

Dynamic Schedule: Visit [Minerva Class Schedule](#)https://horizon.mcgill.ca/pban1/bwckschd.p_disp_dyn_sched for course dates & times.McGill.ca (<https://www.mcgill.ca>) / Overview (/study/2022-2023/) / All Courses (/study/2022-2023/courses/search)

MATH 545 Introduction to Time Series Analysis (4 credits)

Offered by: Mathematics and Statistics ([Faculty of Science \(/study/2022-2023/faculties/science/\)](#))

Overview

Mathematics & Statistics (Sci) : Stationary processes; estimation and forecasting of ARMA models; non-stationary and seasonal models; state-space models; financial time series models; multivariate time series models; introduction to spectral analysis; long memory models.

Terms: This course is not scheduled for the 2022-2023 academic year.

Instructors: There are no professors associated with this course for the 2022-2023 academic year.

- Prerequisite: [MATH 324 \(/study/2022-2023/courses/math-324\)](#) or [MATH 357 \(/study/2022-2023/courses/math-357\)](#) or equivalent

This course may be used as a required or complementary course in the following programs:

[Bachelor of Arts \(B.A.\) - Major Concentration Statistics \(/https://www.mcgill.ca/study/2022-2023/faculties/arts/undergraduate/programs/bachelor-arts-ba-major-concentration-statistics/\)](#)

[Bachelor of Arts \(B.A.\) - Major Concentration Statistics \(/https://www.mcgill.ca/study/2022-2023/faculties/basc/undergraduate/programs/bachelor-arts-ba-major-concentration-statistics/\)](#)

[Bachelor of Arts \(B.A.\) - Supplementary Minor Concentration Statistics \(/https://www.mcgill.ca/study/2022-2023/faculties/arts/undergraduate/programs/bachelor-arts-ba-supplementary-minor-concentration-statistics/\)](#)

[Bachelor of Arts \(B.A.\) - Supplementary Minor Concentration Statistics \(/https://www.mcgill.ca/study/2022-2023/faculties/basc/undergraduate/programs/bachelor-arts-\)](#)

[ba-supplementary-minor-concentration-statistics](#))

[Bachelor of Science \(B.Sc.\) - Honours Probability and Statistics](#)
(<https://www.mcgill.ca/study/2022-2023/faculties/science/undergraduate/programs/bachelor-science-bsc-honours-probability-and-statistics>)

[Bachelor of Science \(B.Sc.\) - Honours Probability and Statistics](#)
(<https://www.mcgill.ca/study/2022-2023/faculties/arts/undergraduate/programs/bachelor-science-bsc-honours-probability-and-statistics>)

[Bachelor of Science \(B.Sc.\) - Honours Statistics and Computer Science](#)
(<https://www.mcgill.ca/study/2022-2023/faculties/science/undergraduate/programs/bachelor-science-bsc-honours-statistics-and-computer-science>)

[Bachelor of Science \(B.Sc.\) - Liberal Program - Core Science Component Mathematics](#)
(<https://www.mcgill.ca/study/2022-2023/faculties/science/undergraduate/programs/bachelor-science-bsc-liberal-program-core-science-component-mathematics>)

[Bachelor of Science \(B.Sc.\) - Liberal Program - Core Science Component Statistics](#)
(<https://www.mcgill.ca/study/2022-2023/faculties/science/undergraduate/programs/bachelor-science-bsc-liberal-program-core-science-component-statistics>)

[Bachelor of Science \(B.Sc.\) - Major Mathematics](#)
(<https://www.mcgill.ca/study/2022-2023/faculties/science/undergraduate/programs/bachelor-science-bsc-major-mathematics>)

[Bachelor of Science \(B.Sc.\) - Major Statistics](#)
(<https://www.mcgill.ca/study/2022-2023/faculties/science/undergraduate/programs/bachelor-science-bsc-major-statistics>)

[2023/faculties/science/undergraduate/programs/bachelor-science-bsc-major-statistics](https://www.mcgill.ca/study/2022-2023/faculties/science/undergraduate/programs/bachelor-science-bsc-major-statistics))

[Bachelor of Science \(B.Sc.\) - Major Statistics and Computer Science](https://www.mcgill.ca/study/2022-2023/faculties/science/undergraduate/programs/bachelor-science-bsc-major-statistics-and-computer-science)

([https://www.mcgill.ca/study/2022-](https://www.mcgill.ca/study/2022-2023/faculties/science/undergraduate/programs/bachelor-science-bsc-major-statistics-and-computer-science)

[2023/faculties/science/undergraduate/programs/bachelor-science-bsc-major-statistics-and-computer-science](https://www.mcgill.ca/study/2022-2023/faculties/science/undergraduate/programs/bachelor-science-bsc-major-statistics-and-computer-science))

[Bachelor of Science \(B.Sc.\) - Minor Statistics](https://www.mcgill.ca/study/2022-2023/faculties/science/undergraduate/programs/bachelor-science-bsc-minor-statistics)

([https://www.mcgill.ca/study/2022-](https://www.mcgill.ca/study/2022-2023/faculties/science/undergraduate/programs/bachelor-science-bsc-minor-statistics)

[2023/faculties/science/undergraduate/programs/bachelor-science-bsc-minor-statistics](https://www.mcgill.ca/study/2022-2023/faculties/science/undergraduate/programs/bachelor-science-bsc-minor-statistics))



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