Time Series Analysis (Fall 2020)

Instructor: **Sarantsev, Andrey**

Subject: **STAT**

Catalog & Section: **758 1001**

Course ID: **93739**

Objectives: **Upon completion of this course, students will be able to:**

1. construct and mathematically analyze basic time series models (white noise, random walk, moving average), apply the time domain (SARIMA, GARCH) and spectral domain (Fourier analysis, spectral filtering) modeling and verification approaches to a given time

2. Perform second-order forecasting and forecast quality assessment for a given time series.

3. implement essential time series analyses in a professional statistical package, perform independent time series analysis projects, write project reports and present the results to a professional audience, and Independently build time series analysis profi

Enrollment: 9

Responses Incl Declines: 5

Declines: 0

Teaching (Lecture) (4 comments)

Q: Please provide your thoughts on the instructor's teaching, including strengths and areas for possible improvement.

1 Hi Dr. Sarantsev, this is Ryan Wu's evaluation. I thought you did a fantastic job for this course, and you made concepts very clear for everything you chose to go over. I also appreciated that you always encouraged students to ask questions.

2 The instructor was somewhat good with the theoretical aspect of the subjects and would need to improve more with regards to the practical application of models. Going through step by step modeling of data would be more beneficial.

Q: Please provide your thoughts on the course as a whole, including strengths and areas for possible improvement.

1 I think that the course structure could have been slightly better in a few aspects, but these were not big issues in my opinion.

I thought in some topics you could have gone slightly more in depth with real data code rather than with just simulation examples. I also felt that while you did a great job in adjusting homework time afterwards, the main reason homeworks were taking a while in the beginning were that the problems had long algebraic computations that weren't necessary to the understanding of the corresponding Time Series concept.

Otherwise, I felt the course structure was really good!

2 The design of the course is great and needs no improvement as it touches on the necessary areas for time series analysis.