

**STAT 4630-090: Applied Time-Series Analysis
Spring 2011**

Time: M W F 9:00–9:50am

Place: Parker Hall 224

Instructor: Dr. Erkan Nane

Office: Parker Hall 340

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Office Hours: M W F 10:00–10:50am, and by appointment

Text: *Time Series Analysis*, Second Edition,
by Jonathan D. Cryer and Kung-Sik Chan. Springer (2008)

Prerequisite: Stat 3610 or Stat 3010. Stat 2510 with the consent of the instructor.

Course Description (from AU Bulletin): ARIMA models: the auto regressive process, the moving average process, and the ARMA process; forecasting, errors and confidence intervals, updating forecast models; estimation; model building and assessment; applications in econometrics.

Coverage: The textbook will be followed fairly closely. We will cover selected parts of Chapters 1-7.

Homework: Homework will be regularly assigned and collected. Homework should be turned in at the beginning of class on the due date. A late homework will not receive credit. Some HW problems will require the knowledge of the “R” program. You are to learn how to use this program. Instructor will show some tips on how to start using “R” Program. The detailed instructions are included as an Appendix in the book.

Midterm exams: The two mid-term exams will be in class on : **February 25 and April 15.**

Make-up exams will only be allowed in extreme circumstances.

Final exam: A **comprehensive** final will be given on Tuesday, May 3, 8:00–10:30 am.

Grading: Home-works= 30%, Midterms=40%, Final=30%. The grading scale will be as follows:

85–100%	A
70–84%	B
55–69%	C
40–54%	D
39% or below	F

The instructor reserves the right to make any changes he deems academically advisable.

Important Dates for Spring Semester 2011

Jan. 10 Classes Begin (Mon)

Jan. 17 M. L. King Day (Holiday) (Mon)

Jan. 31 15th Class Day* (Mon)

Mar. 1 Mid Semester (36th Class Day)** (Wed)

Mar. 14-18 Spring Break (Mon-Fri)

Apr. 27 Classes End (Wed)

Apr. 28, 29 Study/Reading Day (Thu, Fri)

May 2-6 Final Exam Period (Mon-Fri)

May 9 Commencement (Mon)

* Last day to withdraw from a course with no grade assignment

** Last day to withdraw from a course with no grade penalty

Tips: This course is demanding and requires a great deal of work. Students are responsible for all material covered in class. Students are expected to attend each class period and to bring text. Read the textbook as assigned. Study the examples solved in class and in the textbook. Then do the homework problems. Try to study every day even if it has to be a few minutes only. It takes time and frequent practice to become comfortable with the material. Do not fall behind!

Policies: Academic Honesty (DISHONESTY): Suspicion of academic dishonesty and/or cheating will result in action by the University Honesty Committee. Refer to the Tiger Cub for more specific details. Student who plagiarize will receive a grade 0.0 on the assignment.

Special needs: To arrange for accommodation a student should contact the office of the Program with Disabilities, located in 1244 Haley center