Time Series Analysis (STAT 503)

Time
Tuesday and Thursday, 9:30 – 10:50 in the Winter Term 2018

Location
TB 38 (Basement of Tory Building) at the University of Alberta

Instructor
Christoph Frei, cfrei@ualberta.ca, CAB 621

Contents
This course gives an introduction to the theory and applications of time series modelling. The following topics will be covered:

- stationarity and autocorrelation
- different models: autoregressive, moving average, ARMA and ARIMA
- forecasting and estimation
- spectral analysis
- computational implementation in R

Prerequisite
STAT 372 and 378.
Consent of the instructor is needed.

Textbook
There is no required textbook, but the main material can be found in


An electronic copy of the book is available at the University of Alberta Library, which you can access by using your CCID.

Grading
Assignments: 30%, Midterm exam: 30%, Final exam: 40%

If you have any questions, please contact Christoph Frei at cfrei@ualberta.ca