

Stat 481/581 Final Project:

Nov 10 is the deadline for you to discuss your topic with me

Dec 19 is the due date of final project. You can either hand in a hard copy or send me an electronic version.

Here are some possible topics for the final project:

- Design a time series data you'll be using in your research, collect a sample and analyze the data .
- Analyze data from an existing time series data. Be sure that your data is not too simple such as a random walk model fitting or an $AR(1)$ model fitting without any necessary transformation of the data. You can use a time series data that is related to your research of interest. Or if you don't have particular interest, following is a website of a collection of about 800 time series drawn from many different fields.
<http://robjhyndman.com/TSDL/>
- Study theoretical literature on some topic in time series that you are interested in. www.jstor.org can be a resource. Journal of time series analysis could be another source. Give a report of the article on your own words and suggests possible improvements.