1 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.

2 Lecturers:

- TSA is considered as Section 2 of STAT3011/3911
- Lectures begin in week 7 (ie from Tuesday 24 April)
- All enrolled students must attend the following method of teaching and learning

3 Method of Teaching and Learning:

Lectures:
- Tuesday 1.00pm (Carslaw 451)
- Wednesday 1.00pm (Carslaw 451)
- Thursday 9.00am (Carslaw 451)

Tutorial: (One tutorial a week, weeks 7-12)
- Friday 12.00am (in Carslaw 451)

Practical: (One practical a week, weeks 7-12)
- Friday 11.00am (Carslaw 705)

Assessments:
- 2 Assignments* 10%
- Computer Work 5%
- July Examination 35%

*Due dates: May 11 and June 1

4 Reference:

Recommended Reading:

5 Course Outline and an Approximate Schedule:

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<tr>
<td>Stationary time series, Autocorrelation function.</td>
<td>Ch. 2</td>
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<td>Probability models for stationary time series.</td>
<td>Ch. 3</td>
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<td>AR, MA, ARMA and ARIMA models.</td>
<td>Ch. 3</td>
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<td>Revision.</td>
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6 Consultation Time:

Monday 12.30 - 2.00 p.m. (Carslaw 819)

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