George Mason University
Math 551
Course Syllabus

Date	Spring 2020
Title	Regression and Time Series
Course	Math 551
Location	Robinson Hall B103
Time	Thu 7:20PM
Professor:	Dr Eckley

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office hours Mon and Wed 1:00 - 2:45

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

23-Jan	Single Variable Regression	Ch 2
30-Jan	Multiple Regression	Ch 3
06-Feb	Variable Selection	Ch 5
13-Feb	Interpreting Results	Ch 6
20-Feb	Progress Test #1	
27-Feb	Trends	Ch 7
05-Mar	Autoregression and Autocorrelation	Ch 8
12-Mar	Spring Break	
19-Mar	Forecasting	Ch 9
26-Mar	Progress Test #2	
02-Apr	Categorical Variables	Ch 11
09-Apr	Count Variables	Ch 12
16-Apr	Generalized Linear Models	Ch 13
23-Apr	Progress Test #3	
30-Apr	Review	
07-May	Reading Day	
14-May	Final Exam	