George Mason University Math 551 Course Syllabus

Date	Spring 2019		
Title	Regression and Time Series		
Course	Math 551		
Location	Innovation Hall 330		
Time	Thu 7:20PM		
Professor:	Dr Eckley		
	deckley2@gmu.edu		
	mobile #	571 277 7927	
	office #	703 993 1682	
	office hours	Tue and Thu 2pm - 6pm	

## 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:

Progress Tests (3)	60
Final exam	40

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

## Calendar

Date

Topic

Reference to Book

24-Jan	Single Variable Regression	Ch 2
31-Jan	Multiple Regression	Ch 3
07-Feb	Variable Selection	Ch 5
14-Feb	Interpreting Results	Ch 6
21-Feb	Progress Test #1	
28-Feb	Trends	Ch 7
07-Mar	Autoregression and Autocorrelation	Ch 8
14-Mar	Spring Break	
21-Mar	Forecasting	Ch 9
28-Mar	Progress Test #2	
04-Apr	Categorical Variables	Ch 11
11-Apr	Count Variables	Ch 12
18-Apr	Generalized Linear Models	Ch 13
25-Apr	Progress Test #3	
02-May	Review	
09-May	Final Exam	
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