

McMaster University
Department of Mathematics and Statistics
Stats 761 – Time Series

Instructor: Aaron Childs
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Office Hours: Monday 2:30pm-3:30pm, Tuesday and Wednesday 10:30pm-11:30pm, Thursday 1:30pm-2:30pm, Friday 2:30pm-3:30pm, or anytime my door is open

COURSE INFORMATION

Lectures: Thursdays 8:45-10:20 in BSB/B139
Thursdays 10:30-11:25 in BSB/B103

Topics Covered: Chapters 1-6 in the textbook.

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 3:30pm (in the lockers in the basement of Burke Science), on the following dates:

- Assignment #1: Wednesday, September 25
- Assignment #2: Wednesday, October 9
- Assignment #3: Wednesday, October 23
- Assignment #4: Wednesday, November 6
- Assignment #5: Wednesday, November 20
- Assignment #6: Wednesday, December 4
- Take Home Exam: Wednesday, December 18

Course Evaluation: Assignments: 60%
Take Home Exam: 40%

Academic Honesty: Attention is drawn to *Statement on Academic Ethics* and the *Senate Resolutions on Academic Dishonesty* as found in the *Senate Policy Statements* distributed at registration and available in the Senate Office. Any student who infringes one of these resolutions will be treated according to the published policy.