Department of Mathematics and Statistics  
Math 328  Time series Analysis  
Fall 2012

Instructor:  Nusrat Jahan,  
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Office Hours: TuTh 12:30 – 1:30 pm, Wednesday 11:30 am – 2:30 pm, also by appointment.  
Class time: TuTh 11:00 am – 12:15 pm, Burruss 0030


Prerequisites: Math 238 and Math 318  
Course Description: This is an introductory course of time series. Covering the basic concepts and methodologies related to time series data. Topics included in the course are: time series parameters, ARMA models, trend analysis, model identification, forecasting, and time series regression.

Midterm Exams:  October 11 and November 13

Homework:  Approximately 6/7 homework assignments will be given during the semester. The recommended software package for the course is R.

Project:  Analysis of a time series data set with emphasis on model selection process (identification, estimation, diagnostics, and forecasting).

Final Exam: Final exam is comprehensive. Date & Time: Dec 13, 10:30 - 12:30 am.

Grading:  Midterm exams: 40%,  Project: 15%,  Homework: 20%,  Final exam: 25%

Grading Policy: 97 & up: A+  87 to 89: B+  77 to 79: C+  67 to 69: D+  
93 to 96: A  83 to 86: B  73 to 76: C  63 to 66: D  
90 to 92: A-  80 to 82: B-  70 to 72: C-  60 to 62: D-  
Below 60: F

Academic Integrity: All students are expected to read and be familiar with the James Madison University’s Academic Integrity Code. All charges of cheating or other academic offenses will be taken with utmost seriousness.

Important link:  www.jmu.edu/syllabus.