

## APPLIED TIME SERIES ANALYSIS (3)

Class Number: 3476 Delivery Method: In Person

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**COURSE TIMES + LOCATION:**

Mo 5:30 PM – 6:20 PM  
AQ 3154, Burnaby

Th 4:30 PM – 6:20 PM  
AQ 3154, Burnaby

**EXAM TIMES + LOCATION:**

Dec 17, 2015  
7:00 PM – 10:00 PM  
Burnaby

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**INSTRUCTOR:**

Steven Thompson  
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Office: SC-K10556

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**PREREQUISITES:**

Prerequisite: : STAT 302 or STAT 305 or STAT 650 or permission of instructor. Open only to graduate students in departments other than Statistics & Actuarial Science.

### Description

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**CALENDAR DESCRIPTION:**

Introduction to linear time series analysis including moving average, autoregressive and ARIMA models, estimation, data analysis, forecasting errors and confidence intervals, conditional and unconditional models, and seasonal models.

**COURSE DETAILS:**

**Outline:**

1. Autocorrelation, seasonality, and trends in time series and their impacts on standard statistical inference techniques.
2. Autoregressive models: definition, model formulation, and data analysis
3. Moving average models: definition model formulation, and data analysis
4. ARIMA models: definition, model formulation, and data analysis
5. Introduction to forecasting with linear time series models
6. Introduction to nonparametric fitting of trends and cycles to time series data

### Grading

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Assignments	20%
Midterm	30%
Final	50%

**NOTES:**

***All grading is subject to change.***

Materials

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**REQUIRED READING:**

**Required Textbook:**

***Time Series Analysis and Its Applications: With R Examples (3rd ed.)*** by Robert Shumway and David Stoffer. Publisher: Springer

Some copies of the book have been made available to purchase in the SFU bookstore

Book is also available on-line for free **here**

EZ version of book is also available for free **here**

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**GRADUATE STUDIES NOTES:**

Important dates and deadlines for graduate students are found here: [http://www.sfu.ca/dean-gradstudies/current/important\\_dates/guidelines.html](http://www.sfu.ca/dean-gradstudies/current/important_dates/guidelines.html). The deadline to drop a course with a 100% refund is the end of week 2. The deadline to drop with no notation on your transcript is the end of week 3.

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**REGISTRAR NOTES:**

SFU's Academic Integrity web site <http://students.sfu.ca/academicintegrity.html> is filled with information on what is meant by academic dishonesty, where you can find resources to help with your studies and the consequences of cheating. Check out the site for more information and videos that help explain the issues in plain English.

Each student is responsible for his or her conduct as it affects the University community. Academic dishonesty, in whatever form, is ultimately destructive of the values of the University. Furthermore, it is unfair and discouraging to the majority of students who pursue their studies honestly. Scholarly integrity is required of all members of the University. <http://www.sfu.ca/policies/gazette/student/s10-01.html>

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