STAT 485/685 Lecture 2
Fall 2017
11 September 2017

- We covered slides 1-13 of "Basics".
- I discussed the mean μ_t, autocovariance $\gamma_{t,s}$ and autocorrelation $\rho_{t,s}$ functions of a time series.
- I presented some basic formulas for covariances, and variances; all are on the slides.
- I defined *white noise* and computed its mean, autocovariance, and autocorrelation.
- In the text I did 2.1 and part of 2.2.
- You should be Reading all of Chapters 1 and 2.
- Next class I will finish Basic and work through the next set of slides: Stationarity.
- The first assignment is due Wednesday 20 September in the course's assignment box by noon at the latest.
- Handwritten slides.