MGT285-Time Series Analysis and Forecasting

PREQUISITE COURSE: MGT-203B

LECTURES: Thursday 9:00 a.m. - 11:50 a.m.
2310 Gallagher Hall

INSTRUCTOR: Chih-Ling Tsai
3210 Gallagher Hall
752-8565
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OFFICE HOURS: Monday 10:30 a.m.-11:30 a.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 UCD Bookstore. Please contact Mr. Andrew Fleisher (aefleisher@ucdavis.edu) if you have any problem to get a printed copy from the UCD Bookstore.

NOTES and Handouts: Please purchase the MGT/P285 Notes and Numerical Handouts from the UCD Bookstore.

APPROXIMATE MATERIAL TO BE COVERED: Chapters 1 through 10

USE OF COMPUTERS: Package: Minitab (Windows)
You can either rent or purchase the software MINITAB (version 16) from the http://www.onthehub.com/minitab/

IMPORTANT DATES:
Thursday, 4/4/13 First day of class
Thursday, 4/25/13 Due day of the summary sheet
Thursday, 5/9/13 Due day of the “Project Proposal”
Thursday 6/6/13 Presentation day of the project (and Friday 6/7/13 if it is needed)
Monday, 6/10/13 (11:50 am) Due day of the “final project”
HOMEWORK: Five 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. Finally, I expect that you can use what you learn from this project and course to conduct some data analysis (including global cases) by yourself.
CONTENTS

ABSTRACT (or Executive Summary)

1. INTRODUCTION
2. DATA CHARACTERISTICS
3. MODEL FITTING, FORECAST, AND INTERPRETATION
4. CONCLUSIONS
5. APPENDIX
6. REFERENCES

Note: You can follow the steps given below to review a few samples of the final project report and homework. If you have any difficulties using SmartSite, please contact the IET Helpdesk at 530/754-HELP (4357).

2. Click on the resources tool at the left and inside Resources there should be two folders, sample of the homework and sample of the final project.
3. Click on the link for the folder and you should see the sample files.

Additional Information:

I will use the portion of the course summary sheet, the final project proposal, and the final project presentation to assess your learning, but those performances will not be counted for any grades. The assessments are only for internal use by the School and your names will be confidential.