

Syllabus

The intention is that the book material presentation will progress at the rate of a chapter each week.

There are 15 chapters and as they are of varying lengths there will be just a selection of topics from the longer chapters. The selection will be affected by what the students choose for their projects.

There will be 50 minute long in class midterm on Thursday October 9.

There are holidays 11 and 27 November.

The projects are due in paper form, on Monday December 15 or sooner. Detailed instructions will be provided later. Please read them carefully.

Chapters.

1 INTRODUCTION

2 FUNDAMENTAL CONCEPTS

3 TRENDS

4 MODELS FOR STATIONARY TIME SERIES

5 MODELS FOR NONSTATIONARY TIME SERIES

6 MODEL SPECIFICATION

7 PARAMETER ESTIMATION

8 MODEL DIAGNOSTICS

9 FORECASTING

10 SEASONAL MODELS

11 TIME SERIES REGRESSION MODELS

12 TIME SERIES MODELS OF HETEROSCEDASTICITY

13 INTRODUCTION TO SPECTRAL ANALYSIS

14 ESTIMATING THE SPECTRUM

15 THRESHOLD MODELS