**MTH9893 Time Series Analysis**

**Homework Policy**

**Contacts:**

Allen Chen ([allen.long.chen@gmail.com](mailto:allen.long.chen@gmail.com))

Meng Wang ([maggiewm.pku@gmail.com](mailto:maggiewm.pku@gmail.com))

**Submission:**

Homework is done in teams of two. Each team needs to send homework solutions to both Meng Wang and Allen Chen.

Unless otherwise specified, please send a zipped file named in the format like “MTH9893\_HW1\_Group01.zip” in an email titled as “MTH9893\_HW1\_Group01”. Team numbers can be found on the Baruch MFE forum in a thread about team sign-up. Enclosed in the zipped file should be your runnable code for programming/open-ended questions and clean write-up of answers to theoretical questions (converted into pdf/image).

**Extra Credits:**

For each homework problem, the TAs will pick the best correct solution (if any). The authors will have the right to share their solution in exchange for an extra credit of 5 points per question. The maximum extra credits per homework are 10 points. The TAs will ask for permissions before publishing the sample solutions.

**Data/code:**

If your data is too large (>10MB), upload it to a public web space (e.g. GitHub), and have your code explicitly spell out the link and download the data from that link. Be careful when setting your file path in the code. It may not work off your computer. We will only run it without changing the path. In addition, refrain from installing special packages. Comment on any additional packages if there is no get-around.

**Deadline:**

Please strictly follow the deadline specified in each homework. Late submission is subject to a penalty of half the full credit of the corresponding homework. We do consider extensions with discretion in very special situations, but no more than once, and the request should be sent to both TAs and copied to Professor Lesniewski ([andrew.lesniewski@baruch.cuny.edu](mailto:andrew.lesniewski@baruch.cuny.edu)) at least 3 days prior to the homework deadline.

**Integrity:**

No plagiarism! Our program advocates that the plagiarizing team(s) still gets regular score, and the team lending homework to the plagiarizing team(s) should receive zero on the homework. Both parties will be reported to the department.