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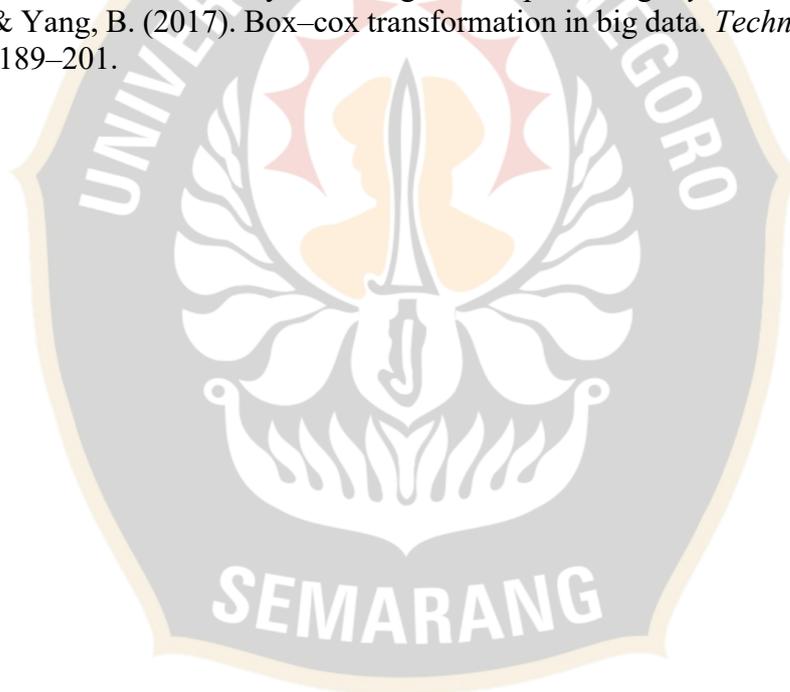Hamilton, J. D. (2020). *Time series analysis*. Princeton university press.

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