

MGP285-Time Series Analysis and Forecasting

PREQUISITE COURSE: MGP-203B

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

INSTRUCTOR: Chih-Ling Tsai
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OFFICE HOURS: Saturday 12:00 p.m. – 1:00 p.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](mailto:aefleisher@ucdavis.edu) (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 17) from the <http://www.onthehub.com/minitab/>

IMPORTANT DATES:

Saturday, 4/4/15	First day of class
Saturday, 4/25/15	Due day of the summary sheet
Saturday, 5/9/15	Due day of the “Project Proposal”
Saturday, 6/6/15	Presentation day of the project
Monday, 6/8/15 (11:50 am)	Due day of the “final project”

HOMEWORK: Four assignments will be given on a weekly basis. I will also give a fifth **optional** assignment. If you take this option, then I will choose the four highest scores from five assignments as your final homework grade.

Assignments and final project can be done in groups of **three** students. Each group needs to hand in **one hard copy together with its associated file**.

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 see me at your earliest convenience. A possible 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 have learned from this course to conduct real data analysis 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 IT Helpdesk at 530/754-HELP (4357).

1. Connect to <http://smartsite.ucdavis.edu> and choose MGP285 SQ2015.
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.