



UNIVERSITY OF CALGARY  
FACULTY OF SCIENCE  
DEPARTMENT OF MATHEMATICS & STATISTICS  
COURSE OUTLINE

1. **Course:** STAT 505, Time Series Analysis -- Winter 2018

*Lecture 01:* (TR, 15:30-16:45 in MS527)

<b>Instructor Name</b>	<b>Email</b>	<b>Phone</b>	<b>Office</b>	<b>Hours</b>
L Roger Kumariah		403-220-4510	MS 448	TBA

*Course Site:*      leslieroger.kumariah@ucalgary.ca

D2L: STAT 505 L01-(Winter 2018)-Time Series Analysis

Department of Mathematics & Statistics: MS 476, 403 220-5210,

Students must use their U of C account for all course correspondence.

2. **Prerequisites:**

See section [3.5.C](#) in the Faculty of Science section of the online Calendar.

Statistics 429 or consent of the Department.

3. **Grading:**

The University policy on grading and related matters is described in [F.1](#) and [F.2](#) of the online University Calendar. In determining the overall grade in the course the following weights will be used:

Component(s)	Weighting %
Project (1)	20%
Midterm Test (2)	30% - in lab Feb 8 and Mar 15
Final Examination	50% - to be scheduled by the Registrar

Each piece of work (reports, assignments, quizzes, midterm exam(s) or final examination) submitted by the student will be assigned a grade. The student's grade for each component listed above will be combined with the indicated weights to produce an overall percentage for the course, which will be used to determine the course letter grade.

The conversion between a percentage grade and letter grade is as follows;

Letter Grade	A+	A	A-	B+	B	B-	C+	C	C-	D+	D
Minimum Percent Required	95	88	84	80	76	72	68	64	60	55	50

Bear in mind that a grade of D+ or below will result if the student does not pass the final exam (

4. **Missed Components of Term Work:**

The regulations of the Faculty of Science pertaining to this matter are found in the Faculty of Science area of the Calendar in [Section 3.6](#). It is the student's responsibility to familiarize himself/herself with these regulations. See also [Section E.3](#) of the University Calendar

5. **Scheduled out-of-class activities:**

There are no out-of-class activities scheduled for this course.

**REGULARLY SCHEDULED CLASSES HAVE PRECEDENCE OVER ANY OUT-OF-CLASS-TIME-ACTIVITY.** If you have a conflict with the out-of-class-time-activity, please contact your course coordinator/instructor no later than **14 days prior** to the date of the out-of-class activity so that alternative arrangements may be made.

**6. Course Materials:**

**Required Textbook(s):**

Peter J. Brockwell, Richard A. Davis, Introduction to Time Series Forecasting, Springer

**7. Examination Policy:**

All exams are closed book tests. Scientific calculator/s and distribution tables are allowed in all tests.

A one-sided A4 sized formula sheet is allowed on the midterms and a two-sided A4 sized formula sheet is allowed on the final exam. A presentation is required for the project.

Students should also read the Calendar, [Section G](#), on Examinations.

**8. Approved Mandatory and Optional Course Supplemental Fees:**

There are no mandatory or optional course supplemental fees for this course

**9. Writing across the Curriculum Statement:**

For all components of the course, in any written work, the quality of the student's writing (language, spelling, grammar, presentation etc.) can be a factor in the evaluation of those reports. See also Section [E.2](#) of the University Calendar.

**10. Human studies statement:**

Students will not participate as subjects or researchers in human studies.

**11. Reappraisal of Grades:**

A student wishing a reappraisal, should first attempt to review the graded work with the Course coordinator/instructor or department offering the course. Students with sufficient academic grounds may request a reappraisal. Non-academic grounds are not relevant for grade reappraisals. Students should be aware that the grade being reappraised may be raised, lowered or remain the same. See [Section I.3](#) of the University Calendar.

- 1. Term Work:** The student should present their rationale as effectively and as fully as possible to the Course coordinator/instructor within **15 days** of either being notified about the mark, or of the item's return to the class. If the student is not satisfied with the outcome, the student shall immediately submit the Reappraisal of Graded Term work form to the department in which the course is offered. The department will arrange for a re-assessment of the work if, and only if, the student has sufficient academic grounds. See sections [I.1](#) and [I.2](#) of the University Calendar
- 2. Final Exam:** The student shall submit the request to Enrolment Services. See [Section I.3](#) of the University Calendar.

**12. OTHER IMPORTANT INFORMATION FOR STUDENTS:**

- a. Misconduct:** Academic misconduct (cheating, plagiarism, or any other form) is a very serious offence that will be dealt with rigorously in all cases. A single offence may lead to disciplinary probation or suspension or expulsion. The Faculty of Science follows a zero tolerance policy regarding dishonesty. Please read the sections of the University Calendar under [Section K](#). Student Misconduct to inform yourself of definitions, processes and penalties. Examples of academic misconduct may include: submitting or presenting work as if it were the student's own work when it is not; submitting or presenting work in one course which has also been submitted in another course without the instructor's permission; collaborating in whole or in part without prior agreement of the instructor; borrowing experimental values from others without the instructor's approval; falsification/ fabrication of experimental values in a report. **These are only examples.**
- b. Assembly Points:** In case of emergency during class time, be sure to FAMILIARIZE YOURSELF with the information on [assembly points](#).
- c. Academic Accommodation Policy:** Students needing an accommodation because of a disability or medical condition should contact Student Accessibility Services in accordance with the procedure for accommodations for students with disabilities available at [procedure-for-accomodations-for-students-with-disabilities\\_0.pdf](#).

Students needing an accommodation in relation to their coursework or to fulfill requirements for a graduate degree, based on a protected ground other than disability, should communicate this need, preferably in

writing, to the Associate Head of the Department of Mathematics & Statistics, Jim Stallard by email [jbstall@ucalgary.ca](mailto:jbstall@ucalgary.ca) or phone 403-220-3953. Religious accommodation requests relating to class, test or exam scheduling or absences must be submitted no later than **14 days** prior to the date in question: <http://www.ucalgary.ca/pubs/calendar/current/e-4.html>

- d. **Safewalk:** Campus Security will escort individuals day or night ([www.ucalgary.ca/security/safewalk/](http://www.ucalgary.ca/security/safewalk/)). Call [403-220-5333](tel:403-220-5333) for assistance. Use any campus phone, emergency phone or the yellow phones located at most parking lot pay booths.
- e. **Freedom of Information and Privacy:** This course is conducted in accordance with the Freedom of Information and Protection of Privacy Act (FOIPPA). Students should identify themselves on all written work by placing their name on the front page and their ID number on each subsequent page. For more information, see also [www.ucalgary.ca/legalservices/foip](http://www.ucalgary.ca/legalservices/foip).
- f. **Student Union Information:** [VP Academic](#), Phone: [403-220-3911](tel:403-220-3911) Email: [suvcaca@ucalgary.ca](mailto:suvcaca@ucalgary.ca). SU Faculty Rep., Phone: [403-220-3913](tel:403-220-3913) Email: [sciencerep@su.ucalgary.ca](mailto:sciencerep@su.ucalgary.ca). Student Ombudsman, Email: [suvcaca@ucalgary.ca](mailto:suvcaca@ucalgary.ca).
- g. **Internet and Electronic Device Information:** Unless instructed otherwise, cell phones should be turned off during class. All communication with other individuals via laptop, tablet, smart phone or other device is prohibited during class unless specifically permitted by the instructor. Students that violate this policy may be asked to leave the classroom. Repeated violations may result in a charge of misconduct.
- h. **Surveys:** At the University of Calgary, feedback through the Universal Student Ratings of Instruction ([USRI](#)) survey and the Faculty of Science Teaching Feedback form provides valuable information to help with evaluating instruction, enhancing learning and teaching, and selecting courses. Your responses make a difference - please participate in these surveys.
- i. **SU Wellness Center:** The Students Union Wellness Centre provides health and wellness support for students including information and counselling on physical health, mental health and nutrition. For more information, see [www.ucalgary.ca/wellnesscentre](http://www.ucalgary.ca/wellnesscentre) or call [403-210-9355](tel:403-210-9355).

**Department Approval:**

Electronically Approved

**Date:** 2018-01-03 12:28

## Course Outcomes

1. describe and verify mathematical considerations for analyzing time series, including concepts of white noise, stationarity, autocovariance, autocorrelation
2. apply various techniques of time series models, including the seasonal autoregressive moving average (SARIMA) models, regression with ARMA models
3. apply various techniques for the modeling: including parameter estimation, assumption verification, and residual sequence diagnosis
4. verify the properties of linear predictor operator, and apply various linear forecasting techniques
5. describe and apply techniques of selected additional topics, such as spectral analysis, state space models, ARCH and GARCH, multivariate time series, principle component analysis, process control, and other topics.
6. Use R or SAS to construct time series models and conduct analysis