

Course : Time Series Analysis

Textbook : 葉小蓁著 ‘時間數列分析與應用’ (2006) (三版)

Reference : G. Box, G. Jenkins, G. Reinsel: Time Series Analysis, Forecasting and Control. (3rd. ed.). (1994) (華泰)

Computer Packages : SCA, SAS, MINITAB.

Contents :

- (1) Introduction: Review Elementary Statistics (1 wk)
- (2) Stationary Time Series Models (2 wks)
- (3) Nonstationary Time Series Models (1 wk)
- (4) Model Identification, Estimation and Testing (3 wks)
- (5) Seasonal Time Series Models (1 wk)
- (6) Forecasting (1 wk)
- (7) Transfer Function Models (2 wks)
- (8) Multiple Time Series Models (2 wks)
- (9) Intervention and Outliers (1 wk)
- (10) ARCH, GARCH, EGARCH Models (1 wk)

Grades : Midterm(40%)、Final(40%)、Report(20%)