

Curriculum list STK 4060/ STK 9060 spring 2010.

1) *Shumway, R.H. and Stoffer, D.S. (2006) Time Series Analysis and Its Applications. With R Examples. Springer, Chapters 1-3 except:*

3.5 from p. 115 Property P3.6 to p. 116 Forecasting ARMA...,
3.5 from p. 120: We complete this... down p. 121,
3.6 from p. 130: We now discuss... to p. 133 Property P3.9,
3.6 from p. 135: The reader might wonder... to p. 140: 3.7 Integrated Models...,
3.7, 3.8.

2) *From Chapters 4-6 of Shumway and Stoffer the following is included:*

4.1, 4.2, 4.3, 4.4,
4.6 to p. 217: Property P4.3,
4.7 to p. 224: The following R session...,
4.10 to p. 250: The example shows...,
5.5,
5.6,
6.1 to p. 325: Example 6.1,
6.2 to p. 331: Proof.

3) *From Durbin, J. and Koopman, S.J (2001) Time Series Analysis by State Space Methods. Oxford University Press:*

2.1, 2.2, [2.3, 2.4, 2.7, 2.8, 2.9, 2.10, 2.11, 2.12], 2.13
[The sections in brackets: Only main points.]