
Instructor: [Dr. R. Lockhart](#) (SC K 10561)

Text:

Time Series Analysis and Its Applications by: Shumway and Stoffer, Publisher Springer-Verlag

Prerequisites:

STAT 450 or equivalent or permission of the instructor.

Calendar Description

An introduction to time series models and their analysis. Both time-domain and frequency-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