MGP 285-Time Series Analysis and Forecasting

LECTURES:  
W 6:00 p.m. - 9:00 p.m.  
174 AOBIV

INSTRUCTOR:  
Chih-Ling Tsai  
152 AOB IV  
752-8565  
CLTSAI@UCDAVIS.EDU

OFFICE HOURS:  
W 9:00-9:30 p.m. or by appointment

TEXT:  
Forecasting Principles and Applications, by Stephen A. DeLurgio. The ISBN number is 0075611201. You can either purchase the book from the web site or get a printed copy from the UCDMC Bookstore. Please contact Ms. Kari Wilkinson (klwilkinson@ucdavis.edu) if you have any problems getting a printed copy from the UCDMC Bookstore.

NOTES:  
Please purchase the MGP285 Notes from the UCDMC Bookstore.

APPROXIMATE MATERIAL TO BE COVERED:  
Chapters 1 through 10

USE OF COMPUTERS:  
Package: Minitab (Windows) and SPSS (Windows)

IMPORTANT DATES:  
Wednesday, 3/29/06 First day of class  
Wednesday, 5/3/06 Due day of the “Project Proposal”  
Wednesday, 5/31/06 Presentation day of the project  
Monday, 6/5/06 (5:00 p.m.) Due day of the “final project”

HOMEWORK:  
Six assignments will be given on a weekly basis.

GRADING:  
Final project 40%  
Homework 60%
THE GUIDELINE OF THE FINAL PROJECT REPORT

In this course, you need to submit a final project report by analyzing a real business data. The data can be either collected by you or obtained through databases, journals, newspapers, or magazines. I strongly recommend that you start to think about your project after the first day of lecture. I will share my experience and knowledge with you about how to write a project report. In the middle of this quarter, you need to hand in two to three pages of a project proposal. Then I will discuss with you your project in detail. Of course, I will guide and monitor each of you to accomplish your project through the whole quarter. If you have any problems on your project, please don’t hesitate to call upon me at any time which includes evenings and weekends. A format of the final project report is attached. Of course, you can modify this format so that the readers can easily understand you objects, processes, and findings.

CONTENTS

1. INTRODUCTION
2. INITIAL MODEL FORMULATION
3. METHODOLOGY
4. FINAL MODEL STRUCTURE
5. CONCLUSIONS
6. APPENDIX