The final project for this course will consist of either:

1. analysis of new data (or data analyzed using different methods than the ones used for the project - if in doubt as to the appropriateness, please see me) using some of the techniques discussed in class and/or some of the techniques not discussed in class but detailed in Shumway & Stoffer

2. a critical review of the literature on aspects not fully covered in class

3. combination of (1) and (2)

4. anything you would like to propose that would contribute to you understanding of time series analysis.

Logistics:

- By Friday November 3 (in my mailbox by 5:00 pm), provide me with a brief (one page maximum) description (proposal) of what you are planning to do for your final project.

- The written project should be no longer than 10 pages (excluding figures) and should be self contained, using the terminology and notation from the course. Any new notation should be clearly defined. An appendix should be included containing any programs used (not counted toward 10 page limit). In your written project you may assume that the reader (me) is familiar with the material of the course but not with any concepts specific to an applied area you are addressing in the project (if any). Finally, all references should be listed at the end.

- The final project should be typed (using a word processor such as Word or LaTex).

- The project should clearly describe everything you have done. Supply all of the models used to carry out your analysis and any parameter values obtained. Be sure that the results are reproducible (if desired).

- For project of type (2), be sure you provide me with a critical review of the papers you have read. It will not be enough to simply summarize each article! Your work should provide original analysis of the material. For example: Are the methods the authors are proposing clear? Are there any arbitrary or ad-hoc methods that need to be justified? Are there any aspects of the work that can be improved upon and if so what? Can the results be reproduced. Was anything important overlooked?