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# APPLIED TIME SERIES ANALYSIS (3)

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COURSE TIMES + LOCATION:

Th 4:30 PM – 6:20 PM
EDB 7618, Burnaby

Mo 5:30 PM – 6:20 PM
AQ 3182, Burnaby

EXAM TIME + LOCATION:

Dec 6, 2019
Fri 7:00 PM – 10:00 PM
Location: SSCB 9201, Burnaby

INSTRUCTOR:

Peiris, Mahatelge
mpeiris@sfu.ca

PREREQUISITES:

STAT 302 or STAT 305 or STAT 650 or BUEC 333 or permission of instructor. Open only to graduate students in departments other than Statistics & Actuarial Science.

CALENDAR DESCRIPTION:

Introduction to linear time series analysis including moving average, autoregressive and ARIMA models, estimation, data analysis, forecasting errors and confidence intervals, conditional and unconditional models, and seasonal models.

COURSE DETAILS:

1. Autocorrelation, seasonality, and trends in time series and their impacts on standard statistical inference techniques.
2. Autoregressive models: definition, model formulation, and data analysis
3. Moving average models: definition model formulation, and data analysis
4. ARIMA models: definition, model formulation, and data analysis
5. Introduction to forecasting with linear time series models
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