

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

Instructor: Aaron Childs
Office: Burke Science 113
Phone: 525-9140 Ext. 23426
E-mail: childsa@mcmaster.ca
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

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.