Department of Mathematics & Statistics
Concordia University

STAT 460 (MAST 677/MAST 881), Sec. G
Time Series and Forecasting
Winter 2017

Instructor: Dr. Frédéric Godin, Office: LB 921-05 (SGW), Phone: 848-2424, Ext. 3494
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Office Hours: TBA

Text: *Introduction to Time Series and Forecasting*, 2nd Edition, by Peter J. Brockwell and Richard A. Davis, Springer, 2002.

References: *Time Series Analysis and Its Applications*, 3rd Edition, by Robert H. Shumway and David S. Stoffer, Springer, 2010.
The Analysis of Time Series: An Introduction, 6th Edition, by Chris Chatfield, Chapman & Hall/CRC, 2004.

Assignments: There will be three 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
- GARCH Models
- Applications