*Department of Mathematics and Statistics*
*Concordia University*

# STAT 460/4 02
# Introduction to Time Series and Forecasting

**Instructor:** Q. Tang

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- Office Hours: Tuesdays & Thursdays, 13:30–16:30, or by appointment

**Schedule:** Wednesdays & Fridays, 10:15–11:30 in DA-103, Loyola Campus

**Textbook:** Brockwell, Peter J.; Davis, Richard A. Introduction to Time Series and Forecasting. Second edition.

**Outline:** This course is an introduction to the theory and practice of time series analysis. Both time and frequency domain methods will be discussed. Topics covered include

- Introduction to Time Series
- Stationary Processes
- ARMA Models
- Spectral Analysis
- Modeling and Forecasting with ARMA Processes

**Assignments:** There will be four assignments given in class. Each student should submit his/her assignment before the beginning of class on the announced due date.

**Grading:**

- Assignments (20%)
- Midterm Exam (30%)
- Final Exam (50%)

**There will be no 100% option for the final exam.**