



DEPARTMENT OF MATHEMATICS AND STATISTICS  
COURSE OUTLINE

1. **Course:** STAT 505 – Time Series Analysis

<u>Lec</u>	<u>Dates</u>	<u>Day</u>	<u>Time</u>	<u>Location</u>	<u>Instructor</u>	<u>Office</u>	<u>Phone</u>	<u>Email</u>	<u>Office Hour</u>
L01:	Jan.12-Apr.15	TR	12:30-13:45	MS 527	Chao Qiu	MS446	2206328	<a href="mailto:qiuc@ucalgary.ca">qiuc@ucalgary.ca</a>	W16:00-17:00

**Desire2Learn course name:** STAT 505 L01 – (Winter 2015) - Time Series Analysis  
Department of Mathematics and Statistics – MS476 Telephone number – 403-220-5210

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

(see Section 3.5C of Faculty of Science [www.ucalgary.ca/pubs/calendar/current/sc-3-5.html](http://www.ucalgary.ca/pubs/calendar/current/sc-3-5.html)  
and Course Descriptions: [www.ucalgary.ca/pubs/calendar/current/course-desc-main.html](http://www.ucalgary.ca/pubs/calendar/current/course-desc-main.html))

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

Project (1)	20%
Midterm Tests (2)	30% (Feb. 10 and March 17 in-class)
Final Examination	50% (To be scheduled by the Registrar)

A passing grade in the Final Examination is essential for an overall grade of C- or better.

Each piece of work (assignment, quizzes or final examination) submitted by the student will be assigned a percentage score. The student's average percentage score for the various components 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 [bearing in mind that grade of D+ or below will result if the student does not pass the final examination]. The conversion between course percentage and letter grade is given below:

Letter Grade Conversions	
Letter Grade	Cut points
A+	95
A	88
A-	84
B+	80
B	76
B-	72
C+	68
C	64
C-	60
D+	55
D	50
F	<50

**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.6](#) of the University Calendar

**5. Course Materials:**

1. *"Analysis of Financial Time Series" (recommended), 3<sup>rd</sup> edition, by Ruey S. Tsay, Wiley – sold in the University Bookstore.*
2. *"Introduction to Time Series and Forecasting" (recommended), 2<sup>nd</sup> edition, by P. Brockwell and R. Davis, Springer*

**6. Examination Policy:** All exams are closed book tests. A scientific calculator and distribution tables are allowed in all tests. Formula sheets are allowed in the midterm and final exam. Students should also read the Calendar, [Section G](#), on Examinations.

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

(a) **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

(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 with documentable disabilities are referred to the following links: [Calendar entry on students with disabilities](#) and [Student Accessibility Services](#). MSC452 Phone: 220-8237

(d) **Safewalk:** Campus Security will escort individuals day or night (<http://www.ucalgary.ca/security/safewalk/>). Call 2205333 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 (FOIPP). As one consequence, 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 <http://www.ucalgary.ca/secretariat/privacy>.

(f) **Student Union Information:** [VP Academic](#) Phone: 220-3911 Email: [suvpaca@ucalgary.ca](mailto:suvpaca@ucalgary.ca)  
SU Faculty Rep. Phone: 220-3913 Email: [sciencerep@su.ucalgary.ca](mailto:sciencerep@su.ucalgary.ca)  
[Student Ombudsman](#) Phone: 220-6420 Email: [ombuds@ucalgary.ca](mailto:ombuds@ucalgary.ca)

(g) **Internet and Electronic Device Information:** You can assume that in all classes that you attend, your cell phone should be turned off unless instructed otherwise. Also, communication with other individuals, via laptop computers, Blackberries or other devices connectable to the Internet is not allowed in class time unless specifically permitted by the instructor. If you violate this policy you may be asked to leave the classroom. Repeated abuse may result in a charge of misconduct.