MTH 422: Applied Time Series Analysis

Course catalog description
Finding statistical models to represent various time dependent phenomena and processes; coverage of a variety of forecasting techniques, with an emphasis on adaptive, regression, and Box-Jenkins procedures.

Credit hours
3 hours

Prerequisites
A grade of C or higher in MTH230

List of topics
- Fundamental Statistical Concepts
- Trend Analysis
- Models for Stationary Time Series
- Models for Non-Stationary Time Series
- Model Specification or Identification
- Parameter Estimation
- Model Diagnostics
- Forecasting
- Seasonal Models
- Time Series Regression Models
- Introduction to Spectral Analysis
- Estimating the Spectrum

Suggested textbooks

Last updated
December 2016