STATISTICS 673

Fall Semester, 2014

INSTRUCTOR: Dr. Suhasini Subba Rao
OFFICE: BLOCKER 432
CLASS TIMES: 13:50-14:40 (WMF)
CLASS ROOM: Blocker 448 OFFICE HOURS: 15:00-16:00 (MW) (or just come to my office and if I am available I can help).
email address: suhasini@stat.tamu.edu
WWW: www.stat.tamu.edu/~suhasini/teaching.html. All the course materials can be obtained from my website. You can also use some of books suggested in the course, but this is not a requirement. Prerequisites: STAT 610-613 or equivalent.
AIMS: An introduction to the diverse methods now available to analysis univariate time series. The aim of this course is to prepare students who want to do research involving dependent data. The course will be a combination of methods and theory.

GRADING POLICY:

• An assignment will be set towards the end of semester and there will be a final exam at the end of semester.
  – Homework: 20%
  – Course work and assignment: 40%
  – Final Exam: 40% (Tuesday 16th December 15:30-17:30).

• Homework will be assigned and it will be turned in and graded. The aim of the homework is to ensure you understand the concepts introduced in class. It is there for your benefit. For this reason, you may discuss the homework problems with other students, but you should write up your solutions independently.

• The assignments will be set through out the semester. They will illustrate what we have done in class

• There will be one exam (the final exam). One of the aims of an examination, is to ensure that you learn the concepts introduced in class. Therefore cheats, really cheat themselves.

• If you are unable to take a test when scheduled because of illness, accident nor circumstances beyond your control, notify me by telephone before the exam. A make-up test will be scheduled as soon as possible.

• A grade of incomplete (I) will be given only in the event that circumstances beyond your control were the cause of your missing the exam. This grade will not be given because you fell that you have too much other work or study or because you feel that you will not earn an acceptable grade in the course.
• STATEMENT ON DISABILITIES:
  The Americans with Disabilities Act (ADA) is a federal anti-discrimination statute that provides comprehensive civil rights protection for persons with disabilities. Among other things, this legislation requires that all students with disabilities be guaranteed a learning environment that provides for reasonable accommodation for their disabilities. If you believe you have a disability requiring an accommodation, please contact the Office of Support Services for Students with Disabilities in Room 126 of the Koldus Student Services Building. The phone number is 845-1637.

• PLAGARISM STATEMENT:
  The handouts used in this course are copyrighted. By “handouts,” I mean all materials generated for this class, which include but are not limited to syllabi, quizzes, exams, lab problems, in-class materials, review sheets, and additional problem sets. Because these materials are copyrighted, you do not have the right to copy the handouts, unless I expressly grant permission. As commonly defined, plagiarism consists of passing off as one’s own ideas, words, writing, etc., which belong to another. In accordance with this definition, you are committing plagiarism if you copy the work of another person and turn it in as your own, even if you should have the permission of that person. Plagiarism is one of the worst academic sins, for the plagiarist destroys the trust among colleagues without which research cannot be safely communicated. If you have any questions regarding plagiarism, please consult the latest issue of the Texas A&M University Student Rules, under the section ”Scholastic Dishonesty.”

• ACADEMIC INTEGRITY STATEMENT:
  “An Aggie does not lie, cheat, or steal or tolerate those who do.”
  See also the Honor Council Rules and Procedures on the web.
  http://www.tamu.edu/aggiehonor
  Actually all the above is rather tedious to read. It can be summarised as follows, if you have any sense of decency, you would not bother to cheat. Its just not worth it.

Syllabus

• Linear time series models, prediction, estimation, asymptotics, sampling properties of estimations in linear models, spectral analysis, nonlinear time series models, nonstationary time series models.