

**Multi-Channel Time Series Analysis (MCTSA)  
Library 1.0 for Windows  
from  
Digital Acoustics**

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Multi-Channel Time Series Analysis (MCTSA) library is a collection of GAUSS procedures that allows standard signal processing (or time series analysis) to be performed on systems that have multiple input and output channels. Because time series in a multi-channel system (for example, economic indicator such as commodity prices) are interrelated, multi-channel operators are needed to act upon all these time series simultaneously so that the relationship(s) between the desired signals can be extracted and analyzed. Using more than 20 multi-channel equivalents of operators such as convolution, auto-correlation and cross-correlation advanced analysis and forecasting programs can be easily developed for many engineering and econometrics applications.

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