AMS 586.01  Time Series Analysis  Spring, 2020

INSTRUCTOR: Professor Wei Zhu  
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PHONE: 632-8374  
OFFICE: Math Tower P-138 (Zoom now)  
OFFICE HOURS: Tuesday & Thursday 11:30AM - 12:30PM (via Zoom)  
CLASS: Tuesday/Thursday 8:30-9:50AM; Frey Hall 222 (via Zoom)  
WEBSITE: http://www.ams.sunysb.edu/~zhu

Text: (one should have one of the following two books so you can read about this subject systematically; older version is acceptable)

Notes: In addition to our own lecture notes, please also refer to Ruey’s lecture notes:  
http://faculty.chicagobooth.edu/ruey.tsay/teaching/bs41202/sp2017/


Homework:  
Assignments will be given, and solutions will be given at a later date as well. HWs are not collected – however, it is imperative that one tries very hard at the homework problems before consulting the solutions as similar problems may appear in the subsequent exams.

Tests:  
Midterm Exam: Thursday March 26, 2020, in class.  
Quizzes will be given, all open book, independent work, in class, via Zoom - 3 lowest scores dropped.  
Final Exam: Tuesday May 12, 2020, 11:15AM-1:45 PM; in class (Open book exam, must work on it independently, via Zoom).

Grading:  
Midterm Exam 30%  
Group Project: 40%  
Quizzes 30%  
Personal Project: 40%  
Final Exam 30%
Required Syllabus Statements

The University Senate Undergraduate and Graduate Councils have authorized that the following required statements appear in all teaching syllabi (graduate and undergraduate courses) on the Stony Brook Campus.

Student Accessibility Support Center Statement

If you have a physical, psychological, medical or learning disability that may impact your course work, please contact Student Accessibility Support Center, ECC (Educational Communications Center) Building, Room 128, (631)632-6748. They will determine with you what accommodations, if any, are necessary and appropriate. All information and documentation is confidential.

Academic Integrity Statement

Each student must pursue his or her academic goals honestly and be personally accountable for all submitted work. Representing another person's work as your own is always wrong. Faculty is required to report any suspected instances of academic dishonesty to the Academic Judiciary. For more comprehensive information on academic integrity, including categories of academic dishonesty please refer to the academic judiciary website at http://www.stonybrook.edu/commcms/academic_integrity/index.html

Critical Incident Management

Stony Brook University expects students to respect the rights, privileges, and property of other people. Faculty are required to report to the Office of University Community Standards any disruptive behavior that interrupts their ability to teach, compromises the safety of the learning environment, or inhibits students' ability to learn. Further information about most academic matters can be found in the Undergraduate Bulletin, the Undergraduate Class Schedule, and the Faculty-Employee Handbook.