

## Shumway Time Series Solution Manual

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The Shumway and Stoffer textbook is available at this site; that site also has all the R code used in the Shumway and Stoffer book. Course Description 520—Forecasting and Time Series (3) (Prereq: STAT 516 or MGSC 391, or equivalent) Time series analysis and forecasting using the multiple regression and Box-Jenkins approaches. Course Notes

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Mainly topics for univariate time series will be discussed in this class. This is how I expect the course to develop: Introduction to time series and exploratory techniques. Time plots, calculation of the sample autocorrelation. (Class Notes. Shumway and Stoffer Ch. 1 and 2) Time Series Regression (Class Notes. Shumway and Stoffer Ch. 2) ARMA ...

~~Suggestions for Time Series Exercises—Cross Validated~~  
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Thursday, October 21: If you are looking for ideas for the project, there is a large collection of time series here. Tuesday, October 19: Information about the project has been posted here. . A one-paragraph proposal is due on Wednesday, November 3.

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Time series models for categorical data, such as the INAR model, or the spectral method described in S&S. Multivariate time series modeling, such as the use of climate proxy variables for global warming (eg, the glacial varve series in the text) or identifying and evaluating leading economic indicators.

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