

596: REGRESSION AND TIME SERIES 16:954:596

FALL 2021, THURSDAY 5:00-8:00 PM, TIL 116 LIV

1. COURSE INFORMATION

- Instructor: Ying Hung
- Office: Hill Center 463
- Office Hours: Wednesday 10:00 to 11:00 am or by appointment
- Email: yhung@stat.rutgers.edu
- Prerequisite. First graduate level courses in mathematical statistics and applied regression. This course will cover a great deal of materials at a rapid pace and will require some programming kills (R, or other software of your choice, such as SAS). Students who have had difficulty in previous mathematical statistics courses or programming may find that this course requires a considerable amount of time and effort, and should plan accordingly.
- Text: *Analysis of Financial Time Series*, by Ruey S. Tsay. Wiley, 2010, 3rd. Full text available from MyiLibrary <http://lib.myilibrary.com/Open.aspx?id=270783>. Access from campus or login via Rutgers account. The book website is: <http://faculty.chicagobooth.edu/ruey.tsay/teaching/fts3/>.
- Software: R. Free software available at <http://www.r-project.org/>. If you go to **Manuals** on the left panel of the website, you will find a good introduction *An Introduction to R*. A more advanced reference is *Modern Applied Statistics with S*, by Venables and Ripley. Springer, 2002, 4ed.
- Course work: homework assignments, midterm and final exams.
- Grades: homework (30%), midterm (30%), final (40%).