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%).