• **Instructor**: Prof. Rama T. Lingham
  
  – Office:  DuSable 359E  
  – Office Hours: Monday and Wednesday 1:30pm to 2:20pm, Tuesday 3:00pm to 3:50pm and by appointment  
  – Phone:  815-753-6799  
  – Email:  rama@math.niu.edu (for emergencies only)


• **Coverage of Topics**: Selected material from chapters 1 to 10 of the Text and an introduction to the R language.

• **Learning outcomes for STAT 478 / 578**:

  1. Capacity to formulate scientific problems involving temporally correlated data.
  2. Knowledge of uni-variate time-series models, and forecasting methods.
  3. Practical working knowledge of data-analysis using R.
  4. Experience with a variety of time-series problems arising in real world applications.

• **Course Regulations**:

  1. You may receive course information by email through MyNIU / Blackboard. Please make sure that you can open and read jpg, pdf and MS-Word 2010 files from my emails. Not checking for information sent to your NIU-email on a daily basis is not an acceptable excuse for you not to follow my instructions.

  2. Homework will be assigned in class or via email, and will be due at times announced. It is the responsibility of the student to keep track of which assignments are due when. Make a friend or two in this class just in case you are unable to attend the lectures (see item 19 below). Late assignments will NOT be accepted unless your emergencies can be confirmed with written documentation.

  3. Assignments are to be neat and presented logically on loose-leaf paper. If more than one sheet of paper is used, the assignment must be stapled together. Please do not ask faculty for use of a stapler. Spiral paper is unacceptable. You are to show all your work. If your assignments are messy, disorganized or do not follow the stated instructions, you will not receive any credit for those assignments.

  4. The maximum possible points for all of the homework during the semester will be 50. Your homework points will be computed by first computing your average homework grade for the semester as a percentage. You will then receive that percentage of the 50 points.

  5. Please note that, because of the quick pace of this course, it is unlikely that all of your homework will be graded and returned to you before the exams. You may want to make copies of your homework before turning it in.

  6. Announced quizzes will be given in the lectures. The maximum possible points for all of the quizzes during the semester will be 50. Your quiz points will be computed by first deleting the lowest score and then computing your average quiz score for the semester as a percentage. You will then receive that percentage of the 50 points.
7. One mid-term and a final exam will be given in the usual classroom. The mid-term Exam is tentatively scheduled for Wednesday, October 15, 2014 during regular class time. The Final (comprehensive) Exam is on Wednesday, December 10, 2014 from 10 a.m. to 11:50 a.m. in the usual classroom.

8. All exams are closed-book. You are encouraged to bring only a hand-held scientific calculator and up to four (eight)-pages of only formulas for the mid-term (final) exam. You will receive zero credit for the exams if your formula sheets contain examples, home-work problems and R-codes. However, they can include general formulas and results we discuss in the lectures or from the book. Sharing of calculators is prohibited.

9. During quizzes and exams, you are not allowed to use anything except a hand-held calculator in which you cannot save any information about the course.

10. A class project to analyze time series data will be due at the in-class Final Exam. For instructions in doing the project, please wait for an announcement.

11. In STAT 578, home-work, quizzes, exams, etc., may be given that are more challenging relative to what I give in STAT 478, per policy of the graduate school.

12. There is no extra credit given in this course. Please do not even ask!

13. Grade Structure: There are a total of 400 possible points in this course, consisting of the mid-term exam (100 points), one final exam (120 points), one project (80 points total), announced quizzes (50 points total) and homework (50 points total). For students in STAT 478, a scale of 86%, 83%, 79%, 76%, 73%, 69%, 66%, 54%, will be used as cut-points for the grades A, A-, B+, B, B-, C+, C, D respectively; an F grade will result if you score less than 54%. For students in STAT 578, a scale of 90%, 87%, 83%, 80%, 77%, 73%, 70%, 65%, 60%, will be used as cut-points for the grades A, A-, B+, B, B-, C+, C, C-, D respectively; an F grade will result if you score less than 60%.

14. Please note that a grade of incomplete (I) will only be considered for students who are passing the course, but cannot complete the course due to health or family reasons. A grade of incomplete will not be assigned to anyone who is not passing the course at the time of the request.

15. Make-up mid-term exam will not be given. If you were to have a serious medical problem, or an emergency in your immediate family that prevents you from taking the mid-term exam, please contact me as soon as possible. Should such instances be properly documented, you may be allowed to take the final exam so that it will be worth 220 points instead of the usual 120. Make-up quizzes may be given during the final exam, at the discretion of the instructor. The remaining aspects of your grade will be computed as outlined above.

16. The syllabus, homework assignments and their answers, and answers to quizzes will be posted on the NIU BlackBoard. Please compare all your scores with what are posted on the Blackboard upon receiving them. Any discrepancies between your record and the Blackboard must be e-mailed to the grader, Mr. P. Pramanik, at Z1662880@students.niu.edu no later than one week from the time you receive it; after that the blackboard data will be final. Discussions of any type about homework, quizzes, etc., with the grader are strictly prohibited; just meet with the instructor if you need help.
17. Due to privacy concerns, I will not discuss grades using email or the telephone. You must meet with me in person to discuss your grades.

18. **Accessibility Statement:** Northern Illinois University is committed to providing an accessible educational environment in collaboration with the Disability Resource Center (DRC). Any student requiring an academic accommodation due to a disability should let his or her faculty member know as soon as possible. Students who need academic accommodations based on the impact of a disability will be encouraged to contact the DRC if they have not done so already. The DRC is located on the 4th floor of the Health Services Building, and can be reached at 815-753-1303 (V) or drc@niu.edu.

NIU's updated policies on Academic Integrity, Attendance, and Accommodations for Students with Disabilities are now available at

http://www.niu.edu/stat/courses/pdfs/Accessibility_Statement.pdf

Please read carefully this important document, as your full compliance with the updated policies in this document is required in this class.

19. **Attendance:** There is no mandatory attendance requirement for this class. Please note, however, that if you frequently miss class, the instructor reserves the right to deny office hour privileges to you. Further, it is your responsibility to be sure that your work is turned in on-time and that you get the lecture notes and announcements, if any, from a student in the class. My notes will not be available to students.

20. **CHANGES:** This syllabus may be amended at any time. Changes will be announced in the lectures or by email.