

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

**Instructor:** Aaron Childs  
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**Office Hours:** Monday 10:30-11:20, Tuesday 9:30-10:20, Wednesday 2:30-3:20, Thursday 10:30-11:20, Friday 10:30-11:30, or anytime my door is open

## COURSE INFORMATION

## Lectures:

**Topics Covered:** Chapters 1-6 in the textbook.

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

**Assignments:** There will be six assignments due at the BEGINNING of class, and a take home exam due at 12:00noon on the following days:

- Assignment #1: Friday, January 25
- Assignment #2: Friday, February 8
- Assignment #3: Friday, March 1
- Assignment #4: Friday, March 15
- Assignment #5: Thursday, March 28
- Assignment #6: Friday, April 12
- Take Home Exam: Friday, April 26

<b>Course Evaluation:</b>	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.