Course #: 17832
Course Title: Stat 5391: Time Series
Credit Hours: 3.0
Term: Fall 2016
Meetings: MW 10:00–11:20, Health Science/School of NURS 219
Prerequisite: Stat 4380
Instructor: Dr. Ori Rosen
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Office Hours: T 3–4, W 3–4
Description: Time series analysis deals with the analysis of observations collected over time. A special feature of time series is that we usually cannot assume independent observations from a common population. The main goals of time series analysis are modeling the stochastic mechanism that gives rise to an observed time series and forecasting future values of a series based on its history.
Computing: \texttt{R} (www.r-project.org) will be used throughout the course. The textbook is accompanied by the \texttt{astsa} package available from CRAN. The book website www.stat.pitt.edu/stoffer/tsa3/ has additional useful material.
Activities: Students will be required to turn in assignments and to take exams.
Schedule: Midterm 1, Wed, 10/5
Midterm 2, Wed 11/9
Project, TBA
Grading: Homework: 25%
Midterm 1: 25%
Midterm 2: 25%
Project: 25%
The midterms will be noncumulative. You will be allowed to bring one 8.5 \times 11 handwritten sheet of notes, written on both sides, to the exams. You will also need to bring a calculator. You may not share a calculator on the exams.