**MA\*727 Time Series Analysis**

Linear stationary processes, AR, MA, ARMA and ARIMA; identification, estimation of the models; forecasting time series regression; Fourier analysis, spectral representation of a stochastic process, properties of ARMA processes in the frequency domain; estimation of the spectrum, Kalman filter.

**References:**

1. Time Series Analysis Univariate and Multivariate Methods, 2nd Edition,W. W. Wei, 2006, Addison Wesley.
2. Time Series Analysis, J. Hamilton, 1994, Princeton University Press
3. Time Series Analysis: Theory and Methods, P. Brockwell and R. Davis, 1991, Springer-Verlag.