### Course Number, Title and Course Description

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<th>Course Number, Title and Course Description</th>
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<td>STA457H5S, LEC9101 – Applied Time Series Anls</td>
<td>100</td>
<td>1</td>
<td>50 hours per 35 students enrolled per semester</td>
<td>January – April 2022 (online synchronous) Mon 14:00-16:00 Wed 14:00-15:00</td>
<td>Ph.D. in Statistics, completed or nearly complete. Exceptional candidates with a Masters in Statistics will be considered. Advanced comprehension of the subject matter as evidenced by research activity and/or advanced teaching experience. Strong organizational, interpersonal, and communication skills. Demonstrated evidence of excellence in teaching preferred. Preference will be given to candidates with demonstrable currency and mastery.</td>
<td>Responsible for all aspects of delivering a university credit course including: planning the lectures, tutorials, assignments and tests and marking schemes; providing appropriate contact time outside of class to students, through office hours, emails, etc.; invigilating the final exam; managing the grades and submitting the final course grades; dealing with student petitions, setting and grading a make-up exam if required.</td>
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This course develops the theory and methodology for the statistical analysis of time series. The methods may be broadly characterized as time domain methods based on correlation (Box-Jenkins), or frequency domain methods based on a decomposition of the series into cycles (Fourier). The course develops both of these to the point where they may be applied using standard statistical software. Model identification, estimation and forecasting are discussed. Applications in social and physical sciences are used.

### Application Process:
If interested, please reply to: jobmscs.utm@utoronto.ca with the following information:
- CUPE 3902 (Unit 3) Employment Application Form: [https://uoft.me/CUPE-3902-Unit-3-Application-Form](https://uoft.me/CUPE-3902-Unit-3-Application-Form)
- your current CV; and
- letter(s) of recommendation addressing your ability to teach

### NOTES:
1. Department Standards and Policies are available in the Department office and in the CUPE Local 3902 office.
2. The positions posted above are tentative, pending final course determinations and enrolments.
3. Undergraduate or graduate students and postdoctoral fellows of the University of Toronto are covered by the CUPE 3902 Unit 1 collective agreement rather than the Unit 3 collective agreement, and should not apply for positions posted under the Unit 3 collective agreement.
4. CUPE minimum salary rates for a half course (HCE), inclusive of vacation pay, are: Sessional Lecturer I - $8,489.67; Sessional Lecturer 1 Long Term - $8,869.25; Sessional Lecturer II - $9,085.58; and Sessional Lecturer III - $9,301.90. Should rates stipulated in the Collective Agreement vary from rates stated in this posting, the rates stated in the Collective Agreement shall prevail.

Preference in hiring is given to qualified individuals advanced to the rank of Sessional Lecturer II or Sessional Lecturer III in accordance with Article 14:12. These jobs are posted in accordance with the CUPE 3902 Unit 3 Collective Agreement.