COURSE OUTLINE

INSTRUCTOR: JEN-WEN LIN, PH.D.
OFFICE HOURS/LOCATION: 0520–0600PM BEFORE CLASS, LM159.
TA TUORIAL SESSION: ANNOUNCED IN CLASS
CLASS TIME/PLACE: MONDAY AND WEDNESDAY 6-9 PM, LM 159
EMAIL: uofttimeseries@gmail.com
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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

<table>
<thead>
<tr>
<th>Scheme</th>
<th>Percentage</th>
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<tbody>
<tr>
<td>Midterm test</td>
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<tr>
<td>Assignment</td>
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<tr>
<td>Final exam</td>
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TEXTBOOK

REFERENCE BOOKS


