

TIME SERIES ANALYSIS

STAT 6376.01 – Spring 2018

Tuesday and Thursday 8:00 a.m. – 9:20 p.m. LDB 407

Instructor: Dr. Stephen M. Scariano

Office: LDB 417-E

Office Hrs: Tuesday and Thursday: Usually after class
Other mutually agreed times by appointment.

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Required Text: *Introduction to Time Series Analysis and Forecasting 2nd ed.*
by D. Montgomery, C. Jennings and M. Kulahci (ISBN: 978-1-118-74511-3)

Course Objective: To develop an understanding of and an appreciation for
concepts and applications of time series analysis.

Prerequisite: Consent of instructor.

Grades:

• Homework Portfolio	10%
• Exam #1 on Thursday, February 15, 2018	30%
• Exam #2 on Thursday, March 29, 2018	30%
• <u>Final Exam on Tuesday, May 8, 2018 (8:00 a.m. – 10:00 a.m.)</u>	30%
	100%

FINAL GRADE PERCENTAGES

A = 90% – 100%.

B = 80% – 89%

C = 70% – 79%

D = 60% – 69%

F = below 60%

I seek your best scholarship at all times.

Additional Notes:

- **Attendance:** You should attend all classes; success in the course will absolutely depend upon it.
- **Classroom Etiquette:** Free discussion, inquiry, and expression are always encouraged, students are expected to assist in maintaining a classroom environment which is conducive to learning. Classroom behavior that interferes with either (a) the instructor's ability to conduct the class or (b) the ability of students to benefit from the instruction is unacceptable. Examples of such behavior may include routinely entering the class late or departing early; repeatedly talking in class without being recognized; talking while others are speaking; or arguing in a way that is perceived as rude, all of which shall not be tolerated.

SHSU UNIVERSITY POLICY: The use by students of electronic devices that perform the function of a telephone or text messenger during class time is strictly prohibited. Failure to comply with this policy will result in expulsion from the classroom or with multiple offenses, failure of the course. These devices may not be present during a test. Even the visible presence of such a device during testing periods will result in a zero grade for that testing instrument. Use of these devices during a test is considered de facto evidence of cheating and could result in a charge of academic dishonesty.

- **Academic Dishonesty:** All students are expected to engage in all academic pursuits in a manner that is above reproach. Students are expected to maintain complete honesty and integrity in the academic experiences both in and out of the classroom. Any student found guilty of dishonesty in any phase of academic work will be subject to disciplinary action. The University and its official representatives may initiate disciplinary proceedings against a student accused of any form of academic dishonesty including, but not limited to, cheating on an examination or other academic work which is to be submitted, plagiarism, collusion, and the abuse of resource materials.
- **Disability Issues:** It is the policy of Sam Houston State University that individuals otherwise qualified shall not be excluded, solely by reason of their disability, from participation in any academic program of the university. Further, they shall not be denied the benefits of these programs nor shall they be subjected to discrimination. Students with disabilities that might affect their academic performance are expected to visit with the Office of Services for Students with Disabilities located in the Counseling Center. If you have a disability that may affect adversely your work in this class, then I encourage you to register with the SHSU Counseling Center and to talk with me about how I can best help you. All disclosures of disabilities will be kept strictly confidential. NOTE: No accommodation can be made until you register with the Counseling Center.
- **Student Absences On Religious Holy Days Policy:** Students are excused from attending classes or other required activities, including examinations, for the observance of a religious holy day, including travel for that purpose. For a complete listing of the university policy.
- **Visitors In The Classroom:** Only registered students may attend class. Exceptions can be made on a case-by-case basis only if approved, in advance, by the instructor. In all cases, visitors must conform to the classroom etiquette policy.