Spring 2011

**ORI 390R.3 / ME384Q.3**

**Time-Series Analysis Modeling and Control**

2:00 pm to 3:30 pm, Tuesdays and Thursdays  
Class Room: ETC 7.111

Course Website: UT Blackboard (https://courses.utexas.edu/)

**Instructor:** Prof. Dragan Djurdjanovic  
Office: ETC 5.122  
Phone: 232-0815  
Email: dragand@me.utexas.edu  
Office Hours: Wednesdays 2-4 pm; Thursdays 9:30-11am (or by appointment)


**Topics:**
1. Modeling physical systems/processes from operational data  
2. Time series models as tools for system analysis  
3. Forecasting the system behavior based on system dynamics  
4. Continuous stochastic systems  
5. Forecasting control to alter a system's performance  
6. Trends and seasonality  
7. Multiple series  
8. Applications of time series analysis

**Grading:**  
Homework 15%  
Term project 30%  
Mid Term Exam 25%  
Final Exam 30%

**Note:** Students with disabilities may request appropriate academic accommodations from the Division of Diversity and community Engagement, Services for Students with Disabilities. Their phone number is (512) 471-6259.

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1 Placed on reserves in the McKinney Engineering Library