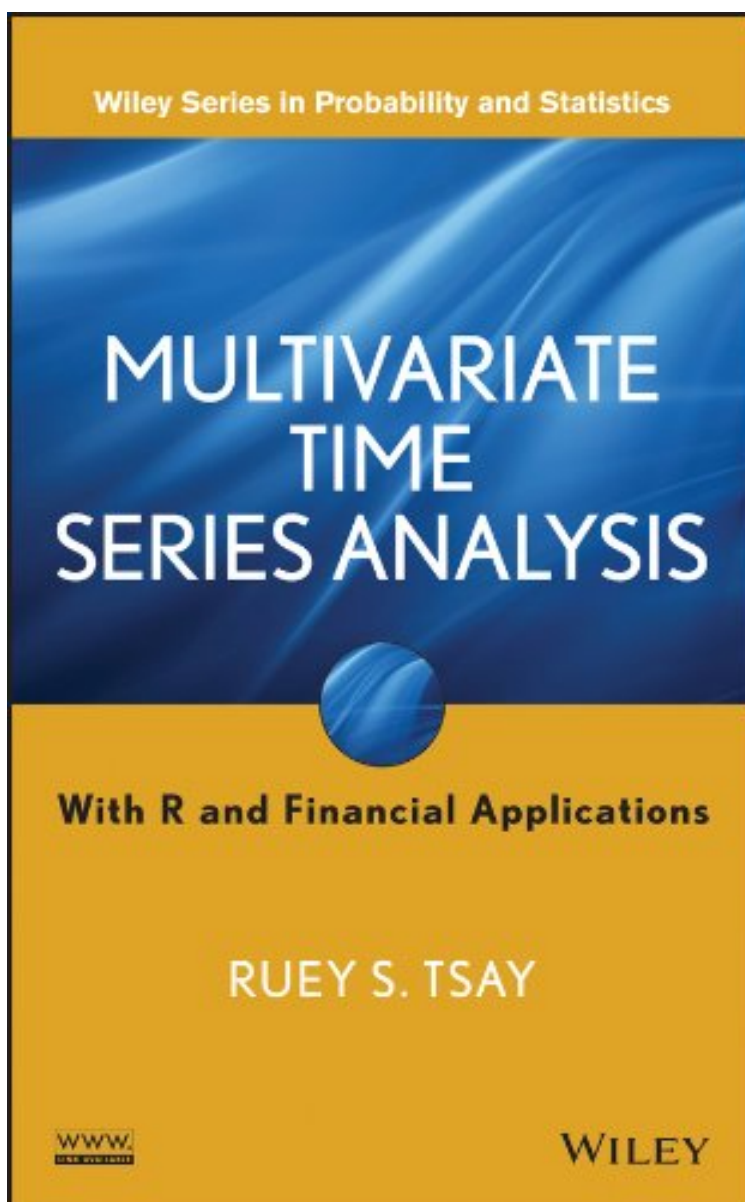


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Multivariate Time Series Analysis: With R and Financial Applications (Wiley Series in Probability and Statistics)

Ruey S. Tsay

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1 of 1 people found the following review helpful. Another winner from Dr. Tsay! By Peter in China In full disclosure, I took his Financial Time Series class last quarter and thoroughly enjoyed it. As such, I am quite familiar with his teaching style. I bought this book to teach myself VAR models for a project at work. While the explanations are clear, and the derivations are well done, the real value of the book comes from examples showing the implementation of his fabulous MTS package. Using this package, one does not need to have a strong grasp of the underlying math, but rather only a surface understanding of what is going on. Thus, given his abundant sample code makes this book the ideal text for applied technicians who aren't required to memorize esoteric proofs. 0 of 0 people found the following review helpful. Five Stars By CustomerGreat!!! 0 of 1 people found the following review helpful. Theory is explained very nice By Erdogan CEVHER The theory of VARs is explained in detail. Also, R commands are satisfactory enough. The geometry of the models also described in very satisfactory way. The level is, as far as I see, for graduate studs. The undergraduates may find it very difficult. I think, the book is the the book that must be handled after a primary source like "Principles of Econometrics (4th ed; Griffith)"

An accessible guide to the multivariate time series tools used in numerous real-world applications *Multivariate Time Series Analysis: With R and Financial Applications* is the much anticipated sequel coming from one of the most influential and prominent experts on the topic of time series. Through a fundamental balance of theory and methodology, the book supplies readers with a comprehensible approach to financial econometric models and their applications to real-world empirical research. Differing from the traditional approach to multivariate time series, the book focuses on reader comprehension by emphasizing structural specification, which results in simplified parsimonious VAR MA modeling. *Multivariate Time Series Analysis: With R and Financial Applications* utilizes the freely available R software package to explore complex data and illustrate related computation and analyses. Featuring the techniques and methodology of multivariate linear time series, stationary VAR models, VAR MA time series and models, unitroot process, factor models, and factor-augmented VAR models, the book includes:

- Over 300 examples and exercises to reinforce the presented content
- User-friendly R subroutines and research presented throughout to demonstrate modern applications
- Numerous datasets and subroutines to provide readers with a deeper understanding of the material

Multivariate Time Series Analysis is an ideal textbook for graduate-level courses on time series and quantitative finance and upper-undergraduate level statistics courses in time series. The book is also an indispensable reference for researchers and practitioners in business, finance, and econometrics.

From the Back Cover An accessible guide to the multivariate time series tools used in numerous real-world applications *Multivariate Time Series Analysis: With R and Financial Applications* is the much anticipated sequel coming from one of the most influential and prominent experts on the topic of time series. Through a fundamental balance of theory and methodology, the book supplies readers with a comprehensible approach to financial econometric models and their applications to real-world empirical research. Differing from the traditional approach to multivariate time series, the book focuses on reader comprehension by emphasizing structural specification, which results in simplified parsimonious VARMA modeling. *Multivariate Time Series Analysis: With R and Financial Applications* utilizes the freely available R software package to explore complex data and illustrate related computation and analyses. Featuring the techniques and methodology of multivariate linear time series, stationary VAR models, VARMA time series and models, unit-root process, factor models, and factor-augmented VAR models, the book includes:

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