Mgp. 285-Time Series Analysis and Forecasting

LECTURES: Wednesday 6:30 p.m. – 9:30 p.m.
174 AOBIV

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152 AOB IV
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OFFICE HOURS: Saturday 12:00 p.m.-12:30 p.m. or by appointment

You can either purchase the book from the web site or get a printed copy from the Health Sciences Bookstore. Please contact Mr. Andrew Fleisher (aefleisher@ucdavis.edu) if you have any problem to get a printed copy from the Health Sciences Bookstore.

NOTES: Please purchase the MGT/P285 Notes from the Health Sciences Bookstore.

APPROXIMATE MATERIAL TO BE COVERED: Chapters 1 through 10

USE OF COMPUTERS: Package: Minitab (Windows) and SPSS (Windows)
You can either rent or purchase the software MINITAB (version 15) from the http://www.minitab.com/education/semesterrental/

IMPORTANT DATES:

Wednesday, 4/1/09 First day of class
Wednesday, 5/6/09 Due day of the “Project Proposal”
Wednesday, 6/3/09 Presentation day of the project
Monday, 6/8/09 (5:00 p.m.) Due day of the “final project”
HOMEWORK: Six assignments will be given on a weekly basis.

GRADING:

<table>
<thead>
<tr>
<th>Component</th>
<th>Percentage</th>
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<tbody>
<tr>
<td>Final project</td>
<td>40%</td>
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<tr>
<td>Homework</td>
<td>60%</td>
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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 your objects, processes, and findings.

CONTENTS

1. INTRODUCTION
2. INITIAL MODEL FORMULATION
3. METHODOLOGY
4. FINAL MODEL STRUCTURE
5. CONCLUSIONS
6. APPENDIX
Note: You can follow the steps given below to review a few samples of the project reports.

1. Log into the terminal server (studentsrdp.gsm.ucdavis.edu) or login to the computer lab. Please contact Mr. Brian McQuaig (emcquaig@ucdavis.edu) in case you encounter some problems.

2. Go to the START menu and select RUN.

3. In the RUN box, type in `\file4\courses`

4. In the window that opens up, select MGT&P-285 and then open the folder, report samples.