STA 9701 Project 2

- Presentation Due: Tuesday, December 10
- Project Report Due: Friday, December 20

Project 2 opens to any topics related to time series analysis and modeling. Some possibilities include:

- 1. Find a time series of your interest and analyze it using methods we covered in this course, except ARIMA models. (please note that you are also free to use any other time series methods that are not discussed).
- 2. Find an issue in the available R functions. Illustrate the consequences of ignoring this issue, and provide a solution (e.g. writing a new function to replace it).
- 3. Writing a new function (R, python, etc.) to address a problem that cannot be handled by the currently available software packages.
- 4. A technical report that summarizes the current research progress on a subfield of time series analysis.
- 5. Propose a new method for time series analysis. (If the proposed method works and is better than some of the existing methods, I will give you an A, regardless of your performance in homework, quizzes, and project 1.)