STAT- 684 Time Series Analysis and Forecasting

Stochastic Process, Stationary Time-Series, Exponential smoothing techniques, auto-correlation and auto-covariance, estimates functions and standard error of the auto-correlation function (ACF) and PACF, Periodogram, spectral density functions, comparison with ACF, Linear stationary models: Auto regressive, Moving Average and mixed models, Nonstationary square forecasting. ARIMA Seasonal Models.