

Syllabus

Instructor

Name: Dmitriy Izyumin
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Office: 1212 Math Sciences Building (MSB)
Office Hours: Wednesdays and Fridays 10:00 AM - 11:00 AM in 1117 MSB

Teaching Assistants

Name: Ozan Sonmez
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Office Hours: Mondays 9:00 AM - 10:00 AM in 1117 MSB

Name: Rick (Yichuan) Wang
Email: erkwang@ucdavis.edu
Office Hours: Thursdays 11:00 AM - 1:00 PM in 1117 MSB

Lectures

Lectures are held Mondays, Wednesdays and Fridays 2:10 - 3:00 PM in 1227 Haring Hall.

Discussion Sections

Section	TA	Location	Time
A01	Rick	Olson 223	Wednesdays 4:10 - 5:00 PM
A02	Ozan	Olson 223	Mondays 4:10 - 5:00 PM
A03	Rick	Olson 223	Fridays 3:10 - 4:00 PM

Textbook

Introduction to Time Series and Forecasting by P. J. Brockwell and R. A. Davis, 2nd ed.

Topic Coverage

The class will cover classical goals and methods of time series analysis. The material will mostly correspond to chapters 1-5 of the textbook, though not always in the same order.

References

1. Another introductory time series textbook:
Time Series Analysis and Its Application by R. H. Shumway and D. S. Stoffer.
2. Free online textbook on regression and time series forecasting with R examples:
Forecasting: Principles and Practice by R. J. Hyndman available at <https://www.otexts.org/fpp>.

3. List and description of time series methods and packages available in R:
<https://cran.r-project.org/web/views/TimeSeries.html>.

Software

Homework assignments and the project will require the use of statistical software. You are encouraged to use *R*, but you may choose different software if you prefer. There will be instructions, examples and solutions for using *R*, but not for other statistical software.

Grading

The course grade is based on homework (15%), a midterm exam (30%), a project (10%) and a final exam (45%).

There may be a curve for the overall course grades if necessary.

If you have any grade dispute, please contact me **within one week** of the grades becoming available on Smartsite.

Homework

Homework will be assigned about once a week. These assignments may be done in groups of up to three students from the class. When submitting an assignment, include a title page with the names and student ID numbers of all group members.

No late homework will be accepted.

Project

The course project will be assigned near the end of the quarter. It will consist of performing data analysis on a provided data set, and submitting a formal report of the findings. Detailed instructions will be released later.

Exams

There will be a midterm exam and a cumulative final exam. A tentative schedule is below.

Midterm: Friday February 17

Final: Wednesday March 22, 3:30 - 5:30 PM

Attendance at the final exam is necessary in order to pass the class.

Code of Conduct

Students are expected to follow the UCD Code of Academic Conduct. It can be found at <http://sja.ucdavis.edu/cac.html>.

Special Accommodations

If you require special accommodations for lectures or exams, please register with the Student Disability Center at <http://sdc.ucdavis.edu> and contact me **by January 20.**