Sta457H1 S 2017 Course Information

This course is an introduction to Time Series with applications to sciences and economics. This course is designed for senior undergraduate students and graduate students of statistics and other related disciplines.

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Lectures Wednesdays 6pm to 9pm; from January 11th to April 5th, except for the reading week (Feb. 22nd). Held in SS2118.


Computing There will be some computing exercises, in the R or ITSM language. R can be downloaded and installed for free at www.r-project.org. You can also find an introduction to R at the latter website. CD of ITSM2000 is included in the textbook. There is a tutorial of ITSM at Appendix D of the textbook.
Evaluation Final exam: 55% (Scheduled by the Faculty) Cumulative.

Mid-term test: 35% (Feb. 15th 6-8pm in class)

There will be no make-up midterms. If you have to miss the midterm, weights will be shifted to the final exam with valid evidences for absence.

HWs: 5% Three times. The lowest HW score will be dropped.

Data Analysis Report: 5%.

Syllabus

Weeks 1 and 3: Chapter 1.

Weeks 3 and 4: Chapter 2.

Weeks 5 and 6: Chapter 3.

Week 7: Midterm. Includes first three chapters.

Week 8: Chapter 4.

Weeks 9 and 10: Chapter 5.

Weeks 10 and 11: Chapter 6.

Week 12: Chapter 10.3.

I will also cover some other topics regarding computer applications, and introduce you to the R language. Information on these topics will be provided by hardcopy handouts or on the web.