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Analysis of Financial Time Series by Ruey S. Tsay, Wiley, 2002 ISBN: 0-471-41544-8. 3. Analysis of Financial Time Series, Second Edition by Ruey S. Tsay, Wiley, 2005 ISBN: 0-471-69074-0 [If Google Chrome is used, change the code to ``Unicode (UTF-16LE)'' to read the web page.] 4. Analysis of Financial Time Series, Third Edition by Ruey S. Tsay, Wiley, 2010.

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Time Series Introduction - This article outlines the area of time series analysis, its scope and how it can be applied to financial data. Correlation - An absolutely fundamental aspect of modeling time series is the concept of serial correlation .

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