

# Advanced Time Series Gauss Assignments and Grading

## Software

In the class we will use the GAUSS statistical software package, which is available in the computer PC-lab, Nauklerstrasse 47. There exists a free version (Gauss Light) on ILIAS. You can use it on your own to practise, however, for some assignments you will need the full version in the PC lab.

## Assignments General

You have to hand in **2** assignments: One before the Christmas break, one afterwards. You can hand in no more than one assignment in each period. The first assignment after the introduction cannot be handed in, but each of the following ones until Christmas. In the period after Christmas, each assignment can be handed in.

## Assignments Grade

Assignments will be graded and will make up 30% of the final grade. Each assignment will therefore make up 15% of the final grade. In order to pass the course you have to pass the assignments (at least achieve a grade of 4.0) as well as the written exam.

## Assignments Groups

Students may work on their own **or** work in groups of two. Students turn in one common assignment with (both) names and matriculation number(s) attached. Students are free to form their own groups. You can also choose different groups for each assignment.

## Assignments Details

The assignment consists of two parts:

1. a GAUSS program code: A running GAUSS code for the tasks (text file that contains program code). Within the GAUSS files you are expected to **briefly** comment your code and explain the procedures and programming steps and how I can easily reproduce your results.
2. a PDF file: For the written component of your project you are expected to use preferably latex. Electronic copies of assignments should be turned in PDF format only. If tasks are labeled with “(PDF-REPORT)”

the pdf file should include the results (graphs or/and tables), **short** descriptions, discussions and interpretation of the results.

### **Timing**

Your projects are due at 12:00 am on Tuesday *before the next session* via mail to: Franziska-Julia.Peter@uni-tuebingen.de

I will send you a short notice via Email that I received your assignment.