

Tentative schedule ST565 Winter 2016

Week	Tuesday	Thursday	Reading	Assessment
1	Jan 5 Syllabus + some examples Time series in R	Jan 7 EDA ggplot2 and plyr	Chatfield 1	
2	Jan 12 EDA Trend & Decompositions	Jan 14 EDA Variance & Covariance	Chatfield 2	HW#1
3	Jan 19 Basic Time series models White noise AR(1) MA(1) General Linear Process	Jan 21 ARMA(p, q) models	Chatfield 3	HW#2
4	Jan 26 Fitting ARMA models	Jan 28 ARIMA & SARIMA	Chatfield 4	HW#3
5	Feb 2 Forecasting ARMA models	Feb 4 Other forecasting techniques	Chatfield 5	HW#4
6	Feb 9 More forecasting	Feb 11 Midterm		Midterm (Thurs?)
7	Feb 16 Regression	Feb 19 Regression	https://www.otexts.org/fpp/9/1 or Shumway & Stoffer 5.5	HW#5 Project Proposal
8	Feb 23 Spectrum	Feb 25 Periodogram	Chatfield 6 & 7	HW#6
9	Mar 1 Bivariate series	Mar 3 State Space Models (?)	Chatfield 8	HW#7
10	Mar 8	Mar 10		Project
Finals week				Final Exam