朝陽科技大學 095學年度第2學期教學大綱
Forecasting and Time Series Analysis 預測及時間序列分析

當期課號	7664	Course Number	7664
授課教師	詹智強	Instructor	CHAN,CHU CHAI
中文課名	預測及時間序列分析	Course Name	Forecasting and Time Series Analysis
開課單位	工業工程與管理系碩士在職專班二A	Department	
修習別	選修	Required/Elective	Elective
學分數	3	Credits	3
課程目標	研習各種時間序列分析之預測方法與原理，並應用電腦工具作預測分析之演練。	Objectives	This course introduces the concept and forecasting and Time series. Overall, we focus on the quantitative methods, which include the traditional statistical methods, heuristic methods and others. In order to let students have on-hand experience, we adopt a set of trial data, by means of SPSS software, to build different theoretical models.
教材	時間序列分析 楊亦農 雙葉書局	Teaching Materials	Time serird analysis
成績評量方式	期中考 30% 期末考 30% 作業與 project 40%	Grading	Midterm 30% Final exams 30% homework and project 40%
教師網頁			
教學內容	時間序列簡介 ARMA 模式 結構轉變的考量 多變量模式 向量自我迴歸	Syllabus	introduction ARMA mode introduction The consideration of structure change Multi-variables model Regression

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