Sta457H1 S 2020 Course Information

This course is an introduction to Time Series with applications to sciences and economics. This course is designed for senior undergraduate students and graduate students of statistics and other related disciplines.

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Lectures Thursdays 3pm to 6pm; from January 9th to April 2nd, except for the reading week (Feb. 20th). Held in NF003.


Computing There will be some computing exercises, in the R or ITSM language. R can be downloaded and installed for free at www.r-project.org. You can also find an introduction to R at the latter website. CD of ITSM2000 is included in the textbook. There is a tutorial of ITSM at Appendix D of the textbook.
Evaluation Final exam: 55% (Scheduled by the Faculty) Cumulative.
   Mid-term test: 35% (Feb. 13th 3-5pm in class)
There will be no make-up midterms. If you have to miss the midterm, weights will
be shifted to the final exam with valid evidences for absence.
HWs: 5% Three times. The lowest HW score will be dropped.
Data Analysis Report: 5%.

Syllabus Weeks 1 to 3: Chapter 1.
   Weeks 3 and 4: Chapter 2.
   Weeks 5 and 7: Chapter 3.
   Week 6: Midterm. Includes first two chapters and first half of chapter 3.
   Week 8: Chapter 4.
   Weeks 9 and 10: Chapter 5.
   Weeks 10 and 11: Chapter 6.
   Week 12: Chapter 10.3.

I will also cover some other topics regarding computer applications, and introduce
you to the R language. Information on these topics will be provided by hardcopy
handouts or on the web.