STAT 520 Time Series Analysis and Applications  
3-4:15, Tuesday and Thursday, Recitation Building 114  
Spring, 2009

Instructor:  Professor Hao Zhang,  
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Prerequisite:  STAT 516 and 511 or equivalents.

Primary Audience:  Graduate students

Description:  This course introduces fundamental concepts and some common models for time series data. Topics include stationarity, autocovariance function and spectrum; integral representation of a stationary time series and interpretation; ARMA, ARIMA and GARCH models; estimation and forecasting; multivariate time series; using R for the analysis of time series; and applications of time series.


An electronic copy is available at http://www.springerlink.com/content/w88341/.

Grading:  Final grades are based on homework, project and exams. Homework will be posted on the course website and should be turned in on time.

For more information, visit http://www.stat.purdue.edu/~zhanghao/STAT520.html