STAT 7260, CRN #15719, Section A01
Time Series Analysis
316 Machray Hall
Fall Term, 2013

Instructor:

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Office Hours:

9:30-10:20 A.M. Monday, Wednesday, Friday
(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 3 assignments.

Mark Breakdown:

Midterm Test 1 (Oct. 7th)	25%
Midterm Test 2 (Nov. 8th)	25%
Final Exam (Dec. 5th)	50%
Total	100%

Voluntary Withdrawal:

November 13, 2013

Academic Dishonesty:

It is important that you understand what constitutes academic dishonesty and that you are familiar with the very serious consequences. Links to resources that describe academic dishonesty (including plagiarism, cheating, inappropriate collaboration and examination impersonation) can be found at umanitoba.ca/science/student/webdisciplinedocuments.html or through the Faculty of Science home page at: www.umanitoba.ca/science. Typical penalties imposed within the Faculty of Science for academic dishonesty are also described.