EXPANDED COURSE DESCRIPTION
Lassonde School of Engineering
Earth and Space Science and Engineering
LE / ESS 5020 3.0 SECTION A
TIME SERIES AND SPECTRAL ANALYSIS
FALL 2018 / WINTER 2019

Last Modified Date: 08/20/2018

INSTRUCTOR(S)

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<tr>
<th>Name</th>
<th>Section / Format / Term</th>
<th>Contact Email</th>
<th>Contact Phone</th>
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<tbody>
<tr>
<td>Taylor, Peter</td>
<td>Sec. A / LECT / F</td>
<td><a href="mailto:pat@yorku.ca">pat@yorku.ca</a></td>
<td>York Ext. 77707</td>
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ADDITIONAL INFORMATION

Course material will be made available online at http://www.yorku.ca/pat/ESSE4020/

TEXTBOOKS

R is widely used, free, statistics software, easy to install, easy to use, easy to create plots, and with good documentation, including on time series. Start at https://www.r-project.org/ or R Quick Syntax Reference - library e-book or, for time series go to https://a-little-book-of-r-for-time-series.readthedocs.io/en/latest/. There are also additional libraries associated with SS2011/7.

COURSE LEARNING OUTCOMES
- Understand representation of time series (“data”) in the time and frequency domain
- Assess differences between continuous and discrete (“digital”) data
- Evaluate the properties of auto- and cross-covariance functions and convolution
- Develop relationships between operations in the Time Domain and Fourier Analysis and Power Spectrum analysis.
- Understand the Wiener-Khintchine and Convolution Theorems
- Apply knowledge to implementation of digital filters
- Learn to use matlab to implement theoretical foundations taught in class and analyze time series in the time and frequency domain
- Use matlab to graphically represent data and results of their analysis

Yogi Berra or Niels Bohr?— 'It's tough to make predictions, especially about the future.' - we will also look at forecasting aspects of time series.

GRADING SCHEME
5 Assignments/Reports - 10% each
Mid-term Test - 15%
Final Exam - 35%

For graduate students an additional major project will count for 20%, other weights x 0.8 (i.e. 8, 12, 28%).

**ACADEMIC INTEGRITY LINKS**
- Senate Policy on Academic Honesty - http://secretariat-policies.info.yorku.ca/policies/academic-honesty-senate-policy-on/
- Academic Integrity - http://lassonde.yorku.ca/academic-integrity

**STUDENT LINKS**
- Student Rights and Responsibilities - http://oscr.students.uit.yorku.ca/student-conduct
- Religious Observance - https://w2prod.sis.yorku.ca/Apps/WebObjects/cdm.woa/wa/regobs
- Counselling and Disability Services - http://cds.info.yorku.ca/
- York University’s Policies on Gender/LGBTQ*/Positive Space - http://rights.info.yorku.ca/lgbtq/

**LAND ACKNOWLEDGEMENT**
- We acknowledge our presence on the traditional territory of many Indigenous Nations. The area known as Tkaronto has been taken care by the Anishinabek Nation, the Haudenosaunee Confederacy, the Huron-Wendat, and the Métis. It is now home to many Indigenous Peoples. We acknowledge the current treaty holders, the Mississaugas of the New Credit First Nation. This territory is subject of the Dish With One Spoon Wampum Belt Covenant, an agreement to peaceably share and care for the Great Lakes region.
- The Indigenous Framework for York University: A Guide to Action can be found here: http://indigenous.info.yorku.ca/
- Meaning of a land acknowledgement: http://healthydebate.ca/opinions/indigenous-land-acknowledgements

Many courses utilize Moodle, York University's course website system. If your course is using Moodle, click here to access it.

*Moodle @ York University*