

Math 5460: Time Series Analysis

Instructor

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Teaching time and venue: Thursday 3:00PM - 5:50PM/Rm 5562, Lift 27-28

Teaching Topics:

1. Stationarity and Ergodicity of Time Series
2. Estimation Theory
3. Model Checking Methods.
4. Other Problems: threshold and change-point.

Teaching Materials:

Lecture Notes

Grading Policy: Final Exam (most likely take-home).

References:

1. James Douglas Hamilton (1994) *Time Series Analysis* 1st Edition, Princeton University Press.
2. Peter J. BrockwellRichard A. Davis (1991) *Time Series: Theory and Methods* Springer Press.