Final syllabus for STK4060/STK9060-sp14: Time Series

Textbook: Robert H. Shumway and David S. Stoffer: Time Series Ananlysis and Its Applications, third ed.

Syllabus:

- Chapter 1: all

- Chapter 2: all

- Chapter 3: all

- Chapter 4: sections 4.1-6, and beginning of section 4.8 until Example 4.19 on page 223.

- Chapter 6: section 6.1; section 6.2 except proof of Property 6.2 and 6.3; section 6.3 except Example 6.8 on EM Algorithm; section 6.5 and section 6.6 until subsection 6.6.2 on Multivariate Regression.

In addition all the solved problems, and the final project are part of the syllabus.

For STK9060-sp14 there is an additional syllabus consisting of Appendix A.1, B.1-2, B.4 and C.1.