

# A Complete Bibliography of *Econometrics and Statistics*

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## Title word cross-reference

5<sup>th</sup> [AKW20]. *I* [Ber20]. *k* [LEP18].  $L_4$  [Dem21]. *M* [OSSRK19].  $Z^2$  [DF19].  
 $O(n)$  [Dem21]. *t* [MBM17, PCP20].

**-class** [LEP18]. **-priors** [Ber20]. **-quantile** [OSSRK19].

**1-130** [Ano17a]. **1-136** [Ano20e]. **1-148** [Ano17b]. **1-158** [Ano19e, Ano20f].  
**1-164** [Ano18a]. **1-168** [Ano17c, Ano20g]. **1-170** [Ano19f, Ano19g]. **1-172**  
[Ano21h]. **1-188** [Ano18b]. **1-196** [Ano20h]. **1-200** [Ano17d]. **1-216**  
[Ano19h]. **1-250** [Ano18c]. **1st** [CK21b].

**2017** [Ano17b, Ano17d, Ano17c, Ano17a]. **2018** [Ano18b, Ano18a, Ano18c].  
**2019** [Ano19f, Ano19g, Ano19e, Ano19h]. **2020**  
[Ano20f, Ano20h, Ano20e, Ano20g]. **2021** [Ano21e, Ano21h, Ano21f, Ano21g].  
**2022** [Ano22d, Ano22e]. **2nd** [CK21c, FK22, IL22]. **2SLS** [LEP18].

50 [CG19]. 500 [HO18].

**accepting** [DF19]. **Accurate** [Ron20]. **Achieving** [FY19]. **across** [Bla22]. **Adaptive** [BS21, OSSRK19, WW22, FR17, GF19]. **AdaVol** [WW22]. **additive** [AMK22, Yos18]. **adjusted** [BSTS22]. **Advances** [CK21b, CK21c]. **affine** [HS20]. **Against** [CY21, Mar17, MGF18]. **Aggregation** [dBCR21, Cha22]. **agricultural** [Czu19]. **algorithm** [AFKL21, BB21, Dem21, Flo18, For17]. **algorithms** [FGV21]. **allocation** [GP17]. **allows** [TB20]. **Alternative** [Hay19, HK22, MGF18]. **among** [HVBj17]. **analyses** [BHKX17]. **Analysis** [FKKP22, KR22, CS22, DJF20, GJ19, KOPS17, LS21, MTV17, PS19a, RC22, AGE17]. **analytic** [ÖA17]. **analytical** [NW19]. **analyzers** [MBM17]. **Analyzing** [KLMO22]. **annals** [AKW20]. **annealing** [Flo18]. **annual** [BHKX17]. **annuity** [ZMG18]. **Application** [RPRH19, BFS18, CK22, DJF20, FZF19, GM18, HO18, KKW17, KJ20, Sha17, SAK21, ZZ19]. **applications** [AL17, FFO20, Gui18]. **applied** [De 20, Lux22, Mac21b]. **approach** [CZJ<sup>+</sup>17, Czu19, DFS20, FH19, GD22, Kar18, KO17, PS19b, SFdB17, VS17]. **Approximating** [BKP18]. **approximation** [Dem21]. **approximations** [LEP18]. **April** [Ano17b, Ano19f, Ano20f, Ano21e]. **arbitrage** [Mac21a]. **arbitrage-free** [Mac21a]. **ARCH** [CA17]. **arising** [QD19]. **ARMA** [DF19, KKW17, LDL21]. **ARMA-type** [DF19]. **Assessing** [BS18]. **assumption** [HP21]. **Asymmetric** [ACG21, MCRV20, Pao17, FH21]. **asymptotic** [Mél22]. **Asymptotics** [FS22]. **attitude** [STI20]. **augmented** [MPG18]. **auto** [De 20]. **auto-correlation** [De 20]. **Automatic** [KR22]. **autoregressions** [FY19, LN17]. **Autoregressive** [SM20, CA17, HKTZ19, HV21, MTV17, SZH19]. **average** [NW19, PS19b].

**band** [BS18]. **bands** [LSBW20]. **bandwidth** [AO17, WL21]. **Based** [GM22, MW20, AADN18, CR20, CKP21, CS22, FHT20, MCRV20, MGF18, dVC18].

### **Bayesian**

[COSW17, CNBN22, Czu19, DJF20, FHT20, FY19, GW17, HGFO20, KC21, LCD21, LS21, MTV17, PS19a, PCP20, SG17, THS18, VS17, ZDY22].

**behaviour** [PPDZ18]. **Benjamini** [Döh18]. **best** [Dem21]. **between** [Czu19]. **Bias** [DGK22, FH21, BSTS22, GEH19, LEP18]. **bias-adjusted** [BSTS22]. **bias-reducing** [GEH19]. **Big** [Mar17]. **Binary**

[AADN18, CF21, FM17, BBP17, PB22]. **Bitcoin** [PCP20]. **bivariate** [PCP20]. **block** [KO20]. **Blockwise** [MOCB21]. **Board**

[Ano19a, Ano19d, Ano19b, Ano19c, Ano20a, Ano20b, Ano20c, Ano20d, Ano21a, Ano21b, Ano21c, Ano21d, Ano22a, Ano22b, Ano22c]. **book**

[PPDZ18]. **boosting** [AMK22]. **Bootstrap** [Ang20, ZP21, BS19, GRC17].

**boundary** [Kir20]. **brain** [HGFO20]. **Break** [BS21]. **breaks**

[AÖ21, MTV17]. **Brownian** [LS20]. **bubbles** [HV21]. **BVARs** [FHT20].

**calibration** [SMSC21]. **Carlo** [BLvV21, KC21, LCD21, WCD22]. **case**

[DKA17]. **categorical** [HVBJ17]. **causal** [HV21, LEB17, SM19]. **causal-noncausal** [HV21]. **causality** [AS19, BS18]. **censored** [SV18]. **Central** [HKTZ19]. **CFEnetwork** [AKW20]. **chain** [FS22]. **Change** [BHKX17, GHK18]. **changepoints** [Mac21b]. **changes** [JM21, SAK21]. **checking** [LDL21]. **Chinese** [THS18]. **choice** [AADN18]. **choice-based** [AADN18]. **Cholesky** [SOLP17]. **Choosing** [ACG21]. **class** [FGV21, For17, LEP18, PV17, QD19, Ric20]. **classifiers** [ANL<sup>+</sup>21]. **cleaning** [MPG18]. **Closed** [PS19b]. **Closed-form** [PS19b]. **closer** [TB20]. **clustered** [BBP17, BSTS22]. **Clustering** [KR22, FGV21, HVBJ17, SC22]. **coefficient** [Bla22, CK21a, Czu19, SZH19]. **cointegrating** [AÖ21, ÖA17]. **cointegration** [VS21]. **collinear** [PS19a]. **Combined** [CA17, HLU20]. **Combining** [Bay18]. **Commodity** [KLMO22]. **common** [CRT19, CG19, DF21]. **Comparison** [Lux22, Egu18]. **competitive** [KO17]. **component** [BBS17]. **components** [ACG21, CG19, Max20, PRV17]. **Composite** [GM18, WCW18]. **computation** [BK18]. **computational** [AKW20]. **concentration** [Sha17]. **Concurrent** [GM22]. **Conditional** [PB22, SM20, BB21, GD22, GSUC22, Mor19]. **conditionally** [LDL21]. **conditions** [KPY18, RSV20]. **confidence** [LSBW20, SFdB17, SMSC21]. **connectivity** [HGFO20]. **consistency** [GRC17]. **consistent** [ySL21]. **constituent** [HO18]. **constrained** [KT19]. **constraints** [WS18]. **Constructing** [LSBW20]. **consumer** [SFdB17]. **consumption** [RC22]. **contaminated** [FZF19]. **context** [Mar17]. **Continuous** [CF21, AGMR18, KLS18]. **continuous-time** [KLS18]. **controls** [BK18]. **convergence** [HSS18]. **Copula** [KR22, KH19, ACL19, GD22, GKD19, KC21, KJ20, SC22, SV18, ZDY22]. **copula-graphic** [SV18]. **copulas** [FFO20, QD19]. **corporate** [GM18]. **Correcting** [DGK22, De 20]. **correction** [Ang20, FH21]. **correlation** [De 20]. **count** [BFS18]. **covariance** [BBS17, MOCB21, Mor19, SAK21]. **Covariate** [XY22]. **Covariate-Varying** [XY22]. **Covariates** [Bin18, For17, PB22]. **credit** [DCVB22, JM21]. **criterion** [KH19, Lam18]. **cross** [AÖ21, JM21, RC22]. **cross-sectional** [AÖ21, JM21, RC22]. **cryptocurrencies** [PCP20]. **cure** [DCVB22]. **curves** [BHKX17, KPTV21, THS18]. **CUSUM** [WL21]. **Cyclical** [VS21]. **cylindrical** [AL17].

**DAGs** [BB21]. **Data** [FKKP22, PZK22, ZZZ20, AL17, ACL19, ASJLZ17, ADN18, BFS18, BBP17, BSTS22, BCJC17, CdL20, CNBN22, CS22, DJF20, DFS20, DF21, FZF19, GOP18, HVBJ17, Hay19, HO18, HLU20, KPY18, Kiv20, KKW17, KOPS17, KJ20, LS20, Mac21b, MPG18, PB22, RC22, SC22, SAK21, WCW18, ZZ19, Mar17]. **data-cleaning** [MPG18]. **decrement** [ZMG18]. **defect** [ANL<sup>+</sup>21]. **delay** [BS18]. **demand** [BFS18, Ric20]. **densities** [FH19]. **Density** [ADN18, PZK22, BS19, CR20]. **dependence** [AÖ21, CIO19, FFO20, GKO18, HO18, JM21, Kir20, KJ20, RC22, ZDY22]. **dependent** [BI19, De 20, Egu18, ÖA17]. **Designating** [PPDZ18]. **detect**

[FMU20]. **Detecting** [SAK21]. **Detection** [RPRH19, ANL<sup>+</sup>21, FS22, GHK18, GF19]. **diagnostic** [LDL21]. **difference** [LDL21, MGF18]. **differences** [Bla22, TB20]. **Different** [Lux22, LN17]. **differential** [HGFO20, MZ22]. **Differentiation** [KR22]. **dimension** [MCNO17]. **dimensional** [BBS17, CK22, FR17, HO18, LY19b, Mor19, ZZZ20]. **Direct** [MW20]. **discontinuity** [FH19]. **discovery** [Yos18]. **discrete** [Dem21, Döh18, STW18]. **Discrimination** [STW18]. **dispersion** [TB17]. **distance** [PV17]. **distortion** [ES18]. **distress** [FMU20]. **distribution** [AFKL21, Jia17, Pao17]. **distributions** [BKP18, ES18, QD19]. **disturbances** [LEP18]. **domain** [FFO20]. **Double** [ACG21]. **Driven** [BLvV21, FM17]. **DSGE** [Ang20, FHT20, Mut18]. **DSGE-based** [FHT20]. **dynamic** [ACL19, BBS17, GW17, Hu21, Kiv20, KJ20, KO20, Mor19, NW19, Sha17, ZZ19]. **Dynamics** [Czu19, ZZ19].

**EC** [PBMS20]. **Econometrics** [CK21b, CK21c, AKW20, BHL<sup>+</sup>17, COSW17, DHW20, KVC17]. **Economic** [OFG22, HSS18]. **EcoSta** [CK21b, CK21c, DHW20]. **edge** [DF19]. **edge-effect** [DF19]. **Editorial** [Ano19a, Ano19d, Ano19b, Ano19c, Ano20a, Ano20b, Ano20c, Ano20d, Ano21a, Ano21b, Ano21c, Ano21d, Ano22a, Ano22b, Ano22c]. **effect** [CS22, DF19, Mul18, TB20]. **effects** [AGMR18, BBP17, NW19, Pol18, ZZ19]. **Efficient** [ANL<sup>+</sup>21, LCD21, SG17]. **Embedded** [XY22]. **empirical** [BCJC17, Lam18]. **endogeneity** [KP17, KO20]. **Endogenous** [CF21]. **Energy** [RC22]. **England** [HKTZ19]. **Ensembling** [LYBH21]. **environment** [CZJ<sup>+</sup>17]. **equation** [LS21]. **equations** [PBMS20]. **equicorrelations** [KO20]. **Equivalent** [HP21]. **error** [De 20]. **errors** [NW19]. **estimate** [Kar18]. **estimates** [CR20]. **Estimating** [GQ19, KO17, THS18, HK22]. **Estimation** [ASJLZ17, CF21, HSS18, SZH19, ZZ19, ADN18, AO17, CMR18, DJF20, DFS20, De 20, FHT20, Flo18, FH19, FH21, GEH19, GSUC22, Hay19, HS20, HLU20, KH19, LCD21, MCRV20, MPG18, Mor19, PRV17, PS19b, SM19, WS18]. **estimator** [ADGG20, BSTS22, CRT19, SV18, SVG19, dVC18]. **estimators** [ES18, LEP18, Mél22]. **Euclidean** [MOCB21]. **Euro** [CG19]. **Evaluating** [DF21]. **event** [STW18]. **Evidence** [BLvV21]. **Evolutionary** [HVB17]. **expectation** [BB21]. **expectations** [Ang20]. **expected** [BKP18]. **expectile** [BHKX17]. **expectiles** [GSUC22]. **explanatory** [KP17, TB20]. **extracted** [GOP18]. **extraction** [AGE17]. **extreme** [ADGG20, ES18, GSUC22, RSV20]. **extremes** [Gui18].

**Factor** [KLMO22, DF21, KC21, MBM17, NW19]. **factors** [CRT19]. **Fast** [BK18]. **field** [FFO20]. **filter** [MCRV20, MPG18]. **filter-based** [MCRV20]. **Filterbased** [KLS18]. **Filtering** [MW20, Kar18, LY19a]. **financial** [AKW20, FMU20, GP17, GOP18, KPY18, KJ20]. **finish** [ANL<sup>+</sup>21]. **Finite**

[BLvV21, BBP17]. **finite-mixture** [BBP17]. **Fisher** [For17]. **Fisher-scoring** [For17]. **fitting** [For17]. **Fixed** [WL21]. **Fixed-bandwidth** [WL21]. **Flexible** [ACL19, Hau21, KJ20, AL17]. **fMRI** [DJF20, SAK21]. **focus** [PCP20]. **Forecasting** [HV21, KPY18, BBS17, GOP18, GW17, PCP20, Sha17]. **forecasts** [Bay18]. **form** [PS19b]. **Fourier** [CS22]. **Fractional** [LS20, VS21]. **Fraud** [RPRH19]. **free** [Mac21a]. **frequency** [ACG21, AJ21, BS18, CS22, DKA17, LS20, LY19a, Mil18, Pol18, WCW18]. **frontier** [DFS20]. **function** [FR17, Ric20]. **function-on-scalar** [FR17]. **Functional** [FKKP22, GM22, GSUC22, Sha17, AADN18, FZF19, KKW17, KOPS17, LW19, Mat20, MS17, SAK21]. **Functions** [PZK22, LSBW20, ZDY22]. **Futures** [KLMO22, Czu19]. **fuzzy** [FGV21].

**GARCH** [ACG21, CK22, LCD21, WCW18, WCD22]. **GARCH-type** [LCD21]. **Gaussian** [KR22, Max20, SC22]. **GDP** [RC22]. **Gegenbauer** [AMP20, PCP20]. **gene** [CZJ<sup>+</sup>17]. **gene-environment** [CZJ<sup>+</sup>17]. **general** [CR20]. **Generalised** [CKP21, OFG22]. **Generalized** [BCJC17, SM20, AMK22, ADGG20, AMP20, BBP17, BK18, Egu18, KT19, PCP20, dVC18]. **generative** [HPZ22]. **global** [GOP18]. **GMM** [Hay19, HS20]. **governance** [GM21]. **Gradient** [AMK22]. **Granger** [AS19, SM19]. **graphic** [SV18]. **graphical** [GW17]. **graphs** [BB21]. **Group** [BS21]. **grouped** [HSS18]. **grouping** [ZDY22]. **Growth** [OFG22, HSS18]. **guaranteed** [ZMG18].

**Hamiltonian** [KC21]. **Harris** [AM19]. **health** [BFS18]. **heavy** [BKP18, ES18]. **heavy-tailed** [BKP18, ES18]. **HESSIAN** [MMP21]. **Heterogeneity** [Mul18, DCVB22, Mar17, STI20, VS17]. **heterogeneous** [CRT19]. **Heteroscedastic** [CY21, PBMS20, GHK18, LDL21]. **heteroscedasticity** [LY19b, ySL21]. **heteroscedasticity-consistent** [ySL21]. **heteroscedasticity-non-consistent** [ySL21]. **Heteroskedastic** [SM20]. **heteroskedasticity** [LN17]. **hidden** [KLS18, LS21]. **hierarchical** [Col20, DCVB22, HGFO20]. **High** [CK22, FR17, ZZZ20, BBS17, CS22, HO18, LS20, LY19b, Mil18, Mor19, WCW18, dVC18]. **High-dimensional** [CK22, FR17, ZZZ20, BBS17, HO18, LY19b]. **high-frequency** [CS22, LS20, Mil18, WCW18]. **Higher** [Mut18, LEP18]. **Higher-order** [Mut18]. **highly** [PS19a]. **Hilbert** [GRC17]. **Homoscedastic** [CY21]. **horseshoe** [FY19]. **hyperplanes** [Flo18]. **hyperspectral** [FZF19]. **Hypothesis** [Kir20, GJ19].

**identifiability** [DKA17]. **Identification** [Max20, Jia17, KPY18]. **Identifying** [CZJ<sup>+</sup>17, Hay19]. **Imbalanced** [LYBH21]. **Imbalanced-Spatial-Structured** [LYBH21]. **Improved** [ES18, KR22, BS19]. **Improving** [DRW19]. **impulse** [LSBW20]. **income** [TB20, ZZ19]. **Incorporating** [VS17]. **independent** [Max20]. **index** [KPY18]. **indicator** [FMU20]. **indirect** [Cre17, GM18, M el22]. **individual**

[For17]. **inequalities** [KT19]. **Inference** [KR22, Lux22, Bin18, CdL20, Cre17, DRW19, DF19, GM18, KC21, LEB17, PB22, QD19, Ron20, SG17, WCD22]. **inferences** [GSSL20]. **information** [KH19, Lam18]. **Instrumental** [CF21]. **instruments** [LEP18]. **integration** [LEB17]. **interactions** [CZJ<sup>+</sup>17]. **interactive** [NW19]. **interest** [Czu19]. **intersection** [Flo18]. **interval** [SVG19]. **Intraday** [DGK22, Sha17]. **Introduction** [GKD19]. **Invariant** [ZZZ20, ZZ19]. **irregularly** [ASJLZ17]. **Issue** [JS20, AKW20, BHL<sup>+</sup>17, COSW17, CK21b, CK21c, DHW20, FKKP22, Gui18, HKLW18, HILM17, IL22, KOPS17, MPSS18]. **issues** [Kiv20]. **Iterated** [BB21]. **Iterative** [De 20].

**January** [Ano17d, Ano18b, Ano19g, Ano20h, Ano21h, Ano22d]. **Joint** [SM19, LSBW20]. **July** [Ano17c, Ano18a, Ano19e, Ano20e, Ano21f, Ano22e]. **Jump** [CK21a]. **Jump-preserving** [CK21a].

**Kalman** [MPG18]. **Kernel** [CKP21, CR20, FH19]. **Kernel-based** [CKP21]. **kernels** [FH21].

**lag** [Ang20, CR20]. **lag-window** [CR20]. **lagged** [De 20]. **Lagrange** [CA17]. **Laplace** [CMR18]. **Large** [Hau21, AJ21, HK22]. **large-scale** [HK22]. **Lasso** [BS21, Mac21a, Mac21b, MS17]. **latent** [FM17, For17]. **Learning** [XY22, LY19a]. **Least** [CKP21, DRW19]. **level** [KPTV21, RC22]. **leverage** [CS22, KO20, PCP20]. **Likelihood** [CY21, WCD22, BCJC17, KO17, KH19, MCRV20, MOCB21]. **limit** [PPDZ18, dVC18]. **limited** [Pol18]. **limiting** [Jia17]. **line** [GF19]. **Linear** [GM22, MW20, AADN18, BBP17, Bla22, Egu18, FFO20, FH21, GKO18, GW17, KT19, PS19a, ySL21]. **links** [HVBj17]. **Local** [GEH19, FFO20, FH21, AO17]. **located** [ASJLZ17]. **location** [AMK22, SV18, TB17]. **location-scale** [SV18]. **log** [ADGG20, dVC18]. **log-generalized** [ADGG20, dVC18]. **Long** [dBCR21, AMP20, GEH19, LS19, PCP20, WL21]. **Long-Memory** [dBCR21]. **longitudinal** [DJF20]. **look** [TB20]. **low** [Mil18]. **low-frequency** [Mil18].

**M** [BCJC17]. **Machine** [LYBH21, XY22]. **maker** [PPDZ18]. **management** [GM21, MPSS18]. **many** [LEP18]. **marginal** [Col20, LEB17]. **market** [CG19, FMU20, PPDZ18, RSV20]. **market-specific** [CG19]. **markets** [Czu19, LS20, Mac21a, PPDZ18]. **Markov** [AMK22, FS22, Kar18, KLS18, LS21, Lux22, WCD22]. **Markov-Switching** [Lux22, AMK22, Kar18]. **martingale** [GJ19, LDL21]. **matrices** [BBS17, Mor19]. **matter** [Sha17]. **max** [GKO18]. **max-linear** [GKO18]. **maximum** [Flo18, KH19, MCRV20]. **mean** [HKTZ19]. **measured** [MZ22]. **measurement** [ZMG18]. **Measures** [DGK22, ES18, KO20, STW18]. **measuring** [SFdB17]. **medical** [GF19]. **Memory** [dBCR21, AMP20, GEH19, LS19, PCP20, WL21]. **Meta** [ÖA17].

**Meta-analytic** [ÖA17]. **Method** [WW22, FH21, HK22, MMP21, NW19, Yos18]. **Methods** [Lux22, COSW17, GRC17, GF19, HKLW18, Kiv20, LDL21]. **Microeconomic** [Kiv20]. **MIDAS** [ACG21, GQ19]. **missing** [Bin18, CdL20, HP21]. **Misspecification** [BBP17, CdL20]. **misspecified** [Col20]. **Mixed** [SVG19, AJ21, DKA17, HV21, LY19a, SZH19]. **mixed-frequency** [AJ21, LY19a]. **Mixing** [XY22]. **Mixture** [CY21, Hau21, IL22, KR22, BBP17, DCVB22, FS22, HVBJ17, HILM17, MZ22, MBM17, SC22, ZDY22]. **Mixtures** [OFG22, XY22, CNBN22, GP17]. **mode** [FGV21]. **Model** [Egu18, GM21, KR22, Kiv20, LS19, MW20, SMSC21, AL17, ADGG20, ACG21, AM19, BBS17, CdL20, DCVB22, HKTZ19, HGFO20, KO17, KH19, KC21, MZ22, Mél22, SOLP17, SZH19, Yos18, ZMG18, ZDY22]. **Model-Based** [MW20]. **Modeling** [CG19, FFO20, PZK22, BFS18, GKD19, HPZ22]. **Modelling** [CIO19, OFG22]. **Models** [BLvV21, CF21, Hau21, IL22, KLMO22, Lux22, OFG22, SM20, ACL19, AMK22, AADN18, Ang20, AGE17, AMP20, BBP17, BCJC17, CRT19, CA17, Cha22, CK21a, Col20, De 20, DF21, Egu18, FM17, For17, GKO18, GM21, GW17, HK22, HVBJ17, Hay19, HV21, HILM17, HS20, HP21, Hu21, HLU20, Kar18, KT19, KLS18, KJ20, Lam18, LY19a, LS19, LDL21, LCD21, LS21, LN17, LSBW20, Mac21b, MCRV20, MPG18, Mat20, MTV17, MOCB21, Mut18, NW19, PS19a, PCP20, PB22, PBMS20, PS19b, Ric20, SC22, SG17, SM19, SV18, TB17, VS17, WCW18, WCD22, Yos18, ZZ19]. **modification** [Döh18]. **Monitoring** [RPRH19]. **monotonic** [Dem21]. **Monte** [KC21, BLvV21, LCD21, WCD22]. **monthly** [HKTZ19]. **moving** [NW19, PS19b]. **multi** [HGFO20, PRV17, RC22]. **multi-level** [RC22]. **multi-sample** [PRV17]. **multi-trial** [HGFO20]. **Multifractal** [Lux22]. **Multinomial** [MS17, Col20, HVBJ17]. **Multiple** [KO20, OFG22, Max20, MTV17, SM19]. **Multiple-block** [KO20]. **multiplier** [CA17]. **Multivariate** [CY21, HPZ22, MMP21, MW20, AFKL21, ACL19, GW17, MCNO17, MGF18, STI20].

**nested** [Bla22]. **nets** [Cre17]. **network** [SM19]. **networks** [HPZ22]. **Neural** [Cre17, HPZ22]. **Neuroimaging** [JS20]. **noise** [CR20, GKO18]. **noisy** [DFS20]. **Non** [DKA17, DF21, FFO20, GOP18, LEP18, SC22, ySL21]. **non-Gaussian** [SC22]. **Non-identifiability** [DKA17]. **non-linear** [FFO20]. **non-normal** [LEP18]. **non-stationary** [DF21]. **non-synchronous** [GOP18]. **noncausal** [HV21]. **nonconstant** [Mul18]. **Nonlinear** [Lux22, OFG22, ASJLZ17, Cha22, CK21a]. **Nonparametric** [CF21, FZF19, FH19, LEB17, CNBN22, GD22, SV18, ZDY22]. **Normal** [CY21, AFKL21, GP17, LEP18]. **normality** [PV17]. **Note** [BS21]. **novel** [SFdB17]. **nowcasting** [AJ21]. **null** [MGF18]. **number** [LS21]. **numerical** [HK22].

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