STAT 478/578 Statistical Methods of Forecasting

1. Instructor

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  Office Hours: MF from 1 to 2 or by appointment

2. Teaching Assistant

- Paramahansa Pramanik
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  Office Hours: T from 11 to 12 (Du374) and from 12 to 1 (Du326); TR from 11 to 1 (Du326)

3. Textbook

- Time Series Analysis with Applications in R.
- Topics in Chapters 1 through 10 will be covered. Some topics will be skipped.

4. Learning Outcomes

- Descriptive and inferential methods for time series data
- Focuses are on ARIMA models
- Time series analysis using R
- Develop skills of working with other people

5. Weekly Schedule

- Lecture: MWF from 11:00 to 11:50 pm <DuSable 228>
6. Course Activities

- In this course, you will form a group of three or four for homework. Your homework is a group work, and a single homework report is required from your group. You need to make sure to put your names down on all your group reports. Homework will be assigned just after the appropriate material has been discussed in class. I will collect the homework for each chapter. You are advised to start doing the homework problems immediately, so that you have enough time to think about them. The due dates are the next lecture after finishing each chapter. Late homework will not be accepted, except for some special occasion, and will be given a score based on half the total possible points.

- Assignments are to be neat and presented logically on loose leaf paper. Paper from spiral notebooks is unacceptable. If more than one sheet of paper is used, the assignment must be stapled together. You are to show all work.

- Fifteen minutes individual (not group) open book, open note quizzes will be held on randomly chosen dates. You should bring a pocket calculator to each quiz.

- A group project will be due on the final exam day. A details about project will be discussed in the early stage of the course.

- 2 Mid-term and final exams will not be open book and open note tests. They are individual (not group) exams. You should bring a pocket calculator to each test. Practice exams and review sessions will be provided. Make up exams will not be given except for special occasions.

7. Grade Percentages

<table>
<thead>
<tr>
<th></th>
<th>Quiz &lt;Extra Points&gt;</th>
<th>Project</th>
<th>2 Midterm exams</th>
<th>Final exam</th>
</tr>
</thead>
<tbody>
<tr>
<td>Homework</td>
<td>30%</td>
<td>20%</td>
<td>30%</td>
<td>20%</td>
</tr>
</tbody>
</table>

8. Grading Scale

- A+: 100–95%
- A: 94–90%
- A-: 89–85%
- B+: 84–80%
- B: 79–75%
- B-: 74–70%
- C+: 69–65%
- C: 64–60%
- C-: 59–55%
- D: 54–45%
- F: 44–0%
9. Expected Time investment
   ✷ Students should spend (on average) seventeen hours per week for this course.

10. Plagiarism in this course
    ✷ You need to be aware of Plagiarism in this course and the consequences.
    ✷ Plagiarism in this course includes copying other students' work during quizzes and exams, communicating with other students during exams or quizzes.

11. Special Accommodation
    ✷ If you need course adaptations or accommodations due to some disability, please let me know about it as soon as possible to ensure that such accommodations are implemented in a timely manner.

NOTE1: Attendance is not mandatory but is important for your learning!!

NOTE2: Make use of office hours!!

NOTE3: The instructor reserves the right to amend the syllabus at any time. Changes will be announced in lecture.