Time Series Analysis (Fall 2020)

Instructor: **Sarantsev, Andrey**
Section: **1001**
Course Title: **Time Series Analysis**
Course ID: **93739**
Objectives: **Upon completion of this course, students will be able to:**

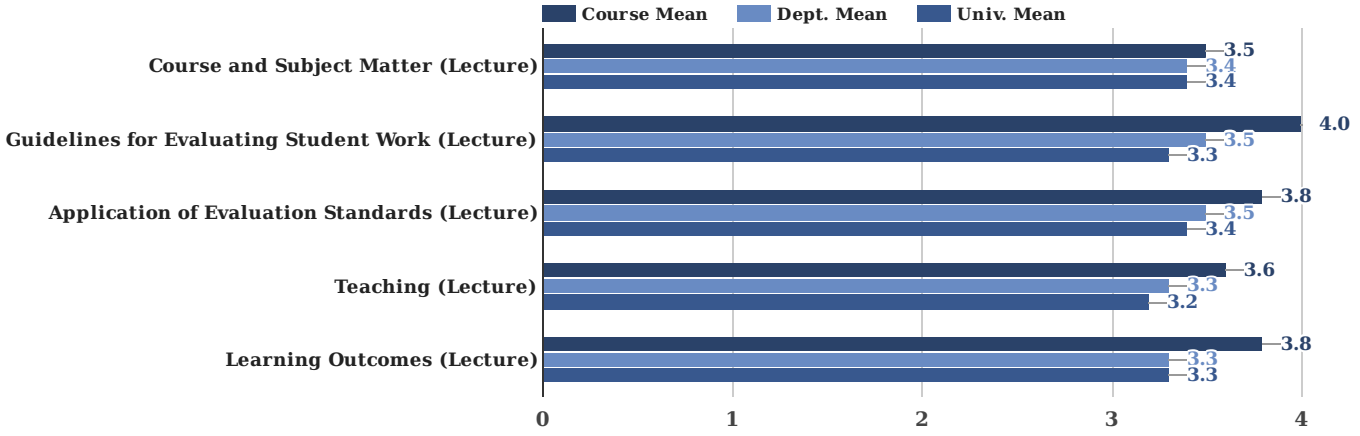
1. construct and mathematically analyze basic time series models (white noise, random walk, moving average), apply the time domain (SARIMA, GARCH) and spectral domain (Fourier analysis, spectral filtering) modeling and verification approaches to a given time

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

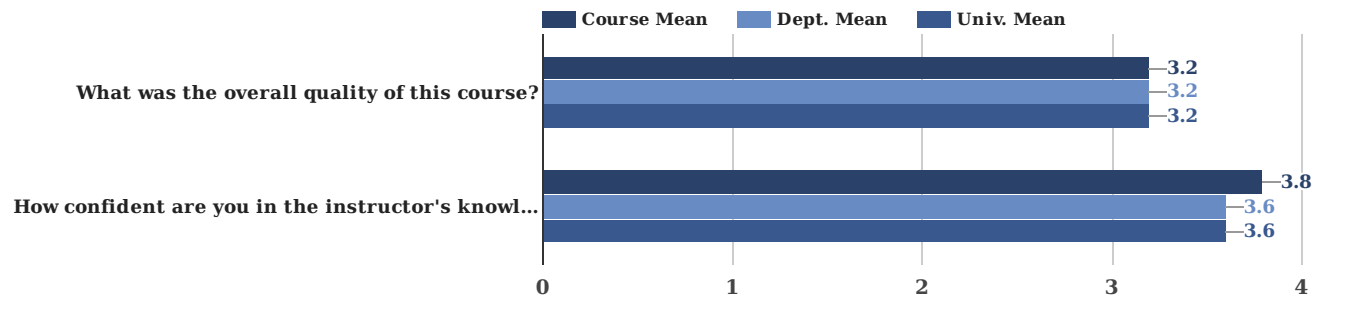
Enrollment: 9
Responses Incl Declines: 5
Declines: 0

Category Summary



Category	Number of Responses	Response Rate	Mean	Dept. Mean	Univ. Mean	Median	Dept. Median	Univ. Median	STDEV
Course and Subject Matter (Lecture)	10	55.6%	3.5	3.4	3.4	4.0	4.0	4.0	0.7
Guidelines for Evaluating Student Work (Lecture)	5	55.6%	4.0	3.5	3.3	4.0	4.0	4.0	0.0
Application of Evaluation Standards (Lecture)	5	55.6%	3.8	3.5	3.4	4.0	4.0	4.0	0.4
Teaching (Lecture)	5	55.6%	3.6	3.3	3.2	4.0	4.0	4.0	0.5
Learning Outcomes (Lecture)	10	55.6%	3.8	3.3	3.3	4.0	4.0	3.0	0.4

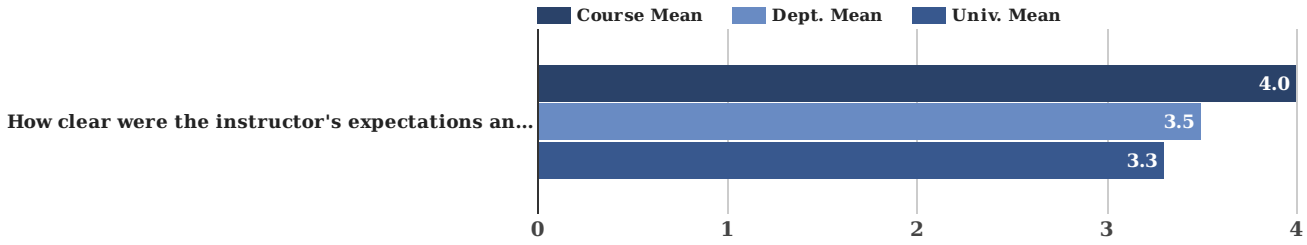
Course and Subject Matter (Lecture)



Question	Number of Responses	Response Rate	Course Mean	Dept. Mean	Univ. Mean	Course Median	Dept. Median	Univ. Median
What was the overall quality of this course?	5	55%	3.2	3.2	3.2	3.0	3.0	3.0
How confident are you in the instructor's knowledge of the subject matter of this course?	5	55%	3.8	3.6	3.6	4.0	4.0	4.0

Note: 0:Unsatisfactory; 1:Somewhat inadequate; 2:Adequate; 3:Good; 4:Exceptional;

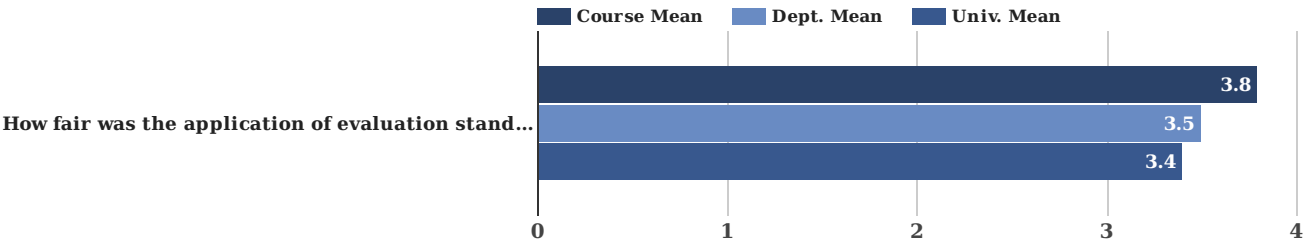
Guidelines for Evaluating Student Work (Lecture)



Question	Number of Responses	Response Rate	Course Mean	Dept. Mean	Univ. Mean	Course Median	Dept. Median	Univ. Median
How clear were the instructor's expectations and guidelines for evaluating student work?	5	55%	4.0	3.5	3.3	4.0	4.0	4.0

Note: 0:Very unclear; 1:Somewhat unclear; 2:Somewhat clear; 3:Mostly clear; 4:Very clear;

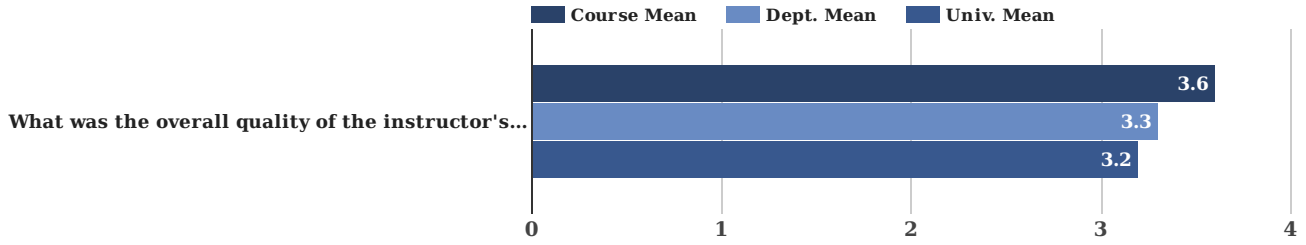
Application of Evaluation Standards (Lecture)



Question	Number of Responses	Response Rate	Course Mean	Dept. Mean	Univ. Mean	Course Median	Dept. Median	Univ. Median
How fair was the application of evaluation standards?	5	55%	3.8	3.5	3.4	4.0	4.0	4.0

Note: 0:Very unfair; 1:Somewhat unfair; 2:Somewhat fair; 3:Mostly fair; 4:Very fair;

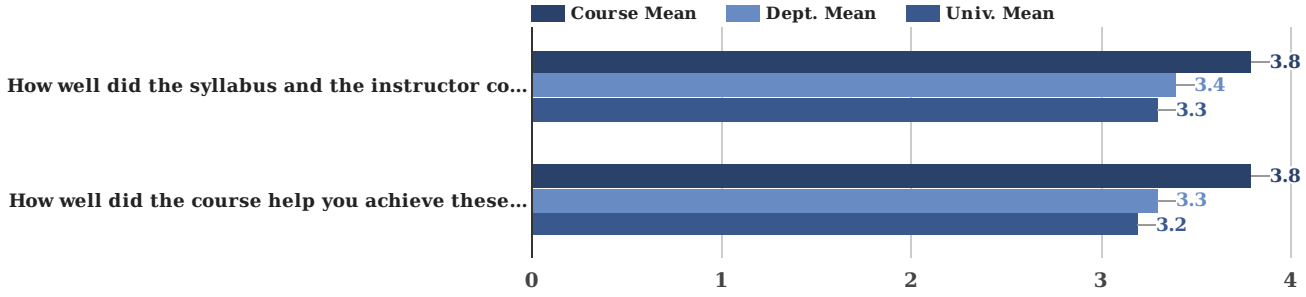
Teaching (Lecture)



Question	Number of Responses	Response Rate	Course Mean	Dept. Mean	Univ. Mean	Course Median	Dept. Median	Univ. Median
What was the overall quality of the instructor's teaching?	5	55%	3.6	3.3	3.2	4.0	4.0	4.0

Note: 0:Unsatisfactory; 1:Somewhat inadequate; 2:Adequate; 3:Good; 4:Exceptional;

Learning Outcomes (Lecture)

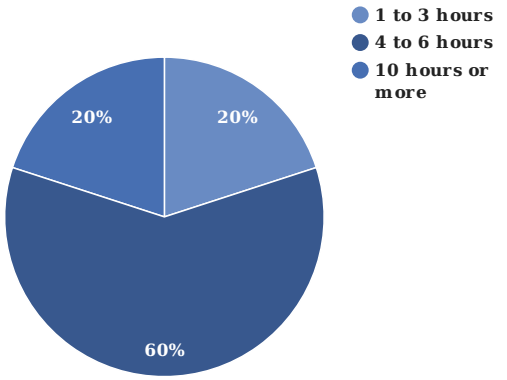
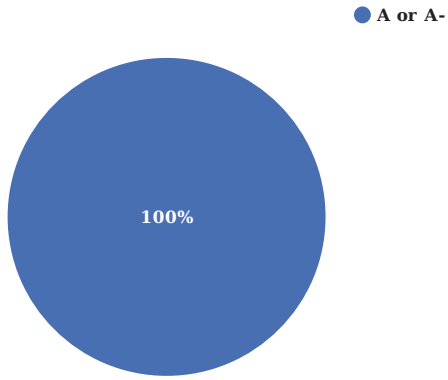


Question	Number of Responses	Response Rate	Course Mean	Dept. Mean	Univ. Mean	Course Median	Dept. Median	Univ. Median
How well did the syllabus and the instructor convey course expectations and learning outcomes?	5	55%	3.8	3.4	3.3	4.0	4.0	4.0
How well did the course help you achieve these learning outcomes?	5	55%	3.8	3.3	3.2	4.0	3.0	3.0

Note: 0:Unsatisfactory; 1:Somewhat inadequate; 2:Adequate; 3:Good; 4:Exceptional;

Demographics

How many hours per week did you work on this course, other than time in class?



What grade do you expect to receive for this course? Select N/A if the course is not graded.