

Math 7660/8660 Applied Time Series Analysis
Fall 2016
1:00-2:25 TTh
Dunn Hall 231

Professor: Dr. D. Bowman
Office: 357 Dunn Hall
Email: ddbowman@memphis.edu
Office hours: 12-1 TTh and by appointment

Textbook: Robert H. Shumway • David S. Stoffer , *Time Series Analysis and Its Applications With R Examples* 3rd edition. This book is available for free online.

Topics Covered:

- Time series regression and exploratory analysis
- ARIMA models
- Spectral analysis and filtering
- Other time domain topics

Evaluation:

There will be two tests plus a final project worth 100 points each. There will be two homework assignments that will require programming in either R or SAS each worth 100 points. The total possible points is 500. The student's grade in the course will be based on the percentage of the total points obtained according to the following scale.

90-100% - A
80-89% - B
70-79% - C
60-69% - D
below 60% - F

No makeup tests will be given. No late assignments will be accepted. **It is very important that you do not miss any tests or assignments.**

STUDENT DISABILITY POLICIES ACOMODATION AND SERVICES: Information available at www.memphis.edu/sas

ACADEMIC MISCONDUCT: The University policy is available at www.memphis.edu/studentconduct/misconduct.htm

The professor reserves the right to make any necessary changes to the information provided in the syllabus during the semester.