanced methods   |  |  |
| 11.  | ML-based methods   | -  |  |
| 12.  | ML-based methods II  |  |  |
| 13.  | SAS and other forecasting software   |  |  |
|  | packages   | -  |  |
| 14.  | Recap  |  |  |
| 1.<br>2.<br>3.   | R.J. Hyndman, G. Athanasopoulos Forecastin,<br>P.J. Brockwell, R.A. Davis, Introduction to Tim<br>D.C. Montgomery, C.L. Jennings, M. Kulahci, In<br>2015.  | g: Principles and Practice, OTexts,<br>ne Series and Forecasting, Springe<br>ntroduction to Time Series Analys   | 3rd edition, 2018.<br>r Verlag, 2nd edition, 2002.<br>is and Forecasting, Wiley, 2nd edition,  |
| 4.<br>5.<br>6.   | M. Huber, D. Modlin, C. Wells. Forecasting Us<br>V. Zoonekynd, Statistics with R, 2007<br>C. Kuo, Modern Time Series Forecasting Tech<br>Press. 2024   | ing Model Studio in SAS Viya, 2020<br>nniques For Predictive Analitics ar  | )<br>Id Anomaly Detection, Innovation  |
| 4.<br>5.<br>6.<br>8.2  | M. Huber, D. Modlin, C. Wells. Forecasting Us<br>V. Zoonekynd, Statistics with R, 2007<br>C. Kuo, Modern Time Series Forecasting Tech<br>Press, 2024<br>Seminar / laboratory   | ing Model Studio in SAS Viya, 2020<br>nniques For Predictive Analitics an<br>Teaching methods  | )<br>Id Anomaly Detection, Innovation<br>Remarks   |
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| 4.<br>5.<br>6.<br>8.2<br>1.<br>2.<br>3.  | M. Huber, D. Modlin, C. Wells. Forecasting Us<br>V. Zoonekynd, Statistics with R, 2007<br>C. Kuo, Modern Time Series Forecasting Tech<br>Press, 2024<br>Seminar / laboratory<br>Seminar organization. Selection of time<br>series data sets<br>Time series visualization<br>Time series decomposition  | ing Model Studio in SAS Viya, 2020<br>Iniques For Predictive Analitics an<br>Teaching methods<br>Interactive exposure<br>Explanation   | )<br>Id Anomaly Detection, Innovation<br>Remarks<br>The seminar of organized as 2<br>hour classes once in every two<br>weeks.                          |
| 4.<br>5.<br>6.<br>8.2<br>1.<br>2.<br>3.<br>4.  | M. Huber, D. Modlin, C. Wells. Forecasting Us:<br>V. Zoonekynd, Statistics with R, 2007<br>C. Kuo, Modern Time Series Forecasting Tech<br>Press, 2024<br>Seminar / laboratory<br>Seminar organization. Selection of time<br>series data sets<br>Time series visualization<br>Time series decomposition<br>Exponential smoothing  | ing Model Studio in SAS Viya, 2020<br>nniques For Predictive Analitics an<br>Teaching methods<br>Interactive exposure<br>Explanation<br>Conversation   | nd Anomaly Detection, Innovation          Remarks         The seminar of organized as 2         hour classes once in every two         weeks.          |
| 4.<br>5.<br>6.<br>8.2<br>1.<br>2.<br>3.<br>4.<br>5.  | M. Huber, D. Modlin, C. Wells. Forecasting Us:<br>V. Zoonekynd, Statistics with R, 2007<br>C. Kuo, Modern Time Series Forecasting Tech<br>Press, 2024<br>Seminar / laboratory<br>Seminar organization. Selection of time<br>series data sets<br>Time series visualization<br>Time series decomposition<br>Exponential smoothing<br>ARIMA models  | ing Model Studio in SAS Viya, 2020<br>nniques For Predictive Analitics an<br>Teaching methods<br>Interactive exposure<br>Explanation<br>Conversation<br>Exercise   | D ad Anomaly Detection, Innovation           Remarks           The seminar of organized as 2           hour classes once in every two           weeks. |
| 4.<br>5.<br>6.<br>8.2<br>1.<br>2.<br>3.<br>4.<br>5.<br>6.                                      | M. Huber, D. Modlin, C. Wells. Forecasting Us:<br>V. Zoonekynd, Statistics with R, 2007<br>C. Kuo, Modern Time Series Forecasting Tech<br>Press, 2024<br>Seminar / laboratory<br>Seminar organization. Selection of time<br>series data sets<br>Time series visualization<br>Time series visualization<br>Time series decomposition<br>Exponential smoothing<br>ARIMA models<br>Regression-based forecasting   | ing Model Studio in SAS Viya, 2020<br>Iniques For Predictive Analitics an<br>Teaching methods<br>Interactive exposure<br>Explanation<br>Conversation<br>Exercise   | nd Anomaly Detection, Innovation          Remarks         The seminar of organized as 2         hour classes once in every two         weeks.          |
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| 4.<br>5.<br>6.<br>8.2<br>1.<br>2.<br>3.<br>4.<br>5.<br>6.<br>7.<br>Bib<br>1.<br>2.<br>3.<br>4. | M. Huber, D. Modlin, C. Wells. Forecasting Us:<br>V. Zoonekynd, Statistics with R, 2007<br>C. Kuo, Modern Time Series Forecasting Tech<br>Press, 2024<br>Seminar / laboratory<br>Seminar organization. Selection of time<br>series data sets<br>Time series visualization<br>Time series visualization<br>Exponential smoothing<br>ARIMA models<br>Regression-based forecasting<br>ML-based forecasting<br>liography<br>R.J. Hyndman, G. Athanasopoulos Forecasting<br>P.J. Brockwell, R.A. Davis, Introduction to Tim<br>D.C. Montgomery, C.L. Jennings, M. Kulahci, In<br>2015.<br>M. Huber, D. Modlin, C. Wells. Forecasting Us | ing Model Studio in SAS Viya, 2020<br>nniques For Predictive Analitics an<br>Teaching methods<br>Interactive exposure<br>Explanation<br>Conversation<br>Exercise<br>g: Principles and Practice, OTexts,<br>ne Series and Forecasting, Springe<br>ntroduction to Time Series Analys<br>ing Model Studio in SAS Viva, 2020 | Anomaly Detection, Innovation          Remarks         The seminar of organized as 2         hour classes once in every two         weeks.             |

6. C. Kuo, Modern Time Series Forecasting Techniques For Predictive Analitics and Anomaly Detection, Innovation Press, 2024

# 9. Corroborating the content of the discipline with the expectations of the epistemic community, professional associations and representative employers within the field of the program

• The content of the discipline is consistent with the similar disciplines from other Romanian universities and universities from abroad, as well as with the requirements that potential employers would have in the forecasting and predictive modelling field.

## 10. Evaluation

| Activity type  | 10.1 Evaluation criteria   | 10.2 Evaluation methods  | 10.3 Percentage of final grade |  |  |  |  |  |
|--|--|--|--------------------------------|--|--|--|--|--|
| 10.4 Course  | The correctness and<br>completeness of the<br>accumulated knowledge  | Written exam (in the exam session)   | 50%                            |  |  |  |  |  |
| 10.5 Seminar   | The correctness and<br>completeness of the<br>solutions for the<br>assignment.<br>Respecting deadlines for<br>the assignments. | Assignments, which will<br>cover the discussed topics<br>for forecasting. For every<br>assignment, the students<br>will need to apply some<br>analysis/forecasting<br>methods for different time<br>series data sets.<br>Seminar grade is the<br>average of the grades<br>received for the<br>assignments. | 50%                            |  |  |  |  |  |
| 10.6 Minimum standard of performance   |  |  |                                |  |  |  |  |  |
| Students have to prove that they acquired an acceptable level of knowledge and understanding of the forecasting and predictive modelling domain, that they are capable of stating this knowledge in a coherent form, that they have the ability to establish certain connections and to use the knowledge in solving different problems. |  |  |                                |  |  |  |  |  |

Class attendance is neither formally required nor observed.

Successful passing of the exam is conditioned by:

- The final grade that has to be at least 5
- The written exam grade has to be at least 5
- Turning in at least 2 out of the 7 seminar assignments.

For the seminar assignments, penalty points are awarded for late turn-ins.

## 11. Labels ODD (Sustainable Development Goals)<sup>2</sup>

Not applicable.

<sup>&</sup>lt;sup>2</sup> Keep only the labels that, according to the *Procedure for applying ODD labels in the academic process*, suit the discipline and delete the others, including the general one for *Sustainable Development* – if not applicable. If no label describes the discipline, delete them all and write *"Not applicable."*.

Date: 15.04.2025 Signature of course coordinator

Lect. PhD. Zsuzsanna ONEŢ-MARIAN

Signature of seminar coordinator

Lect. PhD. Zsuzsanna ONEŢ-MARIAN

Date of approval:

...

Signature of the head of department

Assoc.prof.phd. Adrian STERCA