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Analysis of Financial Time Series - USP

Spring Quarter 2017, Business 41202: Analysis of Financial Time Series. Instructor: Ruey S. Tsay. ruey.tsay@chicagobooth.edu. Phone: 773-702-6750 Fax: 773-702-0458 (Please put my name on the cover page)

Course: Analysis of Financial Time Series

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Web page for Analysis of Financial Time Series (Ruey S. Tsay, Wiley 2002, Financial Engineering) ISBN 0-471-41544-8 . Data sets and commands of computer programs used in the book. Software packages used in the book: SCA (Scientific Computing Associates), RATS (Regression Analysis of Time Series), and S-Plus and R.

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Beginner's Guide to Time Series Analysis | QuantStart

Analysis of Financial Time Series Third Edition RUEY S. TSAI The University of Chicago Booth School of Business Chicago, IL A JOHN WILEY & SONS, INC., PUBLICATION

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Time Series Definition - Investopedia

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