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Series Analysis with R and Financial Applications. 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.

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Chapter 1: Multivariate Linear Time Series. Data sets used in the chapter and exercises: data-ch1.zip (file names are given in the text) R package used: MTS including mvtnorm. R commands used: Rcommands_ch1.txt. Chapter 2: Stationary Vector Autoregressive Time Series. Data sets used (including exercises): data-ch2.zip. R package used: MTS

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