Time Series Analysis

- Instructor

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Course Outline

This is an introductory course, with emphasis on both theoretical and practical aspects of time series analysis.

Methods are hierarchically introduced, starting with terminology, and progressing to different models and inference procedures.

Students are expected to learn the skills needed to do empirical research with time series data.

More about the course

- Textbooks: Jonathan D. Cryer and Kung-sik Chan (2010). Time Series Analysis with applications in R

- Software: R download from http://cran.r-project.org

- Reference books

  – Ruey S. Tsay (2010). Analysis of Financial Time Series

  – David Ruppert (2011). Statistics and Data Analysis for Financial Engineering

  – O'Reilly (2010). R in a nutshell.

Grading

- Attendence and Assignment 20%

- Mid-term 30%

- Final 35%

- Project and Presentation 15%

- No Late Homework

- Partially or wholly copied assignments will be penalized and/or reported as plagiarism.

- Please Honor Academic Integrity

Tips

- Being active in learning
  (notes, and hw)

- Developing some analysis techniques
  (definitions, methods, comparisons and interpretations)

- Effective communication
  (discussions and feedbacks)