

Math 414 Spring 2011
Time Series Analysis

Instructor: Dr. Kathy Temple

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Office Hours: MW 1 - 1:50 PM, TTh 10:00 - 10:50 AM, 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: None.

Evaluation:

- Homework (20%)
- Lab write-ups (20%)
- Midterm exam(25%); tentative date Wednesday, May 4.
- Comprehensive final exam (35%); given Tuesday, June 7, from 12 - 2 PM.

Software: As you may have noted, this class meets in the computer lab (BU 103) on Wednesdays. 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 Wednesdays will be devoted to working on lab assignments. EViews is available in the BU103 computer lab and in one of the labs in Shaw-Smyser. 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 one version newer than the available student 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 Wednesdays you will have a lab assignment to work on during class. A write-up of this assignment will be due to me on Monday by 2PM. 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.

Academic conduct: Students are expected to adhere to the academic code of conduct, as laid out in the university catalog (see the Appendix, Section Two). In particular, academic dishonesty in any form will not be tolerated and will result in a complaint to the Office of Student Affairs. Examples of academic dishonesty include, but are not limited to, attempts to communicate with another person by electronic or other means during exams, use of resources during exams not explicitly permitted, or any other form of collaboration or collusion during exams. I reserve the

right to take whatever measures I find necessary to enforce this policy, including seating charts for exams.

For written homework and lab reports, I expect that the work turned in for grading will be your own. Discussion of the assignments with other students is permitted, but you should always write up the work independently. Working with other students does not mean that your work will be identical! Credit will not be given to any party for work which is identical or substantially identical.

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.

Students with disabilities who wish to set up academic adjustments in this class should give me a copy of their "Confirmation of Eligibility for Academic Adjustments" from the Center for Disability Services as soon as possible so we can discuss how the approved adjustments will be implemented in class. Students without this form should contact the Center for Disability Services, Bouillon 205 or dssreceipt@cwu.edu or 963-2171.