1 Director of Statistics Program:

Dr Shelton Peiris (Carslaw 819)

2 Third Year Coordinator:

Dr Marc Raimondo (Carslaw 817)

3 Lecturers:

Dr. S. Peiris (Carslaw 819) - STAT3003
Professor E. Seneta (Carslaw 827) - Add-on STAT3903 (ADV.)

4 Objectives:

Establish some methods of modelling and analysing (ie. identification, estimation, decision making, and prediction) of autocorrelated data (ie. data containing some dependence structure) which depend on time. In addition, consider spectral methods in time series (STAT3903 only).

5 Method of Teaching and Learning:

Lectures:
Monday 9.00am (Carslaw 453)
Monday 1.00pm (Carslaw 355) (STAT3903 only)
Wednesday 9.00am (Carslaw 453)

Tutorial: (One tutorial a week)
Thursday 1.00pm (in Carslaw 452)

Practical: (One practical a week)
Friday 11.00am (Carslaw 729)

Assessments:
4 Assignments* 10%
Computer Work 10%
July Examination 80%

*Due dates: April 8, April 29, May 20, and June 6

6 Reference:


Recommended Reading:
7 Course Outline (Common Material for STAT3003/STAT3903)

Reference in Chatfield

- Descriptive procedures of time series analysis. Ch. 2
- Stationary time series, Autocorrelation function. Ch. 2
- Probability models for stationary time series. Ch. 3
- AR, MA, ARMA and ARIMA models. Ch. 3
- Time domain analysis. Ch. 4
- Forecasting using ARIMA models (Univariate procedures only). Ch. 5

8 Consultation Time:

Dr S.Peiris : Wednesday 1 - 2 p.m. (Carslaw 819)
Professor E.Seneta (by appointments)

Note: Completion of assignments and practicals and understanding of their contents is essential to success in this module. Please consult your lecturer/tutor at once in case of any difficulty.