Faculty of Arts and Social Sciences
Economics

Course Reading

Financial time series analysis

Valid from 08/31/2026

Course Code: NEAD52
Course Title: Financial time series analysis
Credits: 7.5
Degree Level: Master's level

Books

Tsay, Ruey S. (2012). *An introduction to analysis of financial data with R*. Hoboken N.J.: Wiley

---

Approved by the Faculty Board of Arts and Social Sciences 03/05/2026