



STATISTICS 804-4 MATHEMATICAL STATISTICS

Spring 2004
DAY COURSE

Students requiring accommodations as a result of disability, must contact the Centre for Students with Disabilities 604-291-3112 or csdo@sfu.ca

Text:

Time Series Analysis and Its Applications by: Shumway and Stoffer

Prerequisites:

STAT 450 or equivalent or permission of the instructor.

Calendar Description

An introduction to time series models and their analysis. Both time-domain techniques will be studied.

Course Outline:

This course is intended to survey both time-domain and frequency domain analysis of time series. I expect you all to be familiar with the basics of the multivariate normal distribution and complex arithmetic. I will develop Fourier methods briefly where necessary.

1. Stationary Processes: definitions, mean, auto covariance, autocorrelation.
2. Linear Processes: white noise, moving averages, auto regressions, ARMA processes, conditions for stationarity, identifiability, invertibility, conditions for invertibility.
3. Model identification: properties of autocorrelation and partial autocorrelation functions.
4. Integration: ARIMA processes, differencing, random walks.
5. Seasonal effects.
6. Estimation: maximum likelihood, conditional likelihood and approximations, back casting.
7. Model diagnostics: residual plots, residual autocorrelation, portmanteau tests.
8. Forecasting: prediction intervals, forecast standard error.
9. Spectral analysis: Fourier expansions, Fourier series, power spectrum.
10. Estimation of power spectrum, smoothing, Gibbs phenomenon, tapering, filters.

confidentiality concerning
posting of marks. Please pay careful attention to the options discussed in class at the
*reminded that Academic Honesty is a cornerstone of the acquisition of knowledge
members of the University. Please consult the General Guidelines of the calendar*