MATH 681. TIME SERIES ANALYSIS.

Credits: 4

Offered by: Mathematics and Statistics (Graduate Studies)

This course is not offered this catalogue year.

Description

Linear Processes and the Wold Decomposition; positive definite operators; Autocovariance and autocovariance generating functions; model estimation and inference; estimation for mixed processes using moments and the likelihood; diagnostic checking; tests with residuals; spectral analysis; estimation of spectral density the peridogram; spectral window and tapers; asymptotic moments of spectral estimates; fractional noise and long range dependence; continuous time models.

- Prerequisite: MATH 545 or equivalent

Most students use Visual Schedule Builder (VSB) to organize their schedules. VSB helps you plan class schedules, travel time, and more.

Launch Visual Schedule Builder