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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.

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RUEY S. TSAY, PhD, is H. G. B. Alexander Professor of Econometrics and Statistics at

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FTS3 - The University of Chicago Booth School of Business 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. Errata of the text.

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