Math 721: Time Series and Data Analysis

Mathematics

This course covers time series analysis in time domain and frequency domain. Topics include ARIMA models, FARIMA models, GARCH models, nonstationary and seasonal time series models, and other time series models, spectral analysis, long memory time series, forecasting stationary time series, and multivariate time series. Statistics software will be used for data analysis.

3 Credits

Instruction Type(s)

- Seminar: Seminar for Math 721

Subject Areas

- Mathematics, General

Related Areas

- Algebra and Number Theory
- Analysis and Functional Analysis
- Geometry/Geometric Analysis
- Topology and Foundations