Pensum i STK4060 våren 2006

Lærebok:

Peter J. Brockwell og Richard A. Davis: Introduction to Time Series and Forecasting, Springer Texts in Statistics, 2002.

Pe 1. 1	nsum: ntroduction 1.1 Examples of Time Series 1.2 Objectives of Time Series Analysis 1.3 Some Simple Time Series Models 1.4 Stationary models and the Autocorrelation Function 1.5 Estimation and Elimination of Trend and Seasonality 1.6 Testing the Estimated Noise Sequence	Sidenr. 1-40
2	Stationary Processes 2.1 Basic Properties 2.2 Linear Processes 2.3 Introduction to ARMA Processes 2.4 Properties of the Sample Mean and Autocorrelation Function 2.5 Forecasting Stationary Time Series 2.6 The Wold Decomposition	45-78
3	ARMA Models 3.1 ARMA(<i>p</i> , <i>q</i>) Processes 3.2 The ACF and PACF of and ARMA (<i>p</i> , <i>q</i>) Process 3.3 Forecasting ARMA Processes	83-107
4	Spectral Analysis 4.1 Spectral Densities 4.4 The Spectral Density of an ARMA process	111-121 132-134
5	Modeling and Forecasting with ARMA Processes 5.1 Preliminary Estimation 5.2 Maximum Likelihood Estimation 5.3 Diagnostic Checking 5.4 Forecasting	137-169
6	Nonstationary and Seasonal Time Series Models 6.1 ARIMA Models for Nonstationary Time Series 6.2 Identification Techniques 6.3 Unit roots in Time Series Models 6.4 Forecasting ARIMA models 6.5 Seasonal ARIMA Models	179-210
8	State-Space Models 8.1 State-Space Representation 8.2 The Basic Structural Model 8.3 State-Space Representation of ARIMA Models 8.4 The Kalman Recursions	259-277

I tillegge er gjennomgåtte oppgaver pensum.

Eivind Damsleth