

FallKainan University
Course Schedule Spring

Department of Business Administration

CRN	Course title	Instructor	Subject	grade	Credits	Hours per week
1210M2120	Chinese : 時間數列分析	Kenneth Chao	<input checked="" type="checkbox"/> required <input type="checkbox"/> elective	EMBA1 年 班	2	2
	English : Time Series	Course prerequisites	Statistics			
Teaching goal and content	The purpose of this course is to introduce and familiarize graduate students with the Time Series techniques of design, estimation and interpretation of time series. This course will provide a broad knowledge of the most popular research methods and techniques for graduate students who are facing the task of these writing and research.					
Teaching Methods	<input checked="" type="checkbox"/> Lecture ◦ <input type="checkbox"/> practical training ◦ <input type="checkbox"/> discussion ◦ <input checked="" type="checkbox"/> question-and-answer ◦ <input type="checkbox"/> others () ◦					
Grading and evaluation criteria	midterm 40% ◦ final 40% ◦ Class participation 20% ◦ others () grade <input type="checkbox"/> <input type="checkbox"/> %					
Textbooks	(Author 、 Title 、 edition 、 publisher 、 publishing place 、 publishing year 、 from page to page in sequence) ◦ The Analysis of Time Series, 5 th edition, Chris Chatfield, Chapman & Hall, Inc					

Subject introduction (including outline and course schedule) :

Week 1 Introduction

Week 3 Probability Model

Week 5 Estimation in time domain

Week 7 Forecasting

Week 9 Spectral Analysis

Week 11 Stationary Processes

Week 13 Bivariate Processes

Week 15 Multivariate Time Series Processes

Week 17 Non-linear Models

Instruction :

- The teacher fills in this form before the semester beginning. After verified by the curriculum committee, this form should be copied to give to the conveners who is belong to the same department, the department which the class is belong to, and the office of curriculum planning. Besides, the teacher explains this syllabus to students at the beginning of a semester.
- This form is approved by the curriculum committee at the forth time on April 23rd, 2002

Convener of the curriculum committee

Teacher : Kenneth Chao