STA347 - Probability I
University of Toronto Summer 2014

Lectures: Tuesday, Thursday 6-9pm at SS1085
Instructor: Gun Ho Jang
e-mail: gunho@utstat.toronto.edu Put 'ST347' in subjects
Web page: http://www.utstat.toronto.edu/ghjang/teaching/sta347.php
Office: SS6025
Office Hours: Tuesday, Thursday 4:30-5:30pm or by appointments.

Course Description
This course provides a thorough overview of probability theory from a least-measure theoretical point of view which includes the convergence theorems. Topics covered are random variables and random vectors, independence, conditional probability and conditional expectation and their applications, and various types of convergence theorems. As time permits simple stochastic processes such as Markov chains, Poisson and branching processes will be introduced.

Prerequisite
Introductory probability similar to STA255/STA257 and multivariate calculus similar to MAT235/MAT237 is mandatory. Analysis equivalent to MAT257 is recommended;

Textbook

Reference

Evaluation

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<th>Scheme #1</th>
<th>Scheme #2</th>
<th>date, time and location</th>
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<tr>
<td>Mid-term test</td>
<td>40%</td>
<td>30%</td>
<td>Thursday July 24, 6-9pm, location TBA</td>
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<td>Final exam</td>
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<td>70%</td>
<td>TBA (3 hours)</td>
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Note: Final grade will be whichever the maximum between Schemes #1 and #2.
UNIVERSITY OF TORONTO
TIME SERIES ANALYSIS STA457H1 S
COURSE OUTLINE

INSTRUCTOR: JEN-WEN LIN, PH.D.
OFFICE HOURS/LOCATION: 0520--0600PM BEFORE CLASS, SS6025.
TA TUORIAL SESSION: TBD
CLASS TIME/PLACE: MONDAY AND WEDNESDAY 6-9 PM, SS 2118
EMAIL: softtimeseries@gmail.com
TA: (1) LINGLING FAN, lingling@utstat.utoronto.edu (2) ZHENHUA LIN, zhenhua@utstat.utoronto.edu
(3) JIALIN ZOU, Zou2655503@hotmail.com

COURSE DESCRIPTION

This course provides an introduction to time series analysis with finance applications. The techniques can also be applied to other disciplines. After finishing this course, students are expected to gain hands-on knowledge on how to analyze and model time series data. Topics in this course include fundamental concepts of time series, Box-Jenkins methods (ARIMA models), and multivariate time series analysis (transfer function model, co-integration, etc.), and State space model and Kalman filter.

WEIGHTING SCHEME

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TEXTBOOK

REFERENCE BOOKS


