ADVANCED TIME SERIES ANALYSIS

Course Number: 8281, Section Number 10, CRN: 16812

Spring 2011.

Thursdays: 6.10 -8.40

Monroe 114.

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Advanced Topics: Causality and causal models, particle filtering, beta process models, invariant conditional distributions.

Learning Outcomes: An appreciation of one of the most useful topic in the application of statistics. An ability to analyze financial, environmental, engineering (signal processing data and geospatial data). Development of statistical maturity and sophistication.

Grading: Midterm: 30%; homework: 25%; class participation: 15%; final : 30%.

Time Table: Feb. 10 – no class; March 10 – mid term examination; March 17 – make up class (spring break); May 5 – Final Examination.