

Statistics 434: Bullet Points for Day 1

Getting Started — Big Picture, S-Plus, Look at a Model

The Bullet Point Day Plans serve to organize the class time and to provide you with quick reviews of what topics were covered. These outline are but faint shadows what we really cover. You should look on them as being more like movie trailers than *Cliff Notes*.

- Course logistics
 - Introduction to Web Page Resources
 - The questionnaire
 - The Day Plan
 - The Homework
 - Discussion of the Software and Computing Needs
 - Necessities about Grades, Teams, Presentations, etc.
- S-Plus
 - Fire it up and take a look
 - Calculations, Graphics, “Discovery Machine?”
 - Where we will go with S-Plus and Finmetrics
- The BIG PICTURE
 - Faming a Mindmap
 - The topics: How they Fit, Why the Matter
 - All Focused on a Core Commitment: Honest Data Analysis, Model Mastery, and a Passion for Prices
- Looking at a first model
 - Simple, Pure, Challenging NOISE
 - The first alternative AR(1)
 - The logical core: Trend Following or Mean Reversion?
 - Enough mathematics to get a flavor

TAKE AWAYS AND ACTION ITEMS:

At the end of the class you will have an honest flavor of what the class is all about. In particular you’ll have a good idea of what you can expect to learn and what you will be expected to do.

When you come back on Monday, you will have (1) completed your questionnaire (2) installed S-Plus on you proprietary PC and (3) given S-Plus a test drive. You’ll be ready for the adventure to begin.