Oct. 22, 2002

D. R. Brillinger

Statistics 153 - Second half

The inclass exam that was to be on December 5 will be replaced by an independent Project.

The Project will involve your collecting time series data, analyzing it, writing up a Report and submitting the Report electronically.

*Wait til you have an acknowledgement from me that the file has been received and opened OK before relaxing!* 

The Project is due by **December 9**, but may be submitted earlier and I strongly encourage you to do so. (One student is already talking about submitting by Thanksgiving.)

The Report, in WORD .doc form, is to be emailed as an attachment to

s153@stat.berkeley.edu

The analyses are to be carried out using ITSM unless you make other arrangements with me well in advance. The coming homeworks will partly involve using ITSM and submitting the results electronically to the above account.

*This Project is meant to be fun so be sure to work with a stretch of time series data that you are interested in.*

Seek data from a series that is approximately stationary or may be made so, e.g. by
detrending. Try to have at least 250 equi-spaced observations in your data set.

You may interact with me, the GSI and others in the class in your work, but please do not knowingly use the same data set as another student.

Your Report should begin by presenting some detail concerning your data and where you obtained it. It should also begin with the scientific questions you will be addressing.

By October 31 please submit, electronically as a WORD .doc to the above address, a Proposal as to what data set you are thinking of analyzing and what scientific questions you will be addressing. This gives me an opportunity to make some suggestions before you do too much work.

It is expected that the Report will contain: a graph of the data, an estimated acf, an estimated spectral density, a fitted ARMA, some residual analysis and discussion of the results. Basically the material through Chapter 5 in the text.

The Report is to be no longer than 10 pages. (Marks will be lost if it exceeds that length.)

11/2/2002