Statistics 510 Applied Time Series Analysis

MWF 9:05 - 9:55 AM

117 Thomas (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 10:00-11:00 W 10:00-11:00

TA: Hiriote Sasiprapa
office: Thomas 316
phone: 863-3238
email: sxh350@psu.edu
office hours: R 11:00-1:00

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

Prerequisite: Stat 462, Stat 501, or Stat 511

Course Outline:

Introduction, Regression, and EDA(Chapters 1 and 2)	4 weeks
First Exam	February 16
ARIMA models (Chapter 3)	5 weeks
Second Exam	March 30
Spectral Analysis (Chapter 4)	3 weeks

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

Homework/Labs	30
Participation	5
Midterm 1	20
Midterm 2	20
Comprehensive Final	25

Important Dates

Drop/Add	January 16 - January 25
Final exam conflict period	February 19 - March 4
Late Drop	April 13

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