

Statistics 463 Time Series
MWF 10:10 - 11:00 AM
165 Willard (MW) 004 Life Science (F)

Instructor: John Fricks
office: Thomas 314
phone: 865-3235
email: fricks@stat.psu.edu
web: www.stat.psu.edu/~fricks/
office hours: M 9:00-10:00 W 11:00-12:00

TA: Hiriote Sasiprapa
office: 316
phone: 863-3238
email: sxh350@psu.edu
office hours: T 10:30-12:30

Textbook: *Time Series Analysis and its Applications: With R Examples, 2nd ed.*,
Robert H. Shumway and David S. Stoffer

Prerequisite: Statistics 462

Course Outline:

Introduction, Regression, and EDA(Chapters 1 and 2)	4 weeks
First Exam	October 4
ARIMA models (Chapter 3)	6 weeks
Second Exam	November 20
Spectral Analysis (Chapter 4)	2 weeks

Grade Policy: Grades will be determined by the following components:

Homework/Labs	35
Midterm 1	20
Midterm 2	20
Comprehensive Final	25

Important Dates

Drop/Add	September 5-14
Final exam conflict period	October 9- 22
Late Drop	November 27

Homework:

Homework will be given weekly. No late homework will be accepted. In order to receive credit for homework, all assignments must include HOW an answer is obtained, not just the numerical solution. One homework grade will be dropped.

Exam Policies:

1. No make-up exams are given.
2. In the case of a University approved conflict, an early exam may be taken. You must inform the instructor one week before the exam date.

Integrity:

All Penn State University and Eberly College of Science policies regarding academic integrity apply to this course. Those policies are available at: www.science.psu.edu/academic/Integrity/index.html