UNIVERSITY OF TORONTO
TIME SERIES ANALYSIS STA457H1 S
COURSE OUTLINE

INSTRUCTOR: JEN-WEN LIN, PH.D., CFA
OFFICE HOURS/LOCATION: 0530--0600PM BEFORE CLASS, BA1160.
CLASS TIME/PLACE: MONDAY AND WEDNESDAY 6-9 PM, BA 1160
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COURSE DESCRIPTION

This course provides an introduction to time series analysis with finance applications. The techniques can also be applied to other disciplines. After finishing this course, students are expected to gain hands-on knowledge on how to analyze and model time series data. Topics in this course include fundamental concepts of time series, Box-Jenkins methods (ARIMA models), and multivariate time series analysis (transfer function model, co-integration, etc.), and State space model and Kalman filter.

WEIGHTING SCHEME

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<thead>
<tr>
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<th>Scheme 1</th>
<th>Scheme 2</th>
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<tbody>
<tr>
<td>Midterm test</td>
<td>50%</td>
<td>45%</td>
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<tr>
<td>Final exam</td>
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<td>Assignment</td>
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The final marking scheme is \(\text{Max}(\text{Scheme 1, Scheme 2})\).

TEXTBOOK

REFERENCE BOOKS


