McMaster University
Department of Mathematics and Statistics
Stats 4A03/6A03 – Time Series

Instructor: Aaron Childs
Office: Hamilton Hall 213
Phone: 525-9140 Ext. 23426
E-mail: childsa@mcmaster.ca
   Office Hours: Monday 11:30-12:30, Tuesday 10:30-11:30, Wednesday 10:30-11:30, Thursday 1:30-2:30, Friday 10:30-11:30

COURSE INFORMATION

Lectures: Tuesday, Wednesday, Friday 9:30am-10:20am in HH/217

Topics Covered: Chapters 1-7 in the textbook. Stationary processes, ARMA models, spectral analysis, modeling and forecasting, nonstationary models, multivariate time series.

Textbook: *Introduction to Time Series and Forecasting*, *Second Edition*, by Brockwell and Davis, published by Springer-Verlag.

Assignments: There will be six assignments and a take-home exam, all due at 12:00noon (in the lockers next to HH/105), on the following dates:

> Assignment #1: Thursday, September 30
> Assignment #2: Thursday, October 14
> Assignment #3: Thursday, October 28
> Assignment #4: Thursday, November 11
> Assignment #5: Thursday, November 25
> Assignment #6: Thursday, December 9
> Take Home Exam: Tuesday, December 21

Course Evaluation:

Assignments:	60%
Take Home Exam:	40%

Academic Dishonesty: Academic dishonesty consists of misrepresentation by deception or by other fraudulent means and can result in serious consequences, e.g. the grade of zero on an assignment, loss of credit with a notation on the transcript (notation reads: "Grade of F assigned for academic dishonesty"), and/or suspension or expulsion from the university. It is your responsibility to understand what constitutes academic dishonesty. For information on the various kinds of academic dishonesty please refer to the Academic Integrity Policy, specifically Appendix 3, located at http://www.mcmaster.ca/senate/academic/ac_integrity.htm The following illustrates only three forms of academic dishonesty: 1. Plagiarism, e.g. the submission of work that is not one's own or for which other credit has been obtained. 2. Improper collaboration in group work. 3. Copying or using unauthorized aids in tests and examinations.