Have you tried the following:   
  
                library(FinTS)   
                package.dir('nlme')   
  
 I tried this just now and learned that the 'nlme'   
packages contains two non-standard subdirectories named "mlbook" and   
"scripts".  The second contains files names 'ch01.R', 'ch02.R', etc.,   
which contain the R commands required to reproduce virtually all the   
figures, tables and examples in Pinheiro and Bates (2000) Mixed-Effects   
Models in S and S-PLUS (Springer).  If you have not already done so, I   
recommend you get this book and use these script files to facilitate   
your study of it.  Doug Bates is one of the world's leading experts in   
mixed-effects modeling, and I have learned a lot from my study of it.