# 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

**Text Book:** Time Series Analysis: With Applications in R ($2^{nd}$ edition, 2010) by Jonathan D. Cryer and Kung-Sik Chan.

**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.