STAT 7260
Time Series Analysis
Fall Term, 2009

Instructor:

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Office Hours:

10:00-11:00 A.M. Tuesday and Thursday
(or by appointment)

Textbook:

Time Series Analysis, Univariate and Multivariate Methods, by W.S. Wei. Published by Addison Wesley, 2nd Edition, 2006.

Topics:

This course will cover some topics in time series analysis. After briefly reviewing the standard regression theory, the theory and application of time series techniques will be studied. Topics will be selected from the following list (and with luck, will include them all):

- Fundamental Concepts (Ch. 2)
- Stationary and Non-Stationary Time Series Models (Ch. 3 & 4)
- Forecasting, Model Identification, Parameter Estimation, etc. (Ch. 5, 6 & 7)
- Seasonal Time Series Models (Ch. 8)
- Intervention Analysis and Transfer Function Models (Ch. 10 & 14)
- Time Series Regression, GARCH Models, State Space Models and Kalman Filter (Ch. 15 & 18)

Assignments:

There will be about 5 assignments, and some problems will be marked.

Mark Breakdown:

Assignments	20%
Midterm Test (Nov. 3rd)	30%
Final Exam (Dec. 10th)	50%
Total	100%

Voluntary Withdrawal:

November 18, 2009

Academic Dishonesty:

The possession of unauthorized material in an examination, including "cribnotes," whether handwritten or contained within a computer/calculator, is considered by the Faculty of Science as cheating. A general statement of the University policy on academic integrity is in the *2009-2010 Graduate Calendar,* p. 22.