Course #: 18340
Course Title: Stat 5391: Time Series
Credit Hours: 3.0
Term: Fall 2019
Meetings: TR 1:30–2:50, Hudspeth Hall 213
Prerequisite: Stat 4380
Instructor: Dr. Ori Rosen
Office: Bell Hall 221
Contact Info: Phone: (915) 747-6843
E-mail: orosen@utep.edu
Office Hours: TBA
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: R (www.r-project.org) will be used throughout the course. The textbook is accompanied by the astsa package available from CRAN.
Activities: Students will be required to turn in assignments and to take exams.
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 × 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.
Make-up Policy: Late homework is not accepted. Make-up examinations will not be given. Students are required to take the two midterms and final exam at the scheduled times.
**Academic Integrity:** Violations of academic integrity, including unauthorized submission of work performed by others, will be pursued vigorously to result in the most severe sanctions. Please refer to UTEP’s policy cited in www.utep.edu/student-affairs/osccr/

**Civility Statement:** No text messaging in class. Please silence cell phones before coming to class. Students are expected to actively participate in class discussions and group activities.

**Disability Statement:** If you have a disability and need classroom accommodations, please contact The Center for Accommodations and Support Services (CASS) at 747-5148, or by email to cass@utep.edu, or visit their office located in UTEP Union East, Room 106. For additional information, please visit the CASS website at www.sa.utep.edu/cass.

**Military Statement:** If you are a military student with the potential of being called to military service and/or training during the course of the semester, you are encouraged to contact your instructor as soon as possible.