* Welcome to Time Series.  My name is *Son Nguyen* and I will be your professor for the next ten weeks.
* Forecasting is at the heart of actuarial science. Actuaries study datasets of claims, expense, investment, and other economic processes developing over time to build models for insurance systems that will operate in the future.
* These datasets are called time series.
* In this course, we will

1. Start with some basic concepts of time series such as white noise, stationary and autocorrelation
2. We then study some of the most popular Time series Models such as Random Walks, ARMA, ARIMA and how to use these models for forecasting
3. We will also learn how to use R to help us implement all of these models and Analysis. R is the most popular statistical language and also the language used in the SOA and the CAS.

* I began my work in this area as a *PhD student* at *Ohio University more than 10 years ago*. Since then, I have *been teaching and doing research in the area of statistical learning and data mining.* I joined Bryant University in 2016, where I am a member of the department teaching courses in Applied Data Mining, Statistical Analysis with R.
* Thank you for joining me for this course. I look forward to working with you online.