

University of Manitoba
I. H. Asper School of Business – Faculty of Management

IDM 4050 T02 – Readings in Management
(Time Series and Regression Analysis in Management, CRN 23900)
Second Term, 2007 – 2008

Instructor	Dr. Xikui Wang Office: 321 Machray Hall Phone: 474 – 6275 E-mail: xikui_wang@umanitoba.ca
Office Hours	Mondays and Wednesdays 10:30 am – 12:00 noon, or by appointment
Course WebCT	All course materials are posted on University of Manitoba WebCT -> Under "Current Students" on the U of M web, select "WEBCT" -> Login to WebCT using your UMnetID
Description	<p>This topic course is designed for actuarial students enrolled in the B.Comm. Program who wish to submit applications for their VEE course (Validation by Educational Experience: “Applied Statistical Methods”) credits. A minimum grade of B is required for this purpose. Students with credits for at least two actuarial examinations may submit their applications for VEE credits.</p> <p>Students in Science Program may apply for their VEE credits using the two courses STAT 3470 and STAT 3490.</p> <p>There are two parts of the course. The first part is based on regression analysis and includes simple linear regression, multiple regression, and general linear regression. Specifically, the following list of topics on regression analysis will be covered:</p> <ol style="list-style-type: none">(1) Least square estimates of parameters(2) Single linear regression(3) Multiple linear regression(4) Hypothesis testing and confidence intervals in linear regression models(5) Testing of models, data analysis and appropriateness of models <p>The second part is focused on time series and includes smoothing and extrapolation, random walk, and various time series models. Specifically, the following list of topics on time series analysis will be covered:</p> <ol style="list-style-type: none">(1) Linear time series models(2) Moving average, autoregressive and/or ARIMA models(3) Estimation, data analysis and forecasting with time series models(4) Forecast errors and confidence intervals

Recommended references	<p><i>Econometric Models and Economic Forecasts</i> (Fourth Edition), by R. S. Pindyck and D. L. Rubinfeld, Irwin / McGraw-Hill, 1998</p> <p><i>Forecasting, Time Series, and Regression</i> (Fourth Edition), By B. L. Bowerman, R. T. O'Connell and A. B. Koehler, Thomson, 2005</p>						
EXCEL References	<p><i>Data Analysis with Microsoft Excel (Updated for Windows XP)</i>, by K. N. Berk and P. Carey, Thomson, Brooks/Cole, 2004</p> <p><i>Data Analysis Using Microsoft Excel</i> (Third Edition), By M. R. Middleton, Thomson, Brooks/Cole, 2004</p>						
Grading	<table border="0"> <tr> <td>Assignments (4, tentatively due on Jan. 30, Feb. 13, Mar. 12, 26)</td> <td style="text-align: right;">20%</td> </tr> <tr> <td>Midterm Test (Wednesday, March 5, 2008, in the lab)</td> <td style="text-align: right;">30%</td> </tr> <tr> <td>Final Examination (TBA, 2 hours)</td> <td style="text-align: right;">50%</td> </tr> </table>	Assignments (4, tentatively due on Jan. 30, Feb. 13, Mar. 12, 26)	20%	Midterm Test (Wednesday, March 5, 2008, in the lab)	30%	Final Examination (TBA, 2 hours)	50%
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Final Examination (TBA, 2 hours)	50%						
Lab/Lectures	All lectures are given in the small computer lab.						
Midterm Test and Final Examination	<p>Both the midterm test and the final examination are in the lab and are closed book. This means that books, lecture notes, on-line access to course materials (posted on webCT) and internet materials, and use of assignments and solutions, and any other materials, are strictly prohibited. However, ONE (1) page of formula sheet (8.5 in. by 11 in., double sided) is allowed for both the test and examination. Formulas, Excel instructions and any other course materials are permitted on the formula sheet.</p> <p>All statistical calculations must be carried out using Excel. Explanation to results may be either typed or hand written. Student name and number must be typed on the first page, and signature is required on every page.</p> <p>Anyone found in violation of test/examination rules will be treated as academic dishonesty and will be reported to the Faculty of Management.</p>						
Important Dates	<p>January 7: First class</p> <p>Assignments due dates: Jan. 30, Feb. 13, Mar. 12, Mar. 26</p> <p>February 18 – 22: Mid Term Break</p> <p>March 5 (Wednesday): Midterm test in the lab, 2:30 pm – 3:45 pm</p> <p>March 20: Last day for voluntary withdrawal</p> <p>April 11: Last day of class</p>						
Academic dishonesty	<p>Plagiarism or any other form of academic dishonesty in the assignments, or the test, or the final exam is subject to serious academic penalty. It is important that you understand what constitutes academic dishonesty and the very serious consequences, which may be found at http://umanitoba.ca/science/student/webdisciplinedocuments.html</p> <p style="text-align: center;">It is your responsibility to know the rules!</p>						