

Statistics 510 Applied Time Series Analysis

MWF 10:10 - 11:00 PM

117 Thomas (MW) 004 Life Science (F)

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Textbook: *Time Series Analysis and Its Applications, 2nd ed.*, Robert Shumway and David Stoffer.

Prerequisite: Stat 462 or Stat 501 or Stat 511

Course Webpage: <http://www.stat.psu.edu/~fricks/fall2009/stat510/>

Course Outline:

Introduction, Regression, and EDA (Chapts 1 and 2)	4 weeks
First Exam	October 2
Time Domain Methods (Chapt 3)	5 weeks
Second Exam	November 6
Spectral Domain Methods (Chapt 4)	3 weeks

Grade Policy: Grades will be determined by the following components:

Homework/Labs	30
Midterm 1	20
Midterm 2	25
Comprehensive Final	25

The final grades will be determined using the following intervals. If the grades are “curved”, a higher grade may be received, but you will not receive a lower letter grade than what is found below.

[93, 100]	A
[90, 93)	A-
[87, 90)	B+
[83, 87)	B
[80, 83)	B-
[77, 80)	C+
[70, 77)	C
[60, 70)	D
[0, 60)	F

Important Dates

Drop/Add	August 24 - September 2
Final exam conflict period	September 28 - October 18
Late Drop	November 13

Homework:

Homework will be given weekly and will be due (typically) every Friday. No late homework will be accepted under any conditions. One homework grade will be dropped. Homework is due at the beginning of the class period. In order to receive credit for homework, all assignments must include HOW an answer is obtained, not just the numerical solution.

Exam Policies:

1. No make-up exams are given.
2. In the case of a University approved conflict, an arrangement will be made with the instructor. You must inform the instructor one week before the exam date.

Integrity:

All Penn State University and Eberly College of Science policies regarding academic integrity apply to this course. Those policies are available at: www.science.psu.edu/academic/Integrity/index.html

Please pay particular attention to the student conduct section from those policies:

All course work by students will be done on an individual basis unless an instructor clearly states that an alternative is acceptable. Any reference materials used in the preparation of an assignment, whether quoted or paraphrased, must be explicitly cited. In an examination setting, unless the instructor gives explicit prior instructions to the contrary, regardless of whether the examination is in-class or take-home, violations of academic integrity shall consist of any attempt to receive assistance from any person or papers or electronic devices, or of any attempt to give assistance, whether the student doing so has completed his or her own work or not. Other violations include, but are not limited to, any attempt to gain an unfair advantage in regard to an examination, such as tampering with a graded exam or claiming another's work to be one's own.