

Math 414 Spring 2008
Time Series Analysis

Instructor: Dr. Kathy Temple

Office: Bouillon 107B

Phone: 963-1389

E-mail: templek@cwu.edu

Webpage: <http://www.cwu.edu/~templek>

Office Hours: MWThF 2:00 - 2:50 PM, and by appointment.

Course Goals: This is an applied course designed to give students the tools they need to handle time series data. Students will learn and apply the standard models for time series data, parameter estimation, diagnostic checking, and forecasting, with a particular emphasis on economic applications.

Prerequisite: Math 410A or permission.

Required Text: Philip Hans Franses, *Time series models for business and economic forecasting*, available as a coursepack from the Wildcat Shop.

Chapters Covered: All or most of chapters 1 - 5, with selected topics from later chapters as time permits.

Evaluation:

- Homework (20%)
- Lab write-ups (20%)
- Midterm exam(25%); tentative date Monday, April 28.
- Comprehensive final exam (35%); given Tuesday, June 3, from 12 - 2 PM.

Software: As you may have noted, this class meets in the computer lab (BU 103) on Mondays. We will be making extensive use of the software package EViews to help us analyze time series data. I am currently anticipating that all or most Mondays will be devoted to working on lab assignments. Once you have been added to the user group (and all of you will be) EViews is available from any lab on campus. There is also a fairly inexpensive student version available. If you choose to purchase your own copy, please be aware that the version in the labs is substantially older than the current version, so you may have to do some switching back and forth. Exams will be given in the computer lab and will also make use of EViews.

Lab Write-ups: As mentioned in the previous paragraph, on most Mondays you will have a lab assignment to work on during class. A write-up of this assignment will be due to me on Thursday by 3PM. Your write-ups must be typed and written in complete sentences, and follow the guidelines given for homework, below. No credit will be given for late work.

Homework: Homework will be assigned about once/week and due dates will be announced at the time of the assignment. Homework must be done neatly, *stapled*, and written on clean-edged paper. Your work should be clear, in a logical order, and provide sufficient explanation. What's sufficient explanation? A good guide is to think about whether another student in the class who didn't know how to do this particular problem could understand your solution. This will also help you understand your solutions later! Credit will not be given for late homework.

Miscellaneous: Any changes to the tentative exam dates will be announced ahead of time in class. Make-up arrangements must be made prior to an exam unless you can document an unexpected circumstance beyond your control that prevented you from taking the exam.