STAT 5610: Time Series Analysis

A. COURSE DESCRIPTION

Credits: 3
Lecture Hours/Week: 0
Lab Hours/Week: 0
OJT Hours/Week: *.*
Prerequisites: None
Corequisites: None
MnTC Goals: None

Linear time models, seasonal models, stationary models, moving average, autoregressive and ARIMA models, model identification, confidence intervals and testing, forecasting and error analysis.

B. COURSE EFFECTIVE DATES: 06/02/2008 - Present

C. OUTLINE OF MAJOR CONTENT AREAS

None

D. LEARNING OUTCOMES (General)

None

E. Minnesota Transfer Curriculum Goal Area(s) and Competencies

None

F. LEARNER OUTCOMES ASSESSMENT

As noted on course syllabus

G. SPECIAL INFORMATION

None noted