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Nonlinear Time Series Analysis by Ruey S. Tsay and Rong Chen, Wiley, 2018 ISBN: 1-119-26405-7; 13-digits: 978-1119264057 "MTS Package of R" by Ruey S. Tsay and David Wood. This page contains information about corrections made to the MTS package of R. It is intended to fix any bugs found before a new version of the package is available.

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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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