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Ruey S Tsay | The University of Chicago Booth School of... by Ruey S. Tsay, Wiley Series in Probability and Statistics, John Wiley, ISBN 978-1-118-61790-8 (2014) This page contains the data sets and selected R commands used in the text. The MTS package associated with the book is available from R CRAN. The package also contains three data sets of multivariate time series.

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