STAT 6446/STA 4930 Applied Time Series Analysis

2:00-2:50PM, Monday, Wednesday and Friday, S&E 271

Fall, 2009

**Instructor:** Professor Lianfen Qian  
Phone: 297-2486  
Email: lqian@fau.edu

**Prerequisite:** STA 4234 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.

**Text:** Jonathan D. Cryer and Kung-Sik Chan (2008) Time Series Analysis with Applications in R (2nd ed), Springer.

An electronic copy is available at [http://www.springerlink.com/content/w88341/](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 blackboard at blackboard.fau.edu