

FALL 2024 - STAT 685 G100

## APPLIED TIME SERIES ANALYSIS (3)

*Class Number: 3047 Delivery Method: In Person*

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### COURSE TIMES + LOCATION:

Sep 4 – Dec 3, 2024: Mon, 4:30–5:50 p.m.  
Burnaby

Oct 15, 2024: Tue, 4:30–5:50 p.m.  
Burnaby

Sep 4 – Dec 3, 2024: Thu, 4:30–5:50 p.m.  
Burnaby

### EXAM TIMES + LOCATION:

Dec 11, 2024  
Wed, 4:00–4:00 p.m.  
Burnaby

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### INSTRUCTOR:

Gary Parker  
[gparker@sfu.ca](mailto:gparker@sfu.ca)  
1 778 782-4818

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### PREREQUISITES:

STAT 302 or STAT 305 or STAT 350 or STAT 604 or STAT 605 or ECON 333 or permission of instructor. Open only to graduate students in departments other than Statistics and Actuarial Science.

## Description

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CALENDAR [2024-2025](#)

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NOTES:

Above grading is subject to change.

## Materials

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MATERIALS + SUPPLIES:

Computer and statistical software package R

REQUIRED READING:

Required Textbook:

Time Series Analysis with Applications in R (2nd ed.) by Jonathan D. Cryer and Kung-Sik Chan. Publisher: Springer

Book is available online for free through the SFU Library

E-Book ISBN: 978-0-387-75959-3

Hardcover ISBN: 978-0-387-75958-6

Softcover ISBN: 978-1-4419-2613-5

REQUIRED READING NOTES:

Your personalized Course Material list, including digital and physical textbooks, are available through the SFU Bookstore website by simply entering your Computing ID at: [shop.sfu.ca/course-materials/my-personalized-course-materials](http://shop.sfu.ca/course-materials/my-personalized-course-materials).

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GRADUATE STUDIES NOTES:

Important dates and deadlines for graduate students are found here: [http://www.sfu.ca/dean-gradstudies/current/important\\_dates/guidelines.html](http://www.sfu.ca/dean-gradstudies/current/important_dates/guidelines.html). The deadline to drop a course with a 100% refund is the end of week 2. The deadline to drop with no notation on your transcript is the end of week 3.

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REGISTRAR NOTES:

### ACADEMIC INTEGRITY: YOUR WORK, YOUR SUCCESS

SFU's Academic Integrity website <http://www.sfu.ca/students/academicintegrity.html> is filled with information on what is meant by academic dishonesty, where you can find resources to help with your studies and the consequences of cheating. Check out the site for more information and videos that help explain the issues in plain English.

Each student is responsible for his or her conduct as it affects the university community. Academic dishonesty, in whatever form, is ultimately destructive of the values of the university. Furthermore, it is unfair and discouraging to the majority of students who pursue their studies honestly. Scholarly integrity is required of all members of the university. <http://www.sfu.ca/policies/gazette/student/s10-01.html>

### RELIGIOUS ACCOMMODATION

Students with a faith background who may need accommodations during the term are encouraged to assess their needs as soon as possible and review the Multifait religious accommodations [website](#). The page outlines ways they begin working toward an accommodation and ensure solutions can be reached in a timely fashion.