

Time Series Analysis (3)

(Effective Spring 2018)

Prerequisite: STAT 365 or departmental approval

Catalog Description: Introduction to time series analysis. Autoregressive, moving average, ARMA, ARIMA models. Identification, estimation, validation, forecasting, confidence intervals.

Learning Outcomes for Major: This course addresses one or more of the student learning outcomes for the major.

Upon completion of his/her degree from the University of Tennessee at Martin with a major in mathematics, the graduate will be able to:

- i. apply mathematical concepts and principles to perform numerical and symbolic computations.
- ii. use technology appropriately to investigate and solve mathematical and statistical problems.
- iii. write clear and precise proofs.
- iv. communicate effectively in both written and oral form.
- v. demonstrate the ability to read and learn mathematics and/or statistics independently.

Text(s): Time Series Analysis with Applications in R, Second Edition, Cryer & Chan, Springer, 2010. ISBN: 978-0387759586.

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