

# PHYS 411 Time Series Analysis - Fall 2024

Instituto

Johns Hopkins

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1010 JHU

Hours:

10:20 - 11:50

Office:

1010 JHU

Grading:

Assignments 50%

Midterm 25%

Class participation 10%

Projects 15%

Attendance (with 10% of assignments)

Books:

Time Series Analysis by James D. Hamilton

Time Series Analysis by Robert Engle

Prerequisites:

- 1) Introduction to Probability
- 2) Linear Algebra
- 3) Calculus
- 4) Probability, Statistics
- 5) Probability, Statistics
- 6) Probability, Statistics
- 7) Probability
- 8) Probability
- 9) Statistics

Prerequisites

Math

Probability