George Mason University
Math 551
Course Syllabus

Date	Spring 2018
Title	Regression and Time Series
Course	Math 551
Location	Robinson Hall A249
Time	Thu 7:20PM
Professor:	Dr Eckley
	deckley2@gmu.edu
	mobile # 571 277 7927
	office # 703 993 1682
	office hours Tue and Thu 2pm - 7pm

Description

This course satisfies the coursework requirement relating to Statistics in the Society of Actuaries examination sequence.

The book is Regression Modeling with Actuarial and Financial Applications, Edward W. Frees, 2010, New York: Cambridge. ISBN: 978-0521135962.

Procedures

The class will consist mostly of a series of lectures.

Grading will be on a 100-point scale (90/80/70/60) divided as follows:

Homework	15
Test #1	15
Test #2	15
Test #3	15
Final exam	40

The particular homework problems will be decided as we progress through the term.

Calendar

Date	Topic	Reference to Book
25-Jan	Single Variable Regression	Ch 2
01-Feb	Multiple Regression	Ch 3
08-Feb	Multiple Regression (continued)	Ch 3
15-Feb	Variable Selection	Ch 5
22-Feb	Interpreting Results	Ch 6
01-Mar	Test #1	
08-Mar	Trends	Ch 7
15-Mar	Autoregressive and Autocorrelation	Ch 8
22-Mar	Forecasting	Ch 9
29-Mar	Test #2	
05-Apr	Categorical Variables	Ch 11
12-Apr	Count Variables	Ch 12
19-Apr	Generalized Linear Models	Ch 13
26-Apr	Test #3	
03-May	Review	
10-May	Final Exam	