

22S:150
Regression, Time Series, and Forecasting
Fall 2005

Instructor: Osnat Stramer, 372 SH, phone: 335-3182,
email: stramer@stat.uiowa.edu.

Dept Info: Department of Statistics and Actuarial Science, 241 Schaeffer Hall, Luke Tierney, Chairman, luke-tierney@uiowa.edu, 335-0712.

Class Time: M.W.F 8:30-9:20, 221 JH.

Office Hours:

Wednesday: 3:45-5:30 p.m.

Friday: 9:30-10:45 a.m.

or by appointment.

ICON: [http:// icon.uiowa.edu/](http://icon.uiowa.edu/)

Log in using your Hawk ID and Hawk ID password.

Prerequisite: 22S:131, or 22S:154 or equivalent and matrix algebra.

Text:

1. Chatterjee, Hadi & Price, Regression Analysis by Example, 3rd ed (Wiley).
2. Cryer, U-Pac, Applied Time Series Analysis.

The Course:

1. Regression analysis by example: most of the material in Chapters 1-8, some of the material in Chapters 9 and 11.
2. Time series analysis: most of the material in chapters 1-9.

Computer Package: We will be using Minitab Statistical Software for some of our statistical analysis. Minitab is available in all of the campus Instructional Technology Center (ITCs) such as 41 Schaeffer Hall.

Homework: Homework will be assigned nearly each Monday and due the next Monday.

Exams: There will be one midterm exam on Saturday, October 8 from 10:00 a.m. to 12:00 noon. A cumulative examination will be given on Monday December 12 2005 from 7:00 a.m to 9:00 a.m.

The examinations will be closed book and closed notes, except that you may use a “crib sheet”-one page (8.5 in × 11 in) of notes written on both sides for the midterm and 2 pages written on both sides for the final.

Quizzes: There will be six quizzes in class. They will be on Wednesday of 9/7, 9/21, 10/5, 11/2, 11/16, 12/2. Quizzes are closed book.

Projects Each student is required to work in groups of 3 students on a project involving modeling using real data.

Grades

Homework (10%)

Quizzes (20%)

Projects (20%)

Midterm (20%)

Final (30%)

Students with disabilities: I must hear from anyone who has a disability which may require some modification of the seating, testing, or other class requirements so that appropriate arrangements can be made. Please see me as soon as possible about this.

Student complaints concerning faculty actions: University policies regarding academic misconduct can be found at

http://www.clas.uiowa.edu/students/academic_handbook/