

Course Change Request

Date Submitted: 11/15/24 11:32 am

Viewing: **CSI 678 : Times Series Analysis and Forecasting**

Last approved: 05/06/21 5:01 am

Last edit: 11/15/24 11:32 am

Changes proposed by: blaisten

Catalog Pages referencing this course

- [Computational Sciences and Informatics \(CSI\)](#)
- [Department of Computational and Data Sciences](#)

Select modification type:

- Simple**
- Substantial

Are you completing this form on someone else's behalf?

No

Effective Term: Summer 2025

Subject Code: CSI - Computational Science & Informatics

Course Number: 678

Bundled Courses:

Is this course replacing another course? No

Equivalent Courses:

In Workflow

1. **CDS Chair**
2. **SC Curriculum Committee**
3. SC Assistant Dean
4. Assoc Provost-Graduate
5. Registrar-Courses
6. Banner

Approval Path

1. 11/18/24 10:07 am
Arie Croitoru
(acroitor): Approved for CDS Chair

History

1. Nov 19, 2020 by jriemen
2. May 6, 2021 by Tory Sarro (vsarro)

Catalog Title: Times Series Analysis and Forecasting

Banner Title: Time Ser Anlys/Forecastn

Will section titles vary by semester? No

Credits: 3

Schedule Type: Lecture

Hours of Lecture or Seminar per week: 3

Repeatable: May only be taken once for credit (NR)
GRADUATE ONLY

Default Grade Mode: Graduate Regular

Recommended Prerequisite(s):

Recommended Corequisite(s):

[STAT 544 or permission of the instructor](#)

Required Prerequisite(s) / Corequisite(s) (Updates only):

Registrar's Office Use Only - Required Prerequisite(s)/Corequisite(s):

And/Or	(	Course/Test Code	Min Grade/Score	Academic Level	)	Concurrency?
	(	STAT 544	B-	GR		
Or		STAT 544	XS	GR)	
And	(	STAT 554	B-	GR		
Or		STAT 554	XS	GR)	

Registration Restrictions (Updates only):

Registrar's Office Use Only - Registration Restrictions:

Field(s) of Study:

Class(es):

Include

Limited to students with a class of Senior Plus (SCRRCLS_ONLY_SP)

Limited to students with a class of Non Degree (SCRRCLS_ONLY_ND)

Limited to students with a class of Advanced to Candidacy. (SCRRCLS_ONLY_DC)

Limited to students with a class of Graduate. (SCRRCLS_ONLY_GR)

Limited to students with a class of Junior Plus (SCRRCLS_ONLY_JP)

Level(s):

Include

Enrollment limited to students with a level of Non-Degree (SCRRVLV_ONLY_ND)

Limited to undergraduate level students. (SCRRVLV_ONLY_UG)

Limited to graduate level students only. (SCRRVLV_ONLY_GR)

Degree(s):

Exclude

Non-Degree Undergraduate Degree students may not enroll. (SCRRDEG_NO_NDU)

School(s):**Catalog****Description:**

Modeling stationary and nonstationary processes; autoregressive, moving average and mixed model processes; hidden periodicity models; properties of models; autocovariance and autocorrelation functions, and partial autocorrelation function; spectral density functions; identification of models; estimation of model parameters, and forecasting techniques.

Justification:

What: confirm the elimination of "required prerequisites"

Why: The department has assessed that only recommended prerequisites are required for this course.

Does this course cover material which crosses into another department? No

Learning Outcomes:

Will this course be scheduled as a cross-level cross listed section?

Attach Syllabus**Additional Attachments**

Specialized Course Categories:

**Additional
Comments:**

**Reviewer
Comments**

Key: 3300