

**University of Macau**  
**Faculty of Business Administration**  
**First Semester 1999-2000**

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**Course** : CBIS457 – Business Forecasting  
**Instructor** : Professor Duarte Trigueiros  
**Office** : L410

**Course Objective:**

This course presents the basic statistical techniques that are useful for preparing individual business forecasts and long-range plans. It aims to provide the student with the necessary link between theoretical concepts and their real-world applications. The emphasis is on the application of techniques by management for decision making.

**Course Outline:**

Introduction to Forecasting	(Ch. 1)
A Review of Basic Statistical Concepts	(Ch. 2)
Data Sources	(Ch. 3)
Exploring Data Patterns and Choosing A Forecasting Technique	(Ch. 4)
Moving Averages and Smoothing Methods	(Ch. 5)
Regression Analysis and Multiple Regression	(Ch. 6, 7)
Time Series Analysis	(Ch. 8, 9)
The Box-Jenkins (ARIMA) Methodology	(Ch. 10)

**Evaluative Profile:**

Class Participation, Assignments & Presentation	20%
1 <sup>st</sup> test (Chs 1 to 5)	30%
2 <sup>nd</sup> test (Chs 6 to 9)	30%
Final Project	20%

**Textbook:**

Business Forecasting, Hanke and Reitsch, Sixth Edition, Prentice Hall

**Assignments:**

1. Case Study 5-3, p. 180
2. Case Study 8-3, pp. 347-8
3. Case Study 9-4, p. 396

**Presentation:**

TBA

**Note:**

The data sets for assignments and presentations are available in FTP Directory:  
**[ftp://ftp.prenhall.com/pub/be/decision\\_science.d-012/hanke/bus.forecasting](ftp://ftp.prenhall.com/pub/be/decision_science.d-012/hanke/bus.forecasting)**