

Ruey S. Tsay Teaching Page

This page has teaching and book materials.

Books:

1. [A Course in Time Series Analysis](#) (ed. Pena, Tiao, & Tsay)
Wiley, 2001, ISBN: 0-471-36164-X
2. [Analysis of Financial Time Series](#), Wiley, 2002
ISBN: 0-471-41544-8
3. [Analysis of Financial Time Series, Second Edition](#), Wiley, 2005
ISBN: 0-471-69074-0
4. [Analysis of Financial Time Series, Third Edition](#), Wiley, 2010.
ISBN: 0-470-41435-9; 10-digits: 978-0470414354
5. [An Introduction to Analysis of Financial Data with R](#), Wiley 2012

Courses:

Autumn Quarter 2008:

- 1) Business 41910: [Time Series Analysis for Forecasting and Model Building](#)

Spring Quarter 2010:

- 1) Business 41202: [Analysis of Financial Time Series](#)
- 2) Business 41912: [Applied Multivariate Analysis](#)

Spring Quarter 2011:

- 1) Business 41202: [Analysis of Financial Time Series](#)
- 2) Business 41014: [Multivariate Time Series Analysis](#)

Spring Quarter 2012:

- 1) Business 41202: [Analysis of Financial Time Series](#)

2) Business 41912: Applied Multivariate Analysis