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Nonlinear Time Series Analysis by Ruey S. Tsay and Rong Chen, Wiley, 2018 ISBN: 1-119-26405-7; 13-digits: 978-1119264057 "MTS Package of R" by Ruey S. Tsay and David Wood. This page contains information about corrections made to the MTS package of R. It is intended to fix any bugs found before a new version of the package is available.

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Chapter 1: Multivariate Linear Time Series. Data sets used in the chapter and exercises: data-ch1.zip (file names are given in the text) R package used: MTS including mvtnorm. R commands used: Rcommands_ch1.txt. Chapter 2: Stationary Vector Autoregressive Time Series. Data sets used (including exercises): data-ch2.zip. R package used: MTS

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