STAT6087 TIME SERIES ANALYSIS
TIMETABLE 2018-19

Monday, 25 February 2019

09:30 – 10:00	Registration
10:00 – 10:15	Welcome and opening remarks
10:15 – 11:00	Introduction to time series analysis
11:00 – 11:30	Coffee break
11:30 – 13:00	Moving average & autoregressive models
13:00 – 14:00	Lunch
14:00 – 15:30	Self practice, exercise solution
15:30 – 16:00	Coffee break
16:00 – 17:30	Moving average & autoregressive models (cont.)

Tuesday, 26 February 2019

09:30 – 11:00	ARIMA and SARIMA models
11:00 – 11:30	Coffee break
11:30 – 13:00	Self practice, exercise solution
13:00 – 14:00	Lunch
14:00 – 15:30	Model selection and diagnostics
15:30 – 16:00	Coffee break
16:00 – 17:30	Lab session 1: Fitting SARIMA models to real data.

Wednesday, 27 February 2019

09:30 – 11:00	ARIMA model estimation and forecasting
11:00 – 11:30	Coffee break
11:30 – 13:00	Exponential smoothing
13:00 – 14:00	Lunch
14:00 – 15:30	Models in the Frequency Domain
15:30 – 16:00	Coffee break
16:00 – 17:30	Self practice, exercise solution

Thursday, 28 February 2019

09:30 – 11:00 Periodogram analysis

11:00 – 11:20 Coffee break

11:20 – 12:00 Self practice, exercise solution

12:00 – 13:00 Lab session 2: periodogram analysis of real data

13:00 – 14:00 Lunch

14:00 – 15:30 Revision session

15:30 – 16:00 Coffee break

16:00 – 17:30 Moving averages

Friday, 1 March 2019

09:00 – 10:30 Seasonal adjustment using X13 ARIMA –SEATS **I**

10:30 – 11:00 Coffee break

11:00 – 12:30 Seasonal adjustment using X13 ARIMA –SEATS **II**

12:30 – 13:15 Lunch

13:15 – 15:00 Lab Session 3: X13 ARIMA –SEATS in practice

15:00 – 15:30 Course review, hand-out of coursework assignment

15:30 – 17:00 Open (optional) session on X13 ARIMA –SEATS