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RATS (Regression Analysis of Time Series), and S-Plus and R. Some free softwares are available at Statlib, including neural networks on S-Plus and the package R. Errata of the book. (Some of the errors have been corrected in the new printing.) Solutions to exercises are available for instructors who use the book as a textbook.

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"Nonlinear Time Series Analysis" by Ruey S. Tsay and Rong Chen. Wiley Series in Probability and Statistics, John Wiley, ISBN 978-1-119-264057 (2018) This page contains the data sets and selected R commands used in the text. The NTS package associated with the book is available from R CRAN. All analyses in the text were carried out with R.

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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 of A Course in Time Series Analysis (Wiley).

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