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Ruey Tsay studies business and economic forecasting, big data analysis, risk modeling and management, credit ratings, and process control. Tsay's research aims at finding the dynamic relationships between variables and how to extract information from messy data. He has authored Analysis of Financial ...

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About the Author. RUEY S. TSAY, PhD, is H. G. B. Alexander Professor of Econometrics and Statistics at the University of Chicago Booth School of Business. Dr. Tsay has written over 100 published articles in the areas of business and economic forecasting, data analysis, risk management, and process control, and he is the coauthor...

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