

COURSE INFORMATION SHEET
WINTER 2009

1. **Course:** STATISTICS 505 -- Time Series Analysis
Lecture/Time: Lecture 01 12:30 to 13:45 Tuesdays and Thursdays
Instructor: Dr. G. Chen
Office/Phone/Email: MS524 403 220 3961 gchen@math.ucalgary.ca

2. **Prerequisites:** **Statistics 429 or consent of Division**

NOTE: The Faculty of Science policy on pre- and co-requisite checking is outlined in the current University Calendar (see www.ucalgary.ca/pubs/calendar) *Faculty of Science, section 5C*. **It is the students' responsibility to ensure that they have the pre- and co-requisites for the course, and if they do not they will be withdrawn from the course without notice.**

3. **Fee policy:** After the last day to drop/add courses, there will be no refund of tuition fees if a student withdraws from a course, courses or the session.
4. **Academic Accommodations:** It is the student's responsibility to request academic accommodations. A student with a documented disability who may require academic accommodation must register with the Disability Resource Centre to be eligible for formal academic accommodation. DRC registered students are required to discuss their needs with the instructor no later than fourteen (14) days after the start of this course.
5. **The University policy on grading and related matters** is described in the current University Calendar, *Academic Standings*. In determining the overall grade in the course, the following weights will be used:

<i>Project</i>	[1]	30 %
<i>Midterm Test</i>	[1]	25 %
<i>Final Exam</i>		45 %

A passing grade on any particular component of the course is essential to passing the course as a whole. There will be a final examination scheduled by the Registrar's Office. * The use of aids such as open book, etc. is NOT permitted.**

6. **Missed Components of Term Work.** The regulations of the Faculty of Science pertaining to this matter are outlined in the current University Calendar, *Faculty of Science, section 6A*. It is the student's responsibility to be familiar with these regulations.
7. **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 current University Calendar. See: <http://www.ucalgary.ca/honesty/>
8. **Dates and times of class exercises held outside of class hours (evening tests, Saturday laboratory examinations, weekend field trips, etc.):**
**** THERE WILL BE NO OUT-OF-CLASS-TIME ACTIVITY. ****

REGULARLY SCHEDULED CLASSES HAVE PRECEDENCE OVER ANY OUT-OF-CLASS-TIME ACTIVITY. If you have a conflict with any out of class time activity, please inform your instructor **at least one week in advance** of the activity so that other arrangements may be made for you.

8. Recommended textbooks for this course are:

Time Series Analysis: Forecasting and Control
 Box, Jenkins and Reinsel, 4rd edition, Wiley, 2008
The Analysis of Time Series: An Introduction
 C. Chatfield, 6th edition, Chapman & Hall, 2004

9. There are

a 60-minute midterm test to be written on **Thursday, March 12** during the lecture time,
a project (analyzing a real time series, details will be provided in class), and
a two-hour final examination to be scheduled by the Registrar's Office.

10. The midterm test and the final examination are **all closed-book**.

11. **A calculator and a two-sided 8.5" by 11" sheet of information of your choice** are the only aids you can bring to write the midterm test and the final examination. Lab computers and necessary statistical tables will be provided if needed.

12. Important dates for Winter 2009:

January 13	Tuesday	Lectures Begin
January 22	Thursday	Labs Begin
January 29	Thursday	1 st Check on Project
February 15-22	Sunday to Sunday	Reading Week, No Lectures
March 12	Thursday	Midterm Test, Room MS 527
March 26	Thursday	2 nd Check on Project
April 10	Friday	Good Friday, No Lecture
April 17	Friday	Last Day of Lectures
April 20-30		Final Exam Period

13. **Good luck.**