

STAT:6560 (22S:156)
Applied Time Series Analysis
22 SH
1:30-2:20 p.m.
Spring 2014
Stramer

Instructor: Osnat Stramer, 370 SH, phone: 335-3182,
Email: osnat-stramer@uiowa.edu

Office Hours: Wednesday 9:30-11:00 a.m., Friday 11:30 a.m-1:00 p.m. or by appointment.

Dept. Info: Prof. Luke Tierney, Chairman.
Department of Statistics & Actuarial Science, 241 SH
Phone: 335-0712,
Email: luke-tierney@uiowa.edu

Course Website: <http://icon.uiowa.edu>

WEB: Be sure to check out the book's web page at
<http://www.stat.uiowa.edu/~kchan/TSA.htm>

Professor Chan has provided R scripts for everything in the book.
Copying from them saves a lot of typing and you can learn a lot about R
by looking through the code provided.

Text: “Time Series Analysis with Applications in R” By Jonathan Cryer and Kung-Sik Chan. 2nd edition (October 17, 2008), published by Springer Verlag.

Course Coverage: most of the material in Chapters 1-10.

Computer Package: We will mainly use R (GNU Splus) for statistical analysis. R will be available at the ITC in Schaefer Hall. R can be freely downloaded from <http://www.r-project.org/>. An R package called TSA has been specifically developed that implements almost all methods introduced in the book.

Prerequisite: STAT:3101 (22S:131), and STAT:3200 (22S:152) or STAT:5200 (22S:164).

Grading System

Assignments (10 %): Homework will be assigned nearly each Friday and due the next Friday.

Projects (15 %): A few projects will be assigned during the semester

Exam 1 (10%): The first exam is Wednesday Feb. 19 from 8-9:30 am in 125 TH.

Exam 2 (20%): The second exam is Thursday March 27 from 6:30-8:30 pm in 125 TH.

Exams are closed book and closed notes, except that you may use a "crib sheet"-one page (8.5 x 11) of notes written on both sides for exam 1 and two pages of notes written on both sides for exam 2.

Final project (20 %): See directions in a different file under syllabus. The oral presentation is a part of the grade.

Final exam (25%): Final exam TBD later in the semester by the University. The final exam is comprehensive with emphasis on newer materials. It will be closed book and closed notes, except that you may use a "crib sheet"-two pages (8.5 x 11) of notes written on both sides for the final.

Note: Students will work in a group of three on assignments, projects, and the final project. The groups will be assigned by me.

I reserve the right to give bonus points at any time. The bonus points may be applied to any part of your grade.

As an approximate guide, grades will be given as:

90-100: A
80-90: B
70-80: C
60-70: D
Below 60: F

Plus and minus grades will be given.

*No make-up exams will be given unless there is an absence due to unavoidable circumstances as stated by University policy.

Resources: The Writing Center service offers twice a week tutoring, appointments, and online tutoring at 4 different locations on campus. Please see www.uiowa.edu/~writingc

Course Policies

Course attendance: Students are responsible for all material covered in the lectures.

E-mail Account: Every student in the class is required to check his/her UIowa e-mail often (every other day.)

INFORMATION FOR STUDENTS WITH DISABILITIES: I would like to hear from anyone who has a disability which may require some modification of seating, testing, or other class requirements so that appropriate arrangements can be made. Please see me as soon as possible.

COLLEGE OF LIBERAL ARTS AND SCIENCES POLICIES AND PROCEDURES:

This course is governed by the policies and procedures of the College of Liberal Arts.

These policies address

- * the administrative home of the course;
- * electronic communications;
- * academic fraud;
- * students with disabilities;
- * procedures for student complaints;
- * sexual harassment policy;
- * weather emergencies.

These policies can be found at

<http://clas.uiowa.edu/faculty/teaching-policies-resources>