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url={http://lib.myilibrary.com/Open.aspx?id=18782}, author={Brockwell, P.J.} }

@book{Hamilton_1994, address={Princeton, N.J.}, title={Time series analysis},
publisher={Princeton University Press}, author={Hamilton, James D.}, year={1994} }

@book{Tsay_2005, address={Hoboken, N.J.}, edition={2nd ed}, title={Analysis of
financial time series},
url={http://www.loc.gov/catdir/enhancements/fy0624/2005047030-t.html},
publisher={Wiley}, author={Tsay, Ruey S.}, year={2005} }