DE LA SALLE UNIVERSITY MANILA
COLLEGE OF SCIENCE
Mathematics Department

YLLAB

COURSE CODE	MSS605M
COURSE TITLE	Time Series Analysis
CLASS DAY & TIME	
ROOM	
NAME OF FACULTY	
COURSE CREDIT	3 unit6.7162(I)-47-9.35716( )]TJ 16.92 TL T*[(C)3.06944(O)-2.28T*[(N)-2.28T

op c op c	Le n n e e Aq e	ee Meq n o
1.1 Definition of Terms 1.2 Components of a Time Series 1.3 Overview of Forecasting Methods	Class Discussion Problem Set Computer Lab Exercises	1.5 Hours
NDAM N AL CONC 2.1 Stochastic Processes 2.2 The Autocovariance and Autocorrelation Functions 2.3 The Partial Autocorrelation Function [redacted]	Lecture Class Discussion Problem Set Computer Lab Exercises	4.5 Hours

op c op c	Le n n e e Aq e	ee Meq n o
5.1 Introduction 5.2 Minimum Mean Square Error Forecasts 5.3 Minimum Mean Square Error Forecasts for ARMA Models 5.4 Minimum Mean Square Error Forecasts for ARIMA Models 5.5 Computation of Forecasts 5.6 The ARIMA Forecast as a Weighted Average of Previous Observaahousss		

- Janairo, Jose Isagani B., Janairo, Gerardo C., Co, Frumencio F., and Yu, Derrick Ethelbert C. (2011). Assessing the Binding Affinity of a Selected Class of DPP4 Inhibitors using Chemical Descriptor-Based Multiple Linear Regression***. Orbital*** (The Electronic Journal of Chemistry), Vol. 3, No. 1, January – March 2011, pp. 15-23 (ISSN 1984-6428 , http://www.orbital.ufms.br/inpress/inpress.htm).
- Janairo, Jose Isagani B., Co, Frumencio F., JanL42.855 -13.8 Td [603(.)-3.509.357106944(o2( )-3.524971(e)-14.76.35)-3.5a.00239