

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

**Instructor:** Aaron Childs  
**Office:** Hamilton Hall 213  
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**Office Hours:** Monday 12:30pm to 1:20pm , Tuesday 3:30pm to 4:20pm , Wednesday 12:30pm to 1:20pm , Thursday 3:30pm to 4:20pm , Friday 3:30pm to 4:20pm

**COURSE INFORMATION**

**Lectures:** Tuesday, Thursday, Friday 2:30pm-3:20pm 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, all due at 3:30pm (in the lockers next to HH/105), on the following dates:

Assignment #1: Wednesday, September 25  
Assignment #2: Wednesday, October 9  
Assignment #3: Wednesday, October 23  
Assignment #4: Monday, November 11  
Assignment #5: Monday, November 25  
Assignment #6: Monday, December 9

**Tests:** The tests will be on the following dates:

Test #1: Tuesday, October 15 in class  
Test #2: Friday, November 15 in class

<b>Course Evaluation:</b>	Assignments:	20%
	Test 1:	20%
	Test 2:	20%
	Final Exam:	40%

**Graduate Students:** Students registered in 6A03 will be required to do additional assignment questions.

**Policy Note:** The instructor and university reserve the right to modify elements of the course during the term. The university may change the dates and deadlines for any or all courses in extreme circumstances. If either type of modification becomes necessary, reasonable notice and communication with the students will be given with explanation and the opportunity to comment

on changes. It is the responsibility of the student to check their McMaster email and course websites weekly during the term and to note any changes.

**Academic Honesty:** 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/policy/Students-AcademicStudies/AcademicIntegrity.pdf> 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.