<u>Tentative</u> ourse outline; important dates

#	DATE	READING	COMMENTS
1		1.1-1.6	Independence; dependence; stationarity
2		1.1-1.6	Autocovariance; autocorrelation
3		1.1-1.6	Cross-correlation
			6:00 p.m. – Deadline for 2% bonus re assignment 1
4		2.1-2.3	Exploratory data analysis; regression
5		3.1-3.2	ARMA models; Linearity and invertibility**Assignment 1 due**
			Lab 4:00 CAB 457; take up Assignment 1 and ...
6		3.3	ACF; Yule-Walker equations
7		3.3	Partial autocorrelation
			First exam - Part I material
8		3.5	Forecasting I
9		3.5	Forecasting II
10		3.4	Estimation I
11		3.4	Estimation 1I
			Reading Week
12		3.7, 3.10	Integrated and seasonal models
13		3.8, 3.9	Model building
14		4.1 - 4.3	Periodicity; Power spectrum **Assignment 2 due**
			Review, discuss Asst. 2, projects
15		4.3	Spectral Representation Theorem
			Second exam - Part II material
16		4.3	Cross-spectrum; filters
17		4.4, 4.5	Discrete Fourier Transform
18		4.4, 4.5	Computing the periodogram and cross-periodogram
19		4.7, 4.8	Impulse-response problems
20		4.7, 4.8	Signal extraction; optimal filtering
21		4.5,4.6	Special topics; discuss Asst. 3
			Easter Weekend
22			*Review; do Asst. 3* **Assignment 3 due at start of class**
			Third exam - Part III material
			Projects due; my office before 4:00