

STAT 460 (MAST 677)
Time Series and Forecasting
Winter 2016

- Instructor:** Dr. Wei Sun, Office: LB 921-17 (SGW), Phone: 848-2424, Ext. 5218
Email: wei.sun@concordia.ca
- Office Hours:** TBA
- Text:** *Introduction to Time Series and Forecasting*, 2nd Edition, by Peter J. Brockwell and Richard A. Davis, Springer, 2002.
- References:** *The Analysis of Time Series: An Introduction*, 6th Edition, by Chris Chatfield, Chapman & Hall/CRC, 2004.
Time Series Analysis and Its Applications, 3rd Edition, by Robert H. Shumway and David S. Stoffer, Springer, 2010.
- Assignments:** There will be four assignments. Each student should submit his/her assignment before the beginning of class, on the announced due date.
- Grading:** Assignments (15%), Midterm exam (25%) and Final exam (60%).
- Topics:** This course provides an introduction to the theory and practice of time series analysis. Both time and frequency domain methods will be discussed. Topics covered include:
- Introduction to Time Series
 - Stationary Processes
 - ARMA Models
 - Spectral Analysis
 - Modeling and Forecasting with ARMA Processes