

TimeSeriesAnalysis

Castor

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Preface

R Python

-
- ACF AR, MA ARMA, ARIMA
- ARCH ARCH GARCH IGARCH GARCH-M EGARCH , TGARCH , APARCH GARCH ;
- VAR ;
-

1

Ruey S. Tsay
with R

R (Tsay 2013) An Introduction to Analysis of Financial Data

1.1

1.2

1.3

1.4

1.5

1.6

1.7

2

2.1

2.2

2.3

2.4

2.5