A short project proposal is due in class on February 22. It should include the following:

- A description of the data set you plan to use and exactly where you obtained it. The data set should consist of one or more related time series, with at least one time series that has more than 100 values. Your data set may also include some related covariates.

- A time series plot for the main time series (or one of the main time series) and your comments on the ways in which the time series departs from stationarity. You might also comment on your ideas for modeling the time series.

- A list of some goals for the project. What questions do you hope to answer? What predictions do you hope to make?

Other important dates:

- A draft of your write-up is due on April 11. This should be complete enough that I can comment on what you have done and give you informed feedback.

- The final version of your write-up is due on May 9.

- Project presentations will be given on April 25 and May 2. A portion of your grade will be determined by how highly others in the class rate your presentation.

Some sources for time series data are linked on the course website. Others also exist. I think it is best to choose a data set that interests you and that hasn’t been analyzed before. The data set that you describe in this proposal needn’t be the data set that you eventually use for your project. However, please keep me informed of any changes in your plan.