

ISYE 6402
Course Outline
Fall 2022

Weeks	Course Topics	Release Dates
Weeks 1 & 2	Module 1: Basic Time Series Analysis	Aug 22 @ 8am ET
Week 3	Module 1: Basic Time Series Analysis (Cont.)	Sep 5 @ 8am ET
Weeks 4 & 5	Module 2: ARMA Modeling	Sep 12 @ 8am ET
Week 6	Module 2: ARMA Modeling (Cont.)	Sep 26 @ 8am ET
Week 7	Midterm Exam 1	Oct 3 @ 8am ET
Weeks 8 & 9	Module 3: Modeling Heteroskedasticity	Oct 10 @ 8am ET
Week 10	Module 3: Modeling Heteroskedasticity (Cont.)	Oct 24 @ 8am ET
Week 11	Midterm Exam 2	Oct 31 @ 8am ET
Weeks 12 & 13	Module 4: Multivariate Time Series Modeling	Nov 7 @ 8am ET
Weeks 14 & 15	Module 4: Multivariate Time Series Modeling (Cont.)	Nov 21 @ 8am ET
Week 16	Final Project Submission & Peer Evaluation	Dec 4 @ 8am ET