

# A Complete Bibliography of the *Journal of Applied Econometrics*

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## Title word cross-reference

**\$105.00** [McC02]. **\$16.95** [Gan88b]. **\$17.50** [Arb93]. **\$24.95** [Mil91].  
**\$25.95** [Ano90g]. **\$28.95** [Car88]. **\$35** [Mel92]. **\$39.95** [Son89a]. **\$44.95**  
[Cif88]. **\$45** [Hen93]. **\$49.50** [Mal88]. **\$49.95** [McC02, Riz91]. **\$54.00**  
[Vis88]. **\$54.40** [Col92]. **\$57.95** [McC99a]. **\$60.75** [Gan88b]. **\$94.50/DFL**  
[Hen93]. **\$94.75** [Pis92]. **\$98.75** [Wee02]. AR(1) [KM91].  $\mathcal{D}$  [PMM17]. I(1)  
[BRiS11]. I(2) [BF05, EH99, BRiS11].  $J$  [KP16].  $N$  [DH16].  $q$  [Sch90].

-Test [KP16].

**0** [Kuk02]. **0-07-025214-9** [Mad98]. **0-07-032685** [Car88]. **0-13-35582-4**  
[Oxl96]. **0-19-506011-3** [Smi95]. **0-19-520655-X** [Riz91]. **0-19-828367-9**  
[Arb93]. **0-19-82854-8** [Per91]. **0-19-828759-3** [Bro94]. **0-19-829340-7**  
[Arb93]. **0-19-877317** [Hen93]. **0-19-877320x** [McK94]. **0-19-877453-2**  
[Leo98]. **0-19-877583-0** [Gar01a]. **0-387-51454-6** [De 92]. **0-387-53194-7**

[Bai93]. **0-387-90908-7** [Vis88]. **0-412-01371-1** [Kus91]. **0-412-28830-3** [Ano90e]. **0-412-35340-7** [Bol92]. **0-415-00405-5** [Mel92]. **0-415-00918-9** [Mil92]. **0-444-70529-5** [Pis92]. **0-471-01171-1** [De 93]. **0-471-05856-4** [Son89a]. **0-471-11856-7** [Fie96]. **0-471-13993-9** [McK97]. **0-471-19189-2** [McK97]. **0-471-59951-4** [Szc94]. **0-471-62414-4** [Ano90c]. **0-471-81930-1** [Mal88]. **0-471-82216-7** [Ano90g]. **0-471-85233-3** [Son89b]. **0-471-86187** [Ano90f]. **0-471-86187-1** [Cif88]. **0-471-89530X** [Ano90h]. **0-471-91787-7** [Nüe91]. **0-471-95359-8** [Mad97]. **0-471-95360-1** [Mad97]. **0-471-96688-6** [Tur98]. **0-471-9847-4** [Ano90a]. **0-521-25280-6** [Dav95]. **0-521-2644-8** [Gan92]. **0-521-26616-5** [Klo92]. **0-521-32196-4** [Sab91]. **0-521-33004-1** [Mil89b]. **0-521-34430-1** [Hal89]. **0-521-34552** [Hal89]. **0-521-38043-X** [Imb97]. **0-521-41146-7** [McK98b]. **0-521-42308-2** [McK98b]. **0-521-78830-7** [Kuk02]. **0-521-81696-3** [Wee03]. **0-566-05629-1** [Sor89]. **0-582-29723-0** [Mil89a]. **0-674-17544-1** [Gil93]. **0-7923-1287-2** [Gre93]. **0-8133-7489-8** [Mil91]. **0-8157-1** [Ano90b]. **0-86003-084-9** [And93]. **0521-30444X** [Col92].

**1-538-85013-2** [Wee02]. **1-55786-264-8** [Abe94]. **1-85278-461-x** [Cle94]. **1-85278-657-4** [Bar95]. **1.1a** [Woh96]. **1019** [Ano90h]. **1024** [Ano90c]. **121** [Mil91]. **139-5** [Ano90b]. **140-9** [Ano90b]. **146** [Ano90a]. **15.95** [Oxi96]. **171** [Gre93]. **176** [Phi89]. **18** [Ano03]. **187** [McK94]. **189** [Gio89]. **18th** [Sor89]. **19.95** [Szc94]. **191** [Mel92]. **1920s** [PMM96]. **1929** [kHcL16]. **1974** [Nei92]. **1974-1987** [Nei92]. **1975-87** [Ras95]. **1980s** [BCDJ99]. **1987** [Ano90f, Nei92]. **1987/88** [GS07]. **1990s** [BS04]. **1991** [Ano91g]. **1992** [Ano92j]. **1995/96** [GS07].

**2-7178-1667-4** [Klo93]. **2-7178-1668-2** [Klo93]. **2007a** [AF17]. **2008** [Pes08]. **205** [Riz91]. **230** [Leo98]. **232** [Mof93]. **240** [Bro94, Per91]. **244** [Gan92]. **259** [Hal89]. **2nd** [Ano90c, Ano90f].

**3-540-17257-2** [Car92]. **3-540-54054-7** [Mof93]. **3-7908-0356-1** [Gio89]. **30**. [Nei92]. **30444X** [Col92]. **314** [Car92]. **315** [Ano90g]. **32/64** [CNS09]. **326** [Arb93]. **329** [Son89b]. **334** [Wee03]. **338** [Hal93a]. **348** [Mil92]. **349** [Pep05]. **365** [Col92]. **370** [Cle94].

**40.00** [Gar01a]. **405** [Gil93]. **406** [DG03]. **427** [Kus91]. **440** [Cif88]. **476** [Hen93]. **487** [Pis92]. **488** [Nüe91].

**5** [DG03]. **50-00** [Abe94]. **507** [Mil89b]. **514** [De 93]. **545** [Bai93]. **554** [Sab91]. **558pp** [Imb97]. **577** [Fie96]. **587** [Klo93].

**669** [Sor89].

**7** [AAV07, Kuk02].

'87 [KK96]. **877320x** [McK94]. **89530X** [Ano90h].

**9/11** [SVW08]. **90-267-1264-3** [Hen93].

**A\$195.95** [Tur98]. **A\$57.95** [McK97]. **A\$89.95** [Tur98]. **Abiad** [Hua09].  
**Ability** [CM17a, HKMR03]. **abrupt** [CGP99]. **absence** [BKS18, BJ09].  
**Absenteeism** [AJ17]. **absolute** [DZ18, FVP02]. **Absorber** [CT86b]. **abuse**  
 [Ter02]. **Academic** [Gre93]. **Accelerated** [DR93]. **acceleration** [Ber01].  
**accountancy** [McK97]. **account** [SPS13]. **Accounting**  
 [EHP12, Sch16, BP13, HH02, JS04]. **accounts** [Sto86]. **accumulation**  
 [BLS10, Sha86]. **Accuracy**  
 [CCM15, CL11, CM14, LRV12, Mcc97, Vin00, YY07]. **Achievement**  
 [GPW17, BBDF14, HKMR03, MM89]. **Ackerberg** [DM06b]. **Acknowledge**  
 [Ano95a]. **Acknowledgement**  
 [Ano89a, Ano92a, Ano92b, Ano93a, Ano94a, Ano05a, Ano07a, Ano08a,  
 Ano09a, Ano09b, Ano09d, Ano10a, Ano12a, Ano13a, Par11a]. **acquisition**  
 [Tow92]. **across** [And91, Bra11, Car00, CLM18, PZ06, SP18, TL03]. **Active**  
 [FL15, EO14]. **activities** [CLLY06, MM87]. **activity** [GH96]. **actual** [SS05].  
**Adaptive** [HHM15, Hod99]. **add** [Vin03]. **add-on** [Vin03]. **addicts** [CL09b].  
**additive** [VFL99]. **adjusted** [PT13]. **adjustment**  
 [BK86, Bro87, DH90, DH10, EPW07, EH94, GGS08, Hen93, JK90, KR90,  
 MMOL08, Nak93, PP06, Sal91]. **Admission** [HKS16]. **adopt** [McC99a].  
**adults** [PS03b]. **Advanced** [Arb93, Phi89, Wee01, Vis88]. **advances**  
 [CSvD14, Hal89]. **advantage** [Gan88b]. **advertising** [HM17, PS07]. **advice**  
 [KT01]. **advisory** [HP09]. **AER** [Sum17]. **affairs** [LR04]. **affect**  
 [BBDF14, DST14, FSK06, GKPP07, HKMR03, VV13]. **Affected**  
 [CS15, MQ09]. **affiliated** [CPV03]. **affine** [FO18]. **Africa**  
 [DV13, Cua11, MV06, MP08]. **after** [GK12]. **aftermath** [FIL13]. **Against**  
 [Pep05, AD06, BD06, DM06a, DM06b, DS91, NH01, Rot92]. **Age**  
 [Fuk06, Che98, HSWW07, KA07, Kuo12, MRS10, Par10, Par11b, Tre98].  
**Age-period-cohort** [Fuk06]. **Agency** [GW15]. **agents** [BJM<sup>+</sup>08, KRV95].  
**agglomeration** [Whe03]. **Aggregate** [EPS17, HSF05, Koo92a, AV97,  
 CFLP02, EP14, For95, Fuk06, MS18b, MBR09, PKH12, SD03]. **aggregates**  
 [Che98, SZ07]. **Aggregation**  
 [GM09, Alb03, BE92, CP92, MSW13, PP06, Wol93]. **Aging** [MRGB16].  
**agricultural** [BSS08, Mel92]. **agriculture** [Coe96, Hoq91]. **Aid**  
 [CHW17, Bri13, ERS03]. **aids** [DGM11, MB02]. **air** [BS07]. **aircraft**  
 [Ken94, Smi12]. **airline** [GHS05]. **airlines** [BGV98]. **Akom** [DG03]. **al**  
 [GVB17]. **Alain** [McK98b]. **Alchemy** [Abe94]. **Alcohol**  
 [Ter02, KT01, Una06]. **alcoholic** [MB02]. **Aldershot** [Bar95, Cle94, Sor89].  
**algebra** [HH95, LR08]. **Algorithm** [Jam17, HS90, HMRC05]. **algorithms**  
 [AK07]. **Allan** [And93]. **Allocation** [HRV94, And91, BA98, Des93, HMSS14].  
**Allocations** [HKM15]. **allocative** [AD09, MR88]. **almost**  
 [BS08, Des03, Pep05]. **Alternative**

[CR15, FH12, Lin92, SM95, SC90, TW87, ZR98, Aka12, Cha02, CK13, DS91, DH10, GP06, IRT08, KW13, LO08, LWY00, MT11, Mur12, TP97].

**alternatives** [EWB09, SdV18]. **aluminium** [GN00, Gil95]. **amenities** [Cha02]. **America** [And03, CGK14, Can05, GLS07]. **American** [HKW11, Li12, Mor08]. **Americans** [ABCP02]. **AMI** [KPST11]. **Amman** [Gre93]. **Among** [DJ16, DZ18, GHL04, KR90, Sem18]. **amount** [VV93].

**Amsterdam** [Pis92, Wee01]. **Analysing** [BCT96, MRV95, PS03a]. **Analysis** [Ano90a, BHKL17, CJ16, CD16, Dah17, DW16, EM17, GKV15, jLjL05, Luc15, MS15, NS17, Sok16, ACS99, AG13, Ano90g, Ash09, AFHI95, BP03, BW11, BCR01, BS07, BM11, BA98, BC07a, BJJ11, BC07b, BHMW98, CHL14, CLSM10, CT92, CO96, CMM09, DMM05, Dav95, De 92, De 94, DMT06, DG92, DdMPS07, DLR94, Des03, Die89, DS06b, DM03, ERS03, EO14, EP14, FMN05, Fie96, FM14, For95, FSK06, GMH95, GAA<sup>+</sup>89, GvSZ05, GR08, Haj94, Hey04, HM03, HSF05, HL10, HJC10, JJVW01, JKvdW14, KvdGVW97, KM91, KL01, KMP08, KvD93, KM14b, KT08, Kon04, KS91, KP94, Koo99, Kuk02, Lee04, LWY00, MV06, MSL89, MT13b, MP10, MM89, MP07, MSP13, NS90, ORM13, OSS18, Oxl96, PU88, PSS01, Phi91b, Poi91, Pud93, RS86b, Sen11, Sep00].

**analysis** [Shi92, SS98, SS06, SV96, SZ06, TL03, Tri93, Tuf98, VK87, VV14, WVG14, WC04, Win04, Yat00, vDvDF05, BHP16, Hal93a, Imb97, Bai93, Mil89a].

**Analytic** [FCP96]. **Analyze** [Van17]. **analyzed** [Eic09]. **analyzing** [BP10].

**Ancestry** [SW18b]. **Anchoring** [AGR17]. **Anglo** [Per91]. **Angrist** [Nak10].

**Angus** [Bro94]. **Announcement** [Ano87a, Ano87b, Ano87c, Ano93c, Ano93b, Ano94b, Ano95b, Ano96a, Ano05b, Gan88a, Mac91, Pes92a, Pes92b, Pes93, Pes94, Pes95, Pes08, Pes09a, Ano93e].

**Announcements** [Ano94c, Ano96b, LLN11]. **Annual** [Ano01d, Ano01e, EHS09, Wat07, Gre93]. **anomalies** [Col92]. **anomaly** [MP01]. **answers** [DGM11, KV14]. **ante** [HM03]. **Anticipating** [CL15].

**Anticipation** [CDKS17, CT86b]. **anything** [HL05]. **Aoki** [Car92].

**Application** [FL15, HL17, HHJC16, HMT15, MM17, Sok16, Uys15, XL16, ALR19, And03, AHT94, BW11, Bal10, Bas14, BC19, BNP11, BL17, Bro87, BBG04, Cam01, Car00, CGP99, Cha11, CP92, DR93, DMT06, Dej93, DM98, Dep18, EPR11, Far12, FL94, FK03, FP02, Fuk06, Giu11, Gur97, HP04a, Hen10, Hod99, Hoq91, HLMvS98, Hus08, Jag91, JKLGS13, JKvdW14, KY10, Kau10, KL93, MS98, MC90, Mar01, MS88, MT13b, MR90, MS93, OPM19, PW96, Pri02, PSS04, Ras95, RS08b, SS07, SM95, SLKN04, SK07, Tre98, VD98, WFBM01, WPS18, Wat99, WS97, BCMM16, GKWZ16, Kuk02].

**Applications** [BH15, Don15, RS16, WCC17, YZ15, AL06, BP07, CT86a, CJ97, CSvD14, Cha00, CC07, CKKK18, CKL13, DK01, DKB10, FM97, GA11, HM12, HS00, JM98, KPP90, Kom07, LS09b, MH14, Pro14, She93, Sil01, SGK12]. **Applied** [Ano91g, Ano92j, Ano93c, Ano95i, Ano95c, Ano95d, Ano95o, Ano96c, Ano96d, Ano96e, Ano96f, Ano01d, Ano01e, Ano03, Ano06, Ano07b, Ano08b, Ano10b, Ano11, Ano12b, Ano12c, Bal99, DG03, Pes01a, Pes01b, Pes01c,

Pes07a, Pes08, Pes09b, Pes09c, Pes10b, Pes11, SV96, Wat07, Ano90i, Ano13b, Bol92, MM95a, Pes03b, Pes10a, And93, Gar01a, Mil89a]. **Applying** [JLR14]. **appraisal** [CG09, Par87]. **appraisals** [MST12]. **Approach** [BEK16, BEK15, BPC15, CPA15, CFH16, EHSJ17, FRF15, GVB17, GKV15, Hur17, LM17, MKT16, SW05, VGCBHJC18, YZ15, Abr06, ATW08, ABKK13, AC87, Bai91, BBS97, BJM<sup>+</sup>08, BV12, Bla96, BH18, BM12, Buc98, CL09a, CMBS15, CTU13, Che08, CJS07, DHR11, DK12, DLR06, DT97, DIL14, EP04, EHV94, FLHS07, FOS17b, Fuj11, GGS08, GP97, HGK18, HKO12, HLV02, HCW12, HP04b, Jal18, KPS04, KO14, Koo92a, Kra12, KN93, LO08, LS99, LM09, MS18a, MSS06, Mar00, MS88, MM09, Mor94, Nis05, Nyh03, Par10, Par11b, Ped07, Per91, Pet89, Pot95, QR86, Rid86, TH04, Tur09, VB02, VNZ97, Wat99, Web95, BHP16, Wee02]. **approach\*** [JJVW01]. **Approaches** [BKL17, Bol92, PSS01, Sto91]. **Approval** [BEK15]. **approximate** [Eis19]. **approximating** [GL14b, SHK11]. **Approximation** [AFR08, Ano90a]. **approximations** [BD05b, Byr92, She89]. **April** [Ano91g]. **arbitrary** [BM14]. **arch** [RRB92, DN89, DKB10, Eng02, FM97, FB02, LWY00, RZ93, VFL99]. **archive** [Ano93c, Ano95i, Ano95c, Ano95d, Ano96c, Ano96d, Ano96e, Ano96f]. **Area** [FS17, LSZ17, PMM17, BL06, CPQ10, CV01, DdMPS07, DO14, Eic09, FMMR18, SW05]. **ARFIMA** [BCT96]. **Aris** [McC02]. **arms** [Li12]. **Arnold** [Fie96]. **Art** [BH15, MST12]. **Arthur** [Mil91]. **articles** [BLM10]. **ascending** [LP08]. **Asian** [LT91]. **ask** [BNP11]. **Assessing** [Ash09, AK07, CM09, DG11, EMW11, HR96, Orn06, AP12, AC87, BSS08, DK13]. **Asset** [Fis94, Hur17, BG94, BSB86, CL09b, CO96, DKB10, Fei87, GA11, HLV02, HMSS14, MS95, ORW02, Pro14, RS08b, TW17, Wri99]. **asset-pricing** [BG94, ORW02, RS08b]. **associated** [DS91]. **Assortative** [Lee16]. **Assumption** [HM15, McC94]. **assumptions** [BM12, Giu11, LS09b, MT11]. **Asymmetric** [Kom07, Sav16, AS06, BV12, CD96, GHOS04, JMPW18]. **asymmetrical** [DV92]. **asymmetries** [RZ93]. **Asymmetry** [CPV03, PS03c]. **Asymptotic** [KPP90, Koe88, CKKK18]. **Asymptotically** [HF00]. **Asynchronicity** [CPA15]. **attainment** [JPPS14, LT06]. **Attendance** [BFM15]. **Attention** [BFM15]. **Attribute** [BFM15, Hen06]. **attributes** [HMS01]. **Attrition** [DLR94, MV06]. **Auction** [Per10, AS06, DPR06, Fév08, LP08, Sar99]. **Auctions** [DIM08, HH15, CPV03, HM17, JL08, LP08, Rez08, Xu13]. **Augmented** [Kul15, KUW19, Tem98, Yam19]. **Australia** [GR08]. **Australian** [BO94, Coe96, SM95]. **Austrian** [FSK06, Kau10]. **authority** [Cho99b]. **Authors** [Pes08, Ano06, Pes01b, Pes10a, Pes11, Pes13]. **auto** [BGR10]. **Autobox** [Bew88]. **autocorrelation** [CL09a, Des93, RS08b]. **Automobile** [DV92, AHT94, Van07]. **Autoregression** [LL16, FP02, MSH19]. **Autoregressions** [CM17a, FM16, Pee05, Smi93, Vil09, Yam19]. **Autoregressive** [Bec01, CFH16, ABC16, AAV07, AAQB17, BC19, CB17, CG13, CKL13, Des08, GL14b, LLL12, LL96, PL08, Sch07, TA92a]. **Avebury**

[Sor89]. **Average** [CLU17, HLM17, ABKK13, LOW17, Mor08, PI09].  
**Averages** [RW16]. **Averaging**  
 [CM10, AP12, EPR11, KvD06, LS09b, LM09, MP08, MT16]. **averse**  
 [BJM<sup>+</sup>08]. **Aversion** [Brz15, GL12, HLW14, LP08, NSA98]. **avoid** [BSS11].  
**Avoidance** [CDKS17].

**B** [DG03, KS91, Sim91, Vis88]. **baby** [Wol18]. **back** [GM09]. **backcasting**  
 [KY10]. **bagging** [AM11]. **balance** [GNNS12]. **Ball** [BKL17]. **Baltagi**  
 [DG03]. **band** [LOW17]. **bandpass** [CKZ10]. **bands** [OPM19]. **Bangladesh**  
 [Hoq91, MSN86]. **bank** [DDLY18, FSK06, KDK18, Per98]. **banking**  
 [DK12, EGI05, FS09, NPT18, WW18]. **Banks** [MKT16]. **Bargaining**  
 [MV07, KW89]. **Barker** [Mil89b, Mil92]. **Barriers** [GKZ18, Ped07]. **Based**  
 [KKM16, LRV17, PR16, YZ15, BV12, BL06, CT86a, Che08, CL09b, CKZ10,  
 DHR11, DKB10, FP11, Fer17, FO18, HKS14, Hub14, Jag91, LS93b, MM03,  
 Mar00, Mur12, NSS12, PV89, Pee05, Sch00, SS10, TW17, TH04, Wil06a,  
 Wol18]. **Basic** [Mad98]. **Basil** [Phi89]. **Bayes** [GK17, HET08, KvD06].  
**Bayesball** [GK17]. **Bayesian**  
 [Fie96, KS91, MT16, Ade04, ABC16, AG13, ABS93, AFR08, AC87, AD09,  
 BW09, BGR10, BHKL17, BJM<sup>+</sup>08, BV12, BVV16, BCRV16, BJJ11, BHH15,  
 Cam01, CKM11, CCM15, CE17, CE18, CJ16, CFH16, DMT06, Dej93,  
 DWW17, EPR11, EZB17, FK03, FM16, FSPWWE12, GGS08, Gew93,  
 GMT98, GMH14, HMS16, JS10, KK97, Kau10, KMP08, KvD93, KM14b,  
 KT08, Koo92a, Koo92b, Koo99, KPT05, Koo13, Kor13, Kra12, LJ10, LLL12,  
 LL16, LS09b, Li99, LZ08, LM09, MS18a, MP08, MRGB16, MBR09, Phi91a,  
 Phi91b, Poi91, RT07, SV91, SW05, SGK12, Sto91]. **BDS** [BFC02]. **be**  
 [HLW14, Zaf11]. **Bear** [KvD17, PS03a]. **beat** [HL05]. **bed** [Oku93].  
**Beenstock** [Ano90e]. **Behavior**  
 [ARST16, BBvdH09, JMM07, KW13, SK07, Mof93]. **behavioral** [SZ18].  
**behaviors** [DST14]. **behaviour**  
 [ABS99, Bek99, BMV00, Cut86, DJ00, DD00, DLR94, DH90, DJ95, GS04,  
 Han93, Hey04, KPS04, Lui00, MAL04, VK87]. **Being** [LHL17, HMS01].  
**Belgium** [CD05]. **belief** [BSS11]. **beliefs** [DST14, RM00]. **Belsley**  
 [Gre93, Son89a]. **Belts** [JZ16]. **benchmarking** [Mcc97]. **Benefit**  
 [CTU13, ALV13, Liu09, NS93, VV13]. **benefits**  
 [AM11, DR11, EO14, HL07, HCW12, VVR00, Wol07]. **Bergstrom** [Arb93].  
**Berlin** [Bai93, Car92, De 92, Vis88]. **Berry** [Fie96]. **best** [BS08, HS00]. **beta**  
 [HLV14, JLR14]. **Between**  
 [BEK15, BCRV16, CHW17, EZB17, GVB17, KKS16, AV97, Blo02, Blo92,  
 CEF07, Dem89, EKL10, FB02, Gal96, GT09, LU05, LK09, Med02, MS93,  
 PS03b, RLS00, RRB92, SPS13, SdV18, Tan10, Vog92]. **beverages** [MB02].  
**Bewley** [Hal89]. **Beyond** [Li06, ALV13, TL03]. **Bias**  
 [HI16, Pep05, BSBC<sup>+</sup>04, CT14, Dev07, FH12, MST12, SE07, Vel92]. **Biased**  
 [Cha15]. **Biases** [SHK11, BBvdH09, Coe96, For95, SdV18, Zaf11]. **bid**  
 [BNP11, LP08, Sar99]. **bidders** [AS06]. **bilateral** [BCO04]. **Binary**

[BV12, LfL09, SW18a, Ger96, KV09, Kor06, Sue95]. **birth**  
[Abr06, FGV18, LO18]. **bit** [CNS09]. **Bivariate** [BM91, Hel06, RWM03].  
**Bjerkholt** [Bol92]. **black** [GMH14, Lui00]. **Blackwell** [Abe94, Phi89]. **blast**  
[DS04]. **Bliss** [Wee01]. **blocking** [HKO12]. **Blomquist** [DM06b]. **blue**  
[KPS04]. **blue-collar** [KPS04]. **BMA** [MH14, Pap11]. **BMI** [KT08]. **board**  
[HP09]. **body** [Smi12]. **Bollen** [De 93]. **Bond**  
[RM17, BL17, CR13, DMP00, GT06]. **Bonds** [Mad97, EFR11]. **bonu** [Bil00].  
**bonuses** [VV13]. **Book** [Abe94, And93, Ano90a, Ano90b, Ano90c, Ano90e,  
Ano90d, Ano90f, Ano90g, Ano90h, Ano90b, Arb93, Bai93, Bar95, Bol92,  
Bro94, Car88, Car92, Cif88, Cle94, Col92, Dav95, De 92, De 93, Fie96,  
Gan88b, Gan92, Gar01a, Gil93, Gio89, Gre93, Hal89, Hal93a, Hen93, Imb97,  
Klo92, Klo93, Kuk02, Kus91, Leo98, Mad97, Mad98, Mal88, McC99a, McK94,  
McK97, McK98b, Mca97, Mel92, Mil89a, Mil89b, Mil91, Mil92, Mof93, Nei92,  
Nue91, Oxl96, Per10, Per91, Phi89, Pis92, Riz91, Sab91, Smi95, Son89a,  
Son89b, Sor89, Sto09, Szt94, Tur98, Vis88, Wee01, Wee02, Wee03, Fie96].  
**books** [Sch05]. **boomer** [Wol18]. **Booms** [BCRV16, Sum17]. **Boosting**  
[BN09]. **Bootstrap** [MW17, Yam19]. **Bootstrapping** [Vea92, DJ00, MZ97].  
**Borrowing** [RTV16]. **Boston** [Gre93]. **both** [BP10]. **Bottazzi** [BCC15].  
**Boulder** [Mil91]. **Bound** [HI16, CMV18, ORW02]. **Boundary** [HH15].  
**Bounded** [CKP16]. **Bounds**  
[HLM17, PSS01, DS06b, Giu11, Gon05, GR08, New90, Shi92]. **Box**  
[MM00, YT06]. **boys** [LO18]. **branches** [Bai91]. **brand**  
[CEK09, FP09, HKS14, PF00]. **brand-level** [FP09]. **Brazilian**  
[CGP99, Ras95]. **Break** [BKKR15, CP97, Gal06]. **breakfast** [MT13b].  
**Breaks** [BiS15, AG02, MG08, Mar00, RS08a, Son14]. **Breastfeeding**  
[Cha15, Ade04]. **Bridging** [FB02, LU05]. **brief** [MM97a]. **Brisbane** [De 93].  
**Britain** [Nei92, AB00, CM01, CLM89, MP96, Pud04]. **British**  
[Mil89b, CJR04, Gre92, HP04a, KA07, MS90, PS00]. **Britton** [Nei92]. **broad**  
[TE01]. **broiler** [HM03]. **Brookings** [Ano90b]. **Bryant** [Ano90b]. **Bubble**  
[Anu15]. **Bubbles** [AGHKS16, BW09, HPS99, vN96]. **Bull** [KvD17, PS03a].  
**Bureau** [Ano95o]. **burning** [JS87]. **Business**  
[CS15, EV16, GM17, KL05, OO00, RV18, ANT94, BCDJ99, CKZ10, DIW00,  
FOS17b, Gor97, HL96, HJ93, MM03, MMOL08, NC94, Rav97, ST99, SW05,  
SS05, Söd94, Sor89, TA92a, vDvDF05, McC99a]. **Bust** [Sum17]. **Busts**  
[BCRV16]. **Butter** [Hen93]. **buyers** [RLS00].

**C** [Ano90b, Ano90c, Ano90h, Ano03, Klo93, KS91, McC99a, McK94, McK97,  
Nei92, Sab91, Sim91, Wee01, Edd96]. **calculate** [LT18]. **calculating** [KW14].  
**Calculus** [LT06, BFS98]. **Calendar** [Ano86a, Ano86b]. **Calender**  
[Ano86c, Ano87d, Ano87e, Ano87f, Ano87g]. **calibrated** [Can94, HPR08].  
**calibration** [Ano92d, Ano93b, MW11, Pag94]. **California** [MS07].  
**Californian** [Kuo12]. **Call** [Ano86e, Ano86d, Ano90i, Ano93d, Ano94d,  
Ano90b, MM95a, Wat94a, Wat94b, Ano94b, Ano95b]. **calls** [Ano96b].  
**Cambridge** [Abe94, Col92, Dav95, Gan88b, Gan92, Hal89, Hal93a, Imb97,

Klo92, Kuk02, McK98b, Mil89b, Nei92, Sab91, Wee03, McC02]. **Can**  
 [BG94, Gra96, PR04, Zaf11, IMN08, KW14]. **Canada** [BBDF14, MS88].  
**Canadian** [Ber89, KR90, Mor94]. **cancer** [Bas14]. **Cannabis**  
 [vO06, vOW11, Pud04]. **Canonical** [APVY16]. **capabilities** [FPV12].  
**capacity** [BGV98]. **capita** [Bas09, MM01]. **Capital**  
 [BLS10, SNVCXDE17, Sha86, CMBS15, HLV02, MSS06, Ped07, Pol13].  
**CAPM** [ER89]. **car** [EHS09]. **carbon** [DK11]. **Card** [Rop11]. **care**  
 [DT97, DMT06, FJ04, Ho06, Hug88, HMKN94, Pri02, RWM03, WS97, Win04].  
**Carlo** [Gar01a, Adk11, Ble16, BH18, CM02, CS99, HS14, Lin92, Moo89,  
 Non16, ORW02, RS08b, TM94]. **Carolina** [Bal06]. **Carrot** [VV13]. **Cartel**  
 [BBS19]. **cartels** [Orm14]. **Carter** [Szt94, Vis88]. **Case**  
 [MKT16, AD06, AF07, BRiS11, BT14, Bil00, BMW90b, BMW90a, BD06,  
 Cha02, DS04, DM06a, DM06b, DW91, Got90, Jus01, JA17, Lee95b, LP08,  
 RR95, Sea90, SS05, Sol05, Wil06a, ZK05]. **cased** [Mad97]. **cases** [TM94].  
**cash** [HV13]. **catastrophic** [MM09]. **catch** [SV14]. **Catching**  
 [MS15, Orm14]. **Categorical** [LOR13, MRY15]. **category** [FP09].  
**category-level** [FP09]. **CATS** [Tuf98]. **Causal** [Per98, Uys15, Hub14].  
**Causality** [AAQB17, DW16, DWW17, PRS05]. **causation** [Hil07]. **caused**  
 [Pee05]. **causes** [SW86]. **CBS** [VNZ97]. **CCE** [KUW19]. **CCEP**  
 [Bal10, SS07]. **Censored** [FP02, AS14, DP11, HN89, Pac19, Vel92].  
**censoring** [JL03, Min03]. **centered** [Bas14]. **central** [And13]. **century**  
 [BL14b]. **certainty** [GKPP07]. **Certificate** [CFK95]. **Certificate-of-need**  
 [CFK95]. **CES** [Bai91, MP04, Ste18]. **Chain** [Non16, BW11, FSPWWE12].  
**chains** [GL14b]. **Challenges** [Pis92]. **Challoner** [Fie96]. **change**  
 [AB00, BP03, CH96, Coe96, DGG13, De 92, DLR06, GKP13, IT94, MS18a,  
 Mee90, Raj92, Wol93, ZLKH05, ZK05]. **Changes**  
 [FP16, Kra17, KP17, PY15, BS04, BP13, BS95, Buc98, BCDJ99, CH11,  
 FSK06, HPS97, Hon13, IS02, KLLO18, MM05b]. **Changing**  
 [GW15, AGM07, EMW11, FH13, Par10, Par11b]. **channel** [Per98]. **chaotic**  
 [FRSRAF05, LGH92]. **Chapman** [Ano90e, Bol92, Kus91]. **characteristic**  
 [BGV98]. **Characteristics** [BSW15, GB89, MV06]. **Characterizing**  
 [TA92a]. **Charemza** [Cle94]. **Charles** [Sto09]. **charts** [KPST11].  
**Chatterjee** [Ano90g]. **check** [LN14]. **Chemical** [BEK16]. **Chichester**  
 [Ano90f, De 93, Nue91]. **Child** [JPPS14, JZ16, EF13, HL10, Hug88].  
**Childhood** [MM17]. **children** [GvSZ05, Sem18]. **China**  
 [BEK16, GvSZ05, kHcL16, HCW12, JR02, Pud93, She13]. **Chinese** [Sch98].  
**Choice** [BFM15, BVV16, CKM17, DJ16, Gil88, PR16, BF09, BS07, BP10,  
 BL17, BBP03, CM06, CL11, CEK09, DS06a, DR11, Eis19, GM13, GHS05,  
 Hen06, Ho06, HP04b, KW13, Kuk02, LfL09, Li12, MM87, MBR09, PF00,  
 SF09, SW08, SK07, Sti00, Vel92, Wee03, Zaf11]. **Choices**  
 [CCM15, AP11, CCLZ18, KPST11]. **Choosing** [CFM14]. **Chow** [Hal88].  
**Christian** [McK98b]. **Christians** [CM17b]. **Christopher** [Sim91].  
**cigarette** [Jon89]. **CIRET** [Sor89]. **citations** [MRS10]. **Civil** [CHW17].  
**claiming** [HSZ04]. **Clarendon** [Per91]. **clarification** [Pes00]. **Class**



[Kri15, CMM09, F ev08, KK03, Sue95, WDBR93]. **class-specific** [CMM09].  
**Classical** [EZB17]. **Classification** [CP92, War17]. **classifying** [HP05].  
**clearing** [Bro87]. **click** [HM17]. **click-through** [HM17]. **climacteric**  
[CLM89]. **Climbing** [BJJ11]. **Cliometrics** [Cra87]. **Clive** [HP09]. **clock**  
[DPR06]. **closer** [AW96]. **cloth**  
[Ano90a, Ano90c, Ano90d, Bai93, Gan88b, Gan92, Gio89, Kus91, Mal88,  
Mel92, N ue91, Per91, Phi89, Pis92, Riz91, Sab91, Son89a, Son89b]. **Club**  
[Kra17]. **Cluster** [MW17, Ver16, ALR19]. **clustered** [FOS17b]. **clustering**  
[CMM09, Cre07, FSPWWE12, HPR08, Kau10]. **Clusters** [HMS01]. **co**  
[DTV96, Pet89, LT96]. **Co-integration** [LT96]. **co-movement** [DTV96].  
**co-ordination** [Pet89]. **coal** [JS87]. **coal-burning** [JS87]. **cocaine** [vO06].  
**code** [Rom04]. **Codependence** [Sch07]. **Coefficient**  
[LHJC17, CFK95, CLH04, Hoq91, LOR13, MSS06, Mur12, Web95].  
**coefficients** [CE17, MR06, MBR09, Tsi02]. **coffee** [Vog92]. **cognitive**  
[HL10, Zaf11]. **cohort** [Dev07, Fuk06, KA07]. **coincident** [MM03]. **Coint**  
[Ng95a]. **Cointegrated** [KT15, BM06, CH95, Hod99, HR96, Sch07, WH11].  
**Cointegration** [BiS15, BMM17, HPS97, KN90, Tim95, Wag15, BF05, BdJ07,  
BD05b, Bus06, Fac07, GHL04, KL01, Lan00, Mac96, MHM99, MN14, Phi95,  
SN06, SV96, Tuf98, Tur09, Wes08, Oxl96]. **Cojumps** [WBL16, LLN11].  
**Colin** [Bar95]. **collaboration** [CEF07]. **collapsing** [HPS99]. **collar** [KPS04].  
**Collective** [DM18]. **College** [Wee02]. **colleges** [ERS03]. **collinearity**  
[Son89a]. **Colorado** [Mil91]. **Columbia** [HP04a]. **Combination**  
[LM17, PP16]. **Combinations** [PR16, GL14a, MW11]. **Combining**  
[CD16, FL15, JMV10, OvDvdW17]. **Comment**  
[AD06, Got90, Lea91, Sim91, Str09, VD98, XL16, BMW90a, BD06, Cua11,  
IS02, KS91, Lil00, Pap11, Poi91, Sto91, Wan06]. **Comments**  
[LS09a, Tob97, DW09b, Gra02]. **commercial** [Smi12]. **Commodity**  
[BT19, BSB86, CMR15, GL17, BM91, Bec01, DL95, DTV96, FS01, HPS18,  
HM03, Lor91, Mel92, Smi05]. **Common**  
[Cub99, GUW16, Bal10, F ev08, KG96, LK04, Sar99, SS07, WZ14].  
**common-value** [Sar99]. **communication** [BDNS02, Koo99]. **communities**  
[GB89]. **Comovements** [Eic09]. **comparative**  
[Gan88b, Rot92, SLR97, Woh96]. **Comparing**  
[CLM18, Des08, Han93, ILOS96, JW05, KW13, SW05]. **Comparison**  
[AP12, GVB17, Aka12, AS06, BKA90, BFC02, BCDJ99, CE18, CR88, DG03,  
EKL10, FFS01, HL05, Jar10, KR90, KPST11, Kon01, Lin92, Med02, Moo89,  
Ols98, Par87, Rus93, Sar99, SW08, Sil96, Yue94]. **Comparisons**  
[WCC17, GR10, HS00, MY07, Zhe04, CT86a]. **compatible** [EB88].  
**compensating** [BJ09]. **Compensatory** [HO09]. **Competing**  
[BHH15, BC07a, HH90, MP96]. **Competition**  
[ABH<sup>+</sup>17, Cam11, Cor12, FH13, HL07, PS07]. **Competitive** [GL17].  
**Complementarities** [Van07]. **completion** [GR08, Li06]. **Complex** [Day92].  
**complexity** [BBS97]. **compliance** [BBvdH09, EGP11]. **component**  
[Bus06, WBAB07, Ano90a]. **components**

[Bas09, FMN05, Fos17a, GRW06, HJC10, KL93, MM89, VD98].  
**composition** [Bie09, Che98, EMW11]. **Compositional** [Wol93, Hon13].  
**comprehensive** [CSS12]. **Compulsory** [CJ16]. **Computation**  
 [BP03, CT15, CL18, FCP96, Koo99, Kus91]. **Computational** [Gre93].  
**compute** [BFC02]. **computer** [Cho11, HH95, LR08, SZ06]. **computers**  
 [GAA<sup>+</sup>89]. **Computing** [Fai96, Kus91, Swa01, Tey98].  
**computing-numerical** [Kus91]. **concave** [ABH<sup>+</sup>07]. **concavity** [Ter96].  
**concepts** [TP97]. **Conceptual** [Col92]. **concerning** [MM05a, Vog92].  
**Concessions** [GLS07]. **Conditional**  
 [BW11, CM17a, HM15, MS15, MS17, TH04, Bec01, BDT18, BFS09, DLR06,  
 FS01, HV13, LOW17, LJ00, MM19, OSS18, PL08, Pro14, Tse98].  
**Conditionally** [Dov13, BR99, IP12]. **Conditions**  
 [GW15, Far12, FS09, Han92, Han96, Ter96, Woo05]. **conduct** [MQ04].  
**Conducting** [Rom99]. **Conference**  
 [Ano91g, Ano92j, Ano94e, Ano95o, Pes01a, Sor89, Ano91b, Kap93].  
**Confidence** [LMZ16, LOW17, OPM19, PR06, Sam91]. **Conflict** [CHW17].  
**Confronting** [WKN17b]. **Congress** [Hal89]. **connectedness** [DDL18].  
**consequences** [DP11]. **consideration** [CEK09, Hen06]. **considerations**  
 [KPP90]. **Consistent** [BPC15, Koh89, BK08, Dav87a, Dav87b]. **console**  
 [CNS09]. **constrained** [Gew86]. **constraint** [LT96]. **Constraints**  
 [RTV16, ACS99, AM95, BSB86, HI07, ORD01]. **Constructing**  
 [FP89, GL14a]. **Construction** [BPW16, TA92b]. **Consumer**  
 [HL07, LMZ16, Mil91, SF09, AGM90, AHT94, BDP98, Cla06, CS91,  
 DMTvdK11, Kal12, KW13, MGSW13, PS10]. **Consumption**  
 [BM16, EPS17, LMZ16, AV97, AP11, BBS97, Bru18, CO96, DD00, EP14,  
 For95, GAR01b, HPS97, JR02, Jon89, KT01, NV92, ÖO00, Osb88, Pud04,  
 TW17, Wil06a, Bro94]. **consumption-based** [TW17, Wil06a]. **contagion**  
 [DR18]. **contagious** [Tho04]. **content** [Moe12, Nyh03]. **contingent** [BF09].  
**Continuous** [ABFN10, Cha92, FK03, KV09, Arb93]. **Continuous-time**  
 [ABFN10, Cha92]. **contraceptive** [CM06]. **contracting** [Wol07].  
**contractionary** [NPT18]. **Contracts** [GW15, Kie88]. **Contribution**  
 [BKKR15]. **Contributions** [Sor89]. **Control**  
 [GVB17, Gre93, PP16, PS16, BK17, BEK12, HS90, Pep05, Gan92, Hal93a].  
**Conventional** [Dah17]. **Convergence** [BD95, CH05, Kra17, LK04, Wan06,  
 Bia97, CL09a, CK13, CF13, GKZ18, HF00, LPS97, Shi06]. **converging**  
 [LK04]. **converting** [SM95]. **cooperatives** [HET08]. **Copula**  
 [VGCBHJC18, BC19, HM12, KLLO18]. **Copulas**  
 [HHJC16, LSM18, OSS18, SGK12]. **coresidence** [JM14]. **corporate**  
 [BL17, CR13]. **Corporation** [Ano90d]. **corps** [EO14]. **correct** [Tur09].  
**corrected** [CT14, MRW09]. **Correcting** [SE07]. **Correction** [GUW16,  
 HH15, QR87, DH90, GL89, JKLGS13, KR90, Lee04, MKV98, PSS04, TE01].  
**corrections** [CH96]. **Correlated** [HL17, Bas09, BH13, Kie11, Sti00].  
**Correlation** [DH16, AH99, BH03, Che08, LGH92]. **Correlations**  
 [APVY16, PS03b]. **Correspondence** [Ano90a, AV97]. **corrupt** [KP08].

**‘Corruption** [AF17]. **Cost** [MKT16, San15, EH94, FS09, FP89, GN00, HPH07, Hug88, JLR14, Nak93, Oku93, Ras95, Wei96, Xu13, ZR98]. **costs** [AP11, BK17, Fis94, FJ04, HET08, MGSW13, RS99, SS06]. **Count** [BPC15, CJ97, HKS16, LRV17, BNP11, CT86a, Cin97, CD97, Hel06, KT01, Lee04, Mro12, Mul97, RWM03, Rom04, VV93, WDBR93, WS97]. **count-amount** [VV93]. **count-data** [Rom04]. **Counterfactual** [MM05b, KMP08]. **Countries** [DK16, And04, AAV07, DF97, DGM11, EP14, FNR08, Haj94, IRT08, KMS13, SPS13]. **Country** [SKL17, ATW08, CLM18, DJ95, FLS01, ILL06, Jal18, KL93, LPS97, LS99, VD98]. **counts** [GC91, Tri97]. **couples** [ACG04, BG06, CM06]. **course** [Gil93]. **Covariance** [CKM17, CPA15, HKO12]. **covariances** [ER89]. **Covariates** [EGH15, Pac19]. **cover** [Bro94]. **coverage** [Ols98]. **Cox** [MM00, TP97, YT06]. **CPS** [CP92]. **Crack** [HH02]. **crash** [HKW11, KK96]. **creation** [EHP12]. **credibility** [Ash09, FGV18]. **Credit** [AGHKS16, DK16, FRF15, Gal96, RTV16, SKL17, Sum17, KL05, MZK17, RV18, Sch05, WVG14]. **Crespo** [Pap11]. **crime** [Bal06, BK17]. **Crimes** [LRV17]. **Crises** [AGHKS16, Dah17, War17, DM07, Haj94, IT94]. **Crisis** [ACC17, HHJC16, LO18, OSS18, YHLW06]. **criteria** [And03, BM86]. **criticism** [CD18]. **critic** [Lea91, Sim91]. **Critical** [Kul15, Tur09]. **criticism** [Lea89]. **criticize** [KS91, Lea91, Phi91b, Poi91, Sim91]. **critics** [KS91, Phi91b, Poi91]. **critique** [LS10b]. **Cross** [Ano16, BKP16, BHP16, BiS15, BCC15, DH16, EM17, RW16, Ver16, AH99, BP07, BCDJ99, Byr92, CLM18, DJ95, FLS01, GRLM08, Hei17, ILL06, Kap07, LS99, Nis05, Oku93, Pes07b, Rac97, MSS16]. **cross-country** [CLM18, DJ95, FLS01, ILL06, LS99]. **cross-Euler** [Nis05]. **cross-national** [BCDJ99]. **Cross-Section** [BiS15, RW16, AH99, Pes07b]. **Cross-Sectional** [Ano16, BKP16, BHP16, BCC15, DH16, EM17, Ver16, Byr92, GRLM08, Hei17, Kap07, Oku93]. **crossing** [DMM05]. **Crowd** [TY15]. **CRS** [HHJC14]. **crude** [AK10, BP13, GM91, KM14a, LN14, Pak18]. **crude-oil** [GM91]. **Crystal** [BKL17]. **Cuaresma** [Pap11]. **currency** [BMV00]. **current** [SPS13]. **curse** [RS09]. **curvature** [Moe12]. **Curve** [CKP16, HGRSS15, Kri15, LN07, Wag15, AGR17, BÇCV14, DIL14, MS09, NS08, QR86, QR87, Una06]. **Curves** [BD15, CLM18, DP12, DM98, FP89, Kee86]. **customers** [ANT94, AFHI95]. **Cuthbertson** [And93, Mad97]. **Cycle** [EV16, GM17, AM95, AAQB17, BCDJ99, CLH04, CKZ10, DIW00, Gor97, HL96, HP05, HJ93, JMM07, LK04, MMOL08, NC94, NV92, ÖO00, Osb88, Pud93, Rav97, Söd94, Sor89, vDvDF05]. **Cycles** [CS15, CH05, Cub99, FOS17b, KL05, MM03, RV18, ST99, SW05, SS05, TA92a]. **Cyclical** [Söd94, Web95, Ber01, Han93, KvD06, Mor94, PS03c]. **Cyclicity** [KDK18, vOvGvGB19]. **Cygwin** [Rac00].

**D** [Ano90b, Cle94, Gre93, Kuk02, Mel92, Oxl96, Per91, Son89a, Wee01]. **D.M** [Gio89]. **Dahlberg** [DM06b]. **Daily**

[BPW16, BMV00, Sok16, ABFN10, Fei87, RTÅ98, Wat99]. **dairy** [MS95].  
**Damodar** [Mad98]. **Danger** [War17]. **Data**  
 [AG17, Ano95i, Ano95c, Ano95d, Ano96c, Ano96d, Ano96e, Ano96f, Ano16, BiS15, BPC15, DH16, EM17, GVB17, GK17, HKM15, HKS16, KP16, LRS17, MM17, MB16, Ver16, Abr06, AS14, Aka12, AAB09, AW96, AHT94, AP11, BP06, BKA90, Bal06, BP07, BM14, BÇCV14, Bil00, BC07b, BL06, Bru18, CT86a, CJ97, CGP99, CS14, CF94, Cin97, CT03a, CG13, CT03b, CR88, CP92, CD97, CP97, Day92, DLR94, DM13, DG03, EMvS98, EP14, FMN05, FZ12, FL94, FK03, FSK06, Fuk06, GPA89, GQ10, HLW14, Hei08, Hel06, Hil06, HLMvS98, HSF05, HCW12, Isa04, Jag91, JL03, JS10, KY10, Kas98, Kau10, KW89, Kon04, KP08, LZ08, LfL09, Liu09, LMSM18, LP08, MM97a, MC90, McC02, MSW13, Mro12, Mul97, MBR09]. **data** [NV92, PV89, PR04, Pri02, RRB92, RWM03, RS92, Rom04, Sch90, Sea90, SW13, SW18a, SE07, Sil01, SM95, SLKN04, Son89a, Sue95, WPS18, WVG14, Wea92, WDBR93, WS97, Woo05, WL86, XQ12, Zaf11, AB16, Per10, PP16, EB88]. **data-an**  
 [AHT94]. **data-arch** [RRB92]. **data-fit** [EB88]. **datasets**  
 [BM14, CKM11, CLM18]. **Dating** [Kau10, Lee16, BBS19]. **David**  
 [Abe94, Imb97, Kuk02]. **Davidson** [Smi95]. **day** [LS93c]. **DC** [Ano90b].  
**Deadman** [Cle94]. **Deal** [dRS10]. **Deaton** [Bro94]. **debate** [Brü13]. **Debian**  
 [Mac99]. **Debt** [TY15, BP18, Dav05, DZ18, Haj94, SZ91]. **decade** [AB00].  
**decide** [LGH92]. **Decision** [HMS16, PR16, dRS10, BP10, GRV00, Kap93, KKR95, Pro95, RS99, Van11, Sto09]. **Decision-Based** [PR16]. **decisions**  
 [ACS99, BP10, DMM05, DM18, DK13, Hoc03, KV10, MSL89, RT88, VB02, VV14]. **Decomposing** [RR18]. **decomposition**  
 [DMP00, Fuk06, LK04, MM05b, Mor08]. **decompositions** [CMV18, KvD06].  
**Default** [EPR11, Kie11, KL05]. **defaults** [Kie11]. **deficit** [Mar00, TW87].  
**Deficits** [KKS16, SZ91]. **Dehli** [Ano90d]. **Delineation** [BCMM16].  
**Demand** [APP15, CDKS17, CS91, DT97, Mil91, MRGB16, RTV16, SSS16, VGCBHJC18, AHT94, BL91, BdJ07, BS08, BIKY07, Bey98, Bla96, BDP98, BR99, Cha92, CS14, CV01, CH11, CT86b, DPU97, DU98, Des03, DH90, EH94, FFS01, Fle97, Hel06, HSF05, HMKN94, IZ03, Kal12, KR90, Lew03, LTW99, LN14, MM88a, Mil89a, MB02, Ng95b, Nis05, PS10, RWM03, SS91, SLR97, TE01, Una06, VNZ97, Vea86, WS97, Wol93]. **demands**  
 [BSB86, BC07b, Che98, MRS87]. **Democracy** [LHJC17]. **democratic**  
 [Wri13]. **Demographics** [EV16]. **Denis** [HP01, Phi89]. **densities** [JMV10].  
**Density** [AFR17, PMM17, Wol15, GL14a, Jal18, LL06, MW11, OvDvdW17].  
**Dependence** [BKP16, BiS15, BCC15, DK16, EM17, Ver16, BP07, BBP07, BEH04, Bie09, CT14, CD05, DGM03, DKB10, FLS12, Hei17, JMPW18, JM98, Kap07, Pes07b, RvdB13, SGK12, Ano16, BHP16]. **Dependent**  
 [MSS16, Dej93, Fac07, Lee95b, Smi87, Zhe04]. **deposit** [Lin95]. **depreciation**  
 [Pol13]. **Depression** [kHeL16]. **Deregulation** [HST16, Lin95, RTK14].  
**derivatives** [FCP96, Hen10]. **Deriving** [DPJF06]. **Desai** [Phi89]. **describe**  
 [SS05]. **Describing** [BL91]. **description** [MM97a]. **Descriptive** [Phi01].  
**Design** [MM97b, SSS16, BT19, DGM11, Jal18]. **designs** [BBvdH09].

**despite** [BT19]. **destabilizing** [FLM13]. **details** [DKT12]. **Detecting** [AG02, HPS99]. **detection** [Son89b]. **determinant** [LS09a, Str09].  
**determinants**  
 [AP12, BL17, BO94, DW09a, DW09b, EPR11, FZ12, HGK18, MS93, MT16].  
**Determination** [APVY16, VV98]. **Determining** [RLS00]. **deterministic** [Gor97]. **Detrending** [HJ93, PS03c]. **deutsche** [MM88b]. **Developed** [ABT15]. **Developing** [RTV16, DGM11, Haj94, Jal18, KL93, VD98].  
**Development** [MC90, MM17, SNVCXDE17, WKN17b, BG18b, HET08, HL10, MSS06, SW18b, Tan10]. **Devereux** [DM06b]. **deviations** [KZ02].  
**Diagnostic** [PV89, DG92]. **diagnostics** [Son89a]. **Dichotomous** [BF09].  
**Dichotomous-choice** [BF09]. **Dickey** [Kul15]. **Did** [She13, And03]. **didn't** [BD05a]. **Diebold** [KW14]. **diet** [Che98]. **Difference**  
 [BG18a, And13, BFS09, Hon13]. **Difference-in-differences**  
 [BG18a, BFS09, Hon13]. **Differences**  
 [EZB17, TWW89, Ano03, BFS09, BG18a, GLUW03, Hon13, MS93, Sch98].  
**Different** [EHSJ17, MW17, Cua11, HMKN94, Kon01, PF00, Pat06].  
**Differential** [MSN86, Pet89]. **differentials** [BJ09, Car00]. **differentiated** [Kal12]. **Diffusion**  
 [EM17, ALR19, BN09, BG18b, Bra11, CFK95, MRS10, SP18]. **Dimension** [Ano90a]. **Dimensional** [HKM15, FGLS18, HKO12]. **Diplomatic** [AF17].  
**direct** [MM19]. **Directed** [DH16]. **Directional** [MKT16, CH07]. **directions** [Cle94]. **Dirichlet** [Cam01, CLM18, HMT15]. **Disability**  
 [BBG04, BSBC<sup>+</sup>04, KP08]. **Disaggregate** [Cla06, DS04, HSF05].  
**disaggregated** [BR99, Kas98]. **Disaggregation** [Mil92]. **disagreement** [LS10a]. **Disasters** [Brz15, FIL13]. **discipline** [CML04]. **disconnected** [Ber14]. **Discontinuity** [CJ16, Don15, CTU13, Jal18]. **discount** [Cho99b, MP01, Tim95]. **discounted** [Dav05]. **Discounting** [GKPP07].  
**Discrete** [GHS05, BL17, Cam01, Eis19, HHP92, HP04b, KSD98, KLL018, Koo94, MT00, Mro12, Sil01, SK07, Sti00, Vel92, Wee03]. **discrete-choice** [BL17, Eis19, SK07]. **discriminate** [SdV18]. **discrimination** [SZ06].  
**diseconomies** [Whe03]. **Disentangling** [LN14]. **disequilibrium** [Bro87, HHP92, QR86, QR87, Sal91]. **disk** [McK97]. **dispersion** [CK14, RRB92, VVR00]. **disputandum** [Phi91a]. **Dissertation** [Ano12b, Pes07a, Pes09b, Ano10b, Ano11, Ano13b]. **Distance** [EP04, MKT16, BG18b, CT02, DK12, HET08]. **distance-to-market** [HET08]. **distant** [GKPP07]. **Distinguished**  
 [Pes08, Pes13, Ano06, Pes01b, Pes10a, Pes11]. **distortion** [GK12, SS98].  
**distorts** [Wol18]. **distributed** [HHJC11]. **Distribution**  
 [BD05b, Brz15, MC90, BV12, Buc98, BCDJ99, CLM18, DSW01, FB02, FJ04, GT06, HV18, HD91, Kom07, Mac96, MHM99, MN14, MM00, MM95b, Par10, Par11b, YT06, Yat00]. **Distributional**  
 [FP16, Kra17, ABFN10, BE92, BM12, EO14, For95]. **distributions** [BKN95, FNR08, Fer17, HJC10, JLR14, LJ00, MM05b]. **disturbances** [CB17, IP12]. **Divergence** [Cha02]. **diversification** [MZK17]. **diversify**

[She13]. **diversion** [EHP12]. **dividends** [PSS04]. **Divorce** [KO14]. **DM** [Car92]. **Do** [BBvdH09, BBDF14, HKM15, LPT04, NPT18, Sem18, AK10, FSK06, Hen06, ILL06, Kil99, Liu09, Pak18, SS05, SV14, VV98]. **doctor** [Van11, Win04]. **Does** [BFS98, GW15, HKMR03, JM14, MRW09, MM89, TY15, BZ98, GKPP07, GQ10, HL05, JS11, NS93, Par10, Par11b]. **doing** [Pra10]. **Dollar** [CI91, GHHP93, LT91, Tse98]. **Domains** [Sal15]. **Domesday** [Per91]. **Domestic** [PMM17]. **dominance** [And03, MY07]. **Donald** [Fie96]. **dont** [BF09]. **Doppelhofer** [Str09]. **double** [Jon89, LL96]. **double-hurdle** [Jon89]. **double-threshold** [LL96]. **Doubly** [LOW17, Uys15]. **Driehuis** [Pis92]. **drive** [EHS09]. **Drives** [ABT15]. **driving** [Kuo12]. **dropouts** [LPT04]. **dropping** [LPT04]. **drug** [BJJ11]. **Drugs** [SSS16]. **drunk** [Kuo12]. **DSGE** [And13, CHL14, CFM14, CSvD14, EKL10, FGLL19, FP10, GQ10, HS14, HI16, Hur17, ORM13, Sal15, Sch00, SW05, WCC17, Wol15]. **Dual** [BEK12, GH11, KT11]. **Duality** [Kal12]. **durable** [CS91]. **durables** [And91]. **Duration** [CD05, RvdB13, Van17, WKN17b, Bel01, BE92, Bil00, CTU13, Cam01, Dej93, FPS94, HH90, Jag91, Rom99, Sue95, WVG14]. **Durbin** [fLY16]. **During** [Dah17, FG16, CFJvdB18, DM07, SW08]. **Dutch** [GPW17, HVW11, MAL04]. **Dykstra** [Nüe91]. **Dynamic** [Ble16, BBG04, CB17, FGLS18, HM12, Hal93a, HGRSS15, HL10, Kap07, KLLO18, McK98b, MM17, Ver16, XL16, Aka12, BFS09, BIKY07, BD05a, CMBS15, CM06, CFG08, Cha92, Cha11, DJ00, DR93, DLR94, Des03, DH90, EPW07, Eic09, Eis19, FVRR05, Fer17, Fle97, Gal88, Hey04, JS10, JKvdW14, KY10, Kap93, KKR95, KPS04, Kau10, LZ08, MRS87, Mil89b, Nak86, PF00, SW13, Sti00, Tsi06, VV98, Wol93, Woo05, ZLKH05]. **Dynamics** [Ano91g, APVY16, Fuj11, Gre93, HP04b, Smi12, AV01, AG02, BDKK12, BNP11, BMW90b, BMW90a, Buc98, Bur92, CGK14, CLLY06, CJR04, DK12, Day92, DN89, DSW01, Eva89, FP11, FRSRF05, FJ04, FSPWWE12, Got90, GT06, Hil06, Hos12, Kas98, KHS14, Lan06, MT11, MS09, MSP13, PP92, PZ06, Sen11, SN06, Smi05, Ste07, Sto94, vDvDF05, GKWZ16].

**each** [Klo93]. **Early** [Gra17, MM17, Pee05]. **Earnings** [CM01, FSPWWE12, HSWW07, Min03, PY96, Tre98, Yue94]. **east** [Jar10, Pro95, BFS09, BHMW98]. **East-West** [BHMW98]. **easy** [DP13]. **Easyreg** [Sep98]. **EBA** [Shi92]. **EC** [APVY16]. **ECB** [ARST16, WBL16]. **Econometric** [Ano91b, Ano92j, Anu15, AFHI95, BD03, BPC15, Bri89, CT86a, Cha00, CN97, Dav95, DW96, FHP16, Hal89, Imb97, Lil00, Mal88, McC99b, Mil92, PW96, Phi89, Tri97, Vis88, Abe94, And93, Ano93b, Arb93, Bai03, BBS97, BDNS02, Bro87, CFP09, Cin97, Cle94, CNJ97, CNZ99, Dav87a, Dav87b, DW88, Din91, EB88, GT06, HHJ86, HS90, Hor92, KvdGVW97, Klo93, Koe88, KZ09, Koo94, Lar90, MP01, McC02, MR09, MT11, MP10, Mrk01, Oxl96, PU88, Pag94, Pud04, QR86, SC90, Ter88, VK87, Vea92, Win04, WL86, ZLKH05, Car88, Mel92]. **Econometrics** [Ano91g, Ano01d, Ano01e, Ano06, Ano07b, Ano10b, Ano11, Ano12b, Ano12c,

Arb93, BEL07, CS09, DG03, DIM08, Edd00, Per10, Pes01a, Pes01b, Pes01c, Pes07a, Pes09b, Pes09c, Pes10b, Pes11, Rez08, Wat07, Wee02, Ano90i, Ano92d, Ano13b, BD02, Bai09, Bal99, BLM10, BEK12, CGR04, Edd96, Fie96, Hal89, Kap93, Kid92, Klo92, MM95a, MS06, PP92, Pes03b, Pes10a, Phi01, RH02, Rob88, Tri93, Ano92j, Ano95o, McK97, Ano90c, Ano95i, Ano95c, Ano95d, Ano96c, Ano96d, Ano96e, Ano96f, Ano03, Mad98, Ano90h, Gil93, Gre93, McK97, Smi95, Szc94, Wee01, Abe94, Ano93c, Ano08b, Hal88, Pes08]. **econométriques** [Klo93]. **Economic** [Ano95o, CPQP15, CF94, CM17b, GMRZ97, GW15, Gre93, Hal93a, LO18, Leo98, MSS06, PS09, SHM17, BW11, BF94, Bal06, BK17, CSS12, CM09, CT02, Day92, De 92, DKT12, FZ12, GH96, GRW06, Gra96, Gre92, HGK18, HS00, HCW12, Isa04, Kal90, KvD06, LT06, LGH92, McK94, MVW92, ORD01, RR18, Tan10, TZ14]. **Economica** [Klo93]. **Economics** [Col92, Ger88, Mad97, McC99a, BLM10, Gre93, Sor89, Wee01, Bol92]. **Economies** [ABT15, MZK17, DO14, FVRR05, LS93a, Whe03, WW18, Yat00, Ano90b]. **economists** [YL08]. **Economy** [BEK15, RTV16, ABS93, Ano90d, Dav87a, Dav87b, Hua09, JW05, JJVW01, JP10, MVW92, Nak86, Nym91, Per91, Sen11, ZDE12, Mil89b]. **ECU** [FB02]. **ed** [Ano90c, Ano90f, Bar95, De 92]. **edged** [DMW94]. **Edited** [Ano90b, Fie96, Gre93, Hal89, Hen93, Ano90a, Ano90e, Mil89b, Mil92, Phi89, Sor89]. **edition** [Ano90h, Car88, Col92]. **Editorial** [Ano91a, Pes86, Pes00]. **editors** [Pis92, Wee01, vDvDF05]. **eds** [Bol92]. **Eduardo** [DW09b]. **Education** [KS16, BH03, Giu11, KV10]. **educational** [Fio12, Isa04, JPPS14, MM89]. **Edward** [Bar95, Cle94]. **Effect** [Lee16, MS15, Abr06, BKS18, DK11, EF13, GMS11, HL07, Hon13, HL10, KT01, Lee04, LS14b, LOW17, LS09b, MV06, MMOL08, MT11, NS93, Ols98, PI09, Sam91, Wes08, BLV16]. **effective** [ALV13]. **Effectiveness** [AG17]. **Effects** [APP15, BBE15, HL17, HMT15, HLM17, HST16, Sav16, Uys15, Ala87, ALR19, ABS93, ABKK13, Bas14, BCO04, BFS09, BL17, BSS08, BH13, CLSM10, CT14, CK02, CNS09, CPY18, DS04, Dov13, DK13, DKB10, DJK18, EPW07, EHP12, ERS03, FG18, For95, FP02, Gal96, GvSZ05, GHHP93, GP00, GHOS04, GQ10, HKS14, Ho06, HV18, HL10, HSZ04, IZ03, Jal18, JMM07, KA07, Ker19, KPST11, KMP05, KO14, jLjL05, LS14b, Li12, LLD13, LS93c, MP96, MR06, MT13b, MU09, Orn06, PF00, RvdB13, RWM03, TK14, VVR00, Vea86, ZK14]. **efficacy** [KRS10]. **efficiencies** [SZ07]. **Efficiency** [Fei87, FS09, GMH95, IRT08, MS07, Ver16, DK12, FH12, GS07, GM91, Han93, Kal90, KPP90, KH95, New90, PMM96, MSS16]. **Efficient** [CE17, CR88, Hei17, Hil07, MSW13, BKA90, BS95, DG03, FLHS07, IS02, MS18a]. **efficiently** [HLV02]. **EGARCH** [CK02]. **egypt** [Sea90, Cha15, TA92b]. **Egyptian** [GS07]. **elasticities** [BP13, PKH12]. **Elasticity** [Bai91, CDKS17, GP11]. **elderly** [DT97, JM14, LK09, MAL04]. **electric** [JS87]. **Electricity** [HST16, AG89, ANT94, AFHI95, BHP13, BPPB10, Lee95a, MS07, Wol07, Yat00]. **Elements** [Kus91]. **Elgar** [Bar95, Cle94].

**elicitation** [DGM11]. **Eliciting** [DGM11]. **eliminate** [BBvdH09]. **elliptical** [HLV02]. **elusive** [Day92]. **Embarrassingly** [DP13]. **emerging** [YHLW06, ABT15]. **emissions** [DK11]. **Empirical** [Ala87, BS16, BBS97, CEF07, Dah17, GVB17, GK17, MR16, OW10, PC15, PZ06, ACS99, And91, ABS99, BL91, BKA90, Blo02, BBvdH09, BLS10, CL09b, Cho11, Cho88, CS99, CR88, CFJvdB18, DMM05, DLR94, DPR06, DG03, DM03, ERS03, EMP14, FPS94, FMN05, FFS01, For95, GMH95, HP01, HM03, JP10, Kie88, KP94, KU02, KMS13, LPS97, LN07, LfL09, LT96, LWY00, LS10b, MS98, Mar01, MP01, MM19, MS95, Mof93, MM87, MP07, MSP13, OSS18, Pak18, PMM96, Phi01, RS86b, Ros93, She89, SW86, Sor89, Sto94, Ano90b]. **Empirics** [MB16]. **employed** [Gil88]. **employees** [BMW90b, BMW90a, Gil88, Got90]. **employing** [And03]. **Employment** [Kie88, BFS09, Bie09, Bur92, EPW07, EF13, Gil88, IMN08, LS02, MRV95, MSL89, MT11, Nak93, RS86b, RvdB13, Rid86, Sem18, Ste07, Ter02, TA92b, VV13, WL86]. **empty** [FLHS07]. **EMS** [De 94, KSD98, Miz92]. **EMU** [SPS13]. **encompassing** [CH10b, HN00]. **Endogeneity** [HLM17, WS97, WKN17b, DMT06, KT08, LK09]. **Endogenous** [BD15, BCMM16, CT15, HL16, MR16, PY15, EWB09, KT01, KG96, Kuo12, LLD13, Mar00, TW87, VV93]. **endogenously** [DPJF06, FOS17b]. **energy** [vDKvdWW14]. **Energy** [IT94, BIKY07, BDKK12, Bol92, HH02]. **Enforcement** [AF17]. **Engel** [BD15, DP12, DM98, FP89, Kee86, Una06]. **engine** [Ken94]. **England** [Sor89]. **Enjoying** [RTK14]. **enrollment** [LS14b]. **enrolment** [Fio12]. **Ensembles** [War17]. **entropic** [ABH<sup>+</sup>07]. **Entry** [AG13, FSPWWE12, Xu13]. **environment** [Bai09, CNJ97, CNZ99, GS07, Tey98]. **Environmental** [MR16, Wag15, CS91, JS04, MM05a]. **environments** [CN97, GR10]. **epidemic** [TP97]. **episodic** [Raj92]. **equal** [CM14]. **equality** [ORD01]. **equalization** [KN93]. **equation** [BH18, Czi04, KPT05, Nis05, RPSF05, SP04]. **Equations** [De 93, AAB09, IP12, KL93, Lee95b, MM88a, VD98]. **equilibria** [AFR08]. **equilibrium** [BSS11, Ber89, BG94, BKN95, Des03, FVRR05, Gal88, KL01, KRV95, Raj95, Smi12, VVR00]. **Equity** [BLV16, DM11, Fis94, GH11, NSA98]. **equivalence** [Pen05, SSW06, Wil06a]. **equivalent** [GKPP07]. **Erasmus** [Ano92j]. **Erik** [Wee01]. **Erratum** [Ano92c, Ano03, Ano09c, Ano09d, Han96]. **Error** [GUW16, HHM15, AH99, BD05a, Cif88, DH90, GL89, JKLGS13, JPPS14, KY10, KR90, KL93, KT11, MKV98, MM89, PSS04, RdM18, SC90, TE01, VD98, WBAB07, Wea92, Wee01]. **error-components** [KL93, VD98]. **error-correction** [MKV98, PSS04]. **Errors** [Don15, LK09, Orn06]. **Essays** [Fie96, Abe94]. **est** [Phi91a]. **establishments** [MS90]. **ESTAR** [PP06]. **Estate** [NS17]. **Estimate** [PY15, PMM17, CFM14, LO08]. **Estimated** [FM16, HI16, DS12, Fos17a]. **Estimates** [EZB17, HMKN94, SSW06, BH03, BBG04, CLM18, DM13, Fai96, FCP96, HET08, Hon13, JL03, KR90, MRS10, NV92, Ols98, PR04, PY96, Pra10, Wol18, HLW14, Wol93]. **Estimating**



[Abr06, AAB09, ALR19, AF07, AHT94, AT06, Bal06, BNS02, Bas14, BK17, BT14, Ble16, Cho99b, CMM09, CD97, DHR11, DK11, DP11, DP12, DL95, DDLY18, EH99, FVRR05, GKWZ16, GP11, GL17, HMS16, HGRSS15, HV18, HMT15, Isa04, Jal18, KY10, LP08, MRGB16, ORD01, Sal99, Sea90, Smi93, Wei96, WM01, Aka12, BS95, DS91, DJK18, IS02, MRS87, Pro14, Vea86, LLD13]. **Estimation** [AS14, ABH<sup>+</sup>17, AS06, BKP16, BD15, BR99, BKN95, Cha92, CPA15, EGH15, FP16, FLS12, FL15, HH15, HHJC16, HR12, Koo94, KP17, LRS17, MP96, MT13b, Min03, Pat06, PT13, SW13, Uys15, VGCBHJC18, Ver16, Wea92, XL16, ABH<sup>+</sup>07, ABS93, AG96, AIK99, AD09, BdJ07, BM91, BKA90, Bal10, BM14, BSS11, BJM<sup>+</sup>08, BK08, BDP98, BBP03, Cam01, CM02, CE17, Cha11, CK14, CLH04, CPY18, CR88, Doh13, DS06b, DG03, FT90, Fer17, FO18, Fév08, FM14, FP10, GP06, Ger96, GQ10, Gur97, HM12, Haj94, HH90, HST10, HKO12, Hei17, HHJC11, HHJC14, Hod99, HSF05, IP12, KK97, Kal12, KUW19, Kee86, KK03, Kie11, KL93, KPP90, Koh89, Kum12, LS93b, Lee95b, Lil00, LB95, Mar01, MS93, MGSW13, MBR09, Nak10, Orn06, PHK07]. **estimation** [Pen05, PS10, PI09, PS00, RWM03, RPSF05, Sch98, Sen99, SS07, SZ18, Sil96, TZ14, TW17, VD98, Wil06a, Xu13, LPT04, Dav95, Smi95]. **estimator** [BR99, CT14, DG03, Mro12]. **estimators** [AAB09, BKA90, BD99, CT86a, CLM18, CL18, CR88, FL07, IMN08, KPST11, KG96, Lin92, Moo89, RS92, SS06]. **Ethic** [CM17b]. **Ethiopian** [HET08]. **Ethnic** [Sch98]. **EU** [Bal10, CM09, DF97, PZ06, SS07]. **Euclidean** [HM13]. **Euler** [AAB09, Nis05]. **Euro** [CR13, FB02, PMM17, BL06, CPQ10, CV01, DdMPS07, DO14, Eic09, FMMR18, SW05, CS15, CH05, FS17, LSZ17]. **euro-sting** [CPQ10]. **Euro-zone** [CH05]. **Euromind** [PMM17]. **European** [CGK14, CF13, Jar10, MT11]. **Euroyen** [Lin95]. **Eurozone** [BCRV16]. **evaluate** [GP06]. **Evaluating** [BFS09, CT03a, HSWW07, Kuo12, MW11, ORW02, Wol15, Wri13, Bas14, LS14b]. **Evaluation** [FL15, GVB17, Bek99, CH07, CH10a, CJS07, CFJvdB18, FHL04, FP10, HCW12, HW10, JMM07, JM10, Li99, Mof93, Par87, RS86a, Rid86, Sch00, Sto94]. **evaluations** [SF09]. **event** [AH99, Rid86, Tri97, WVG14]. **Events** [Ano86c, Ano86a, Ano86b, Ano87d, Ano87e, Ano87f, Ano87g, Tho04]. **everything** [Pep05]. **Evidence** [ARST16, AF17, AG17, BP18, CF94, DK16, EK87, GPW17, ILOS96, Lee16, MS17, RRB92, Sol05, TA92b, Whe03, Ala87, AV97, BL14a, Bas09, BÇCV14, Bek99, Bia97, BLS10, Bru18, CL09a, CGK14, CM02, CS14, Cho88, Cin97, Cla06, CLM89, CEF07, DST14, Dem89, EPW07, EK07, FNR08, FPS94, FS09, FL07, Fuj11, Gil88, GP00, HPR08, Hod99, Iva92, JL08, KU02, KRS10, KMS13, Li06, Lui00, MP01, Oku93, PMM96, PZ06, RS86a, Raj92, Rop11, Sha86, SP18, Shi01, SW18b, TL03, YHLW06, BP06, BBDF14, CP97, DJK18, ILL06, Pee05, RS09, SPS13, Zaf11, Gan88b]. **EViews** [Lil00, McC99b, MT07, MT12]. **evolution** [WW18]. **EVT** [BDT18]. **Ex** [She89, HM03]. **Ex-post** [She89]. **Exact** [CL18, Gew86, AAB09, Shi01]. **Examination** [LHL17, AW96, Ber89, Coo09, DJ00, LT96, Sch90].

**Examining** [Cha15]. **example** [Vea92]. **examples** [Alb03]. **Excess** [BGV98, EPS17, DTV96, JA17, Mul97]. **Exchange** [GMH14, Kil99, Li99, AL06, BCO04, Ber14, BMV00, CI91, Cho99a, CC07, CH07, CLM96, De 94, DN89, EFR11, FO95, GHHP93, HMW97, Hal87, Hod99, HD91, JA17, KHS14, KL95, Lui00, Miz92, MSP13, PMM96, RS08a, SN06, SW86, SLKN04, SPS05, Tse98, TH04, WFBM01, vN96, Mad97]. **Exciting** [MFM17]. **exclusion** [Kra12, MT13b]. **exertion** [RLS00]. **existence** [MR88]. **exit** [ALV13, CD05, VV13]. **Exogeneity** [MB16, Smi87]. **exogenous** [BD05b, CPY18, Koh89]. **expand** [NPT18]. **expanding** [Dav05, ZK14]. **expansions** [CJ97]. **Expectation** [LN07, BM11]. **Expectations** [KP17, AGR17, DL95, DGM11, DM11, FT90, Gan92, GH11, GV87, HM03, HKW11, HVW11, Iva92, KR90, LfL09, Mad18, SM95, Zaf11]. **expected** [Cha00, GRLM08, WL86]. **ExpEnd** [Rom04]. **Expenditure** [And91, AGM90, DMT06, GM13, GvSZ05, JL03, Lea97, PS10, Smi89]. **Expenditures** [BD15, AGM90, Kee86, MV96]. **experience** [SV14]. **experiment** [AFHI95, Bil00, GvdK12, MM95a, MM97b, MM97c, RS09, Col92]. **experimental** [HV13]. **Experiments** [BFM15, Adk11, AG89, BD99, Hen06, LKL12, SF09, SW08]. **expert** [Kie11, MST12]. **Expertise** [HMS16]. **experts** [FSPWWE12]. **Exploiting** [SSS16, SdV18, SV05]. **Exploring** [DdMPS07, KW14]. **Exponent** [BKP16, LGH92]. **exponents** [DG92, FRSRF05]. **export** [Cut86, LS93a]. **exporters** [EMP14]. **exports** [BCO04]. **extended** [BÇCV14]. **Extension** [JZ16, KP16, Des03, Nak10, QR87]. **external** [Haj94]. **externalities** [EK07, IRT08]. **extortionary** [Off07]. **Extracting** [CPQP15, CKZ10]. **extraction** [Kap07]. **extramarital** [LR04]. **extremal** [HD91]. **Extreme** [SVW08, BDT18, MM09, Shi92].

**F** [Abe94, Ano03, Cle94, DW09b, Hal89, Hen93, Imb97, Nüe91, Sto09].

### **Factor**

[AB16, DW15, KKM16, Luc15, ORM13, PP16, Sch16, Sen11, BM14, CKKK18, Coe96, DN89, Dov13, DMP00, Eic09, FGLS18, FOS17b, Hei17, JKvdW14, Kap07, KUW19, KS17, Lin92, MRS87, Pro14, RS08b, Tim95, Wol93, Yam19]. **factor-augmented** [KUW19, Yam19]. **Factor-Based** [KKM16]. **Factors** [SKL17, CR13, Fos17a, GB89, JS04, KUW19, MP07, SS07, Bal10]. **Facts** [DW15, BL14b, BHMW98, HJ93, RTÅ98]. **fads** [KK96]. **Failure** [PC15, SN06, SW86]. **Failures** [CF15]. **Fair** [Wel03]. **FAMA** [RS08b]. **family** [GS04]. **farmers** [ILOS96]. **Farrell** [SZ07]. **Farrell-type** [SZ07]. **Fase** [Hen93, Pis92]. **Fat** [TW17, FNR08]. **fat-tailed** [FNR08]. **fatigue** [SW08]. **FAVAR** [BMM17]. **Favero** [Gar01a]. **FDI** [EP04, MS15]. **Feasible** [AD09, Rac97]. **FECM** [BMM17]. **Fed** [KOS05]. **federal** [BS04, BMW90b, BMW90a, CJS07, EKL10, Got90, HP04b, Den06, Ilb12, RS16]. **feedback** [Bie09]. **feedforward** [KL95]. **female** [Buc98, HSWW07, Kum12, Lee95b, Mar01, MT11]. **Fertility**

[Cha15, MT11, LS14a, LO18]. **Fetters** [kHcL16]. **fever** [TP97]. **FF** [Klo93]. **field** [GvdK12]. **Fifth** [Hal89]. **Filter** [GNS17, And13, CKZ10, Sab91]. **filtered** [BÇCV14]. **filtering** [CF13, TM94, Wat99]. **Finance** [Ano08b, DIL14]. **Financial** [Dah17, FM02, LSZ17, Mad97, PEM16, San15, Sep00, War17, AG02, AP11, CSS12, CT03a, DF97, DM07, EFR11, ERS03, GGS08, GA11, Hua09, Kon04, LS14a, Lin95, MS90, RM00, VV14, ZDE12, GKWZ16]. **financing** [TW87]. **Finding** [SL15, GMS11]. **findings** [ZDE12]. **Fine** [BH15, MST12]. **Finite** [Aka12, BIKY07, FL07, MR01, ATW08, Blo92, DT97, DKB10, Eis19, GL14b, TL03]. **finite-horizon** [Eis19]. **Finite-sample** [Aka12, DKB10, TL03]. **finite-state** [GL14b]. **Finland** [CEF07]. **FinMetrics** [Kon04]. **Finnish** [RT88]. **Firm** [BEK16, HJC10, TK14, Ano03, AD09, CF94, Cin97, Gal88, GLUW03, Hus08, MM00, MSL89, ORD01, RT88, Sch90, YT06]. **firm-**[ORD01]. **Firm-Level** [BEK16, CF94]. **firm-size** [YT06]. **firm-specific** [AD09]. **Firms** [ABH<sup>+</sup>17, Car00, MR88, Pro95, Wol93]. **Firpo** [BG17]. **First** [Ano93e, HH15, CPV03, Col92, Xu13]. **First-Price** [HH15, CPV03]. **Fiscal** [FRF15, FS17, Pet89, BRiS11, BT14, BT19, CML04, Dav05, LT18, MU09, RS86a, TW87]. **Fisher** [SP04, Wes08]. **fishing** [FLHS07]. **Fisman** [AF17]. **fit** [EB88]. **fitted** [BG94]. **Fitting** [She93]. **fixed** [Ala87, BL17, CT14, CPY18, DJK18, EPW07, KL01, KO14, GW15]. **fixed-effects** [CPY18]. **Fixed-Term** [GW15]. **Flat** [KM91]. **Fletcher** [Ano90f]. **Flexible** [HH90, HHJC16, MRGB16, VGCBHJC18, BH13, FFS01, Fle97, Mro12, Nak86, Pri02, Ter96, WFBM01]. **floor** [Sea90]. **floppy** [McK97]. **flow** [BRiS11, Dav87a, Dav87b, PT13]. **flows** [CGK14, CT19, CFLP02, Fuj11, SD03]. **fluctuations** [BF94, CF94, DIW00, Koo92a, MVW92, MS18b, SVW08]. **focal** [KV14]. **focused** [CD18, OvDvdW17]. **Fomby** [Vis88]. **Food** [CHW17, AV97, BBS97, DPU97, Lea97, SLR97, VNZ97]. **force** [DM18, Mar01]. **Forecast** [Ano08b, Bai89, CCM15, CH10a, CH10b, GR10, HW10, KvD17, Leb92, RS16, CM14, EKL10, GL14a, HL05, HN00, HR96, JM10, JMV10, LS10a, MW11, RRB92, Sam91]. **Forecaster** [BSW15]. **Forecasters** [ARST16, ILL06]. **Forecasting** [BKKR15, Ber14, CKM17, CKM11, CR15, CM17a, CH95, CG09, CM16, CFH16, DL17, FGLS18, FM16, FPR15, GNS17, HHJ86, HGRSS15, Koo13, KL95, LMZ16, LM09, War17, vDKvdWW14, Ano86d, AM11, BM98, CV11, CD96, CS99, CG13, DGG13, De 92, DW96, FVP02, GMH14, GNNS12, KY10, Kau10, Kor13, LLL12, Lar90, LRV12, LT96, Lou19, MG08, SV05, SS10, WW13, Ano95o, Sab91]. **Forecasts** [AFR17, FM16, HHM15, RS16, Wol15, CM09, CM10, CT03a, CJS07, CH10b, EKL10, EMW11, GL14a, Gra96, LL06, MRW09, MM19, MW11, Miz92, OvDvdW17, Wri13]. **Foreign** [Mad97, CH07, IRT08, KL93, She13, VD98]. **Form** [Van17, DS06a, EKL10, Fle97, MM88b, Mil91]. **Formation** [HL16, RT88, DU98, Lor91, Sha03]. **formats** [AS06]. **forms** [FFS01, HMKN94, IRT08, Ter96, ZR98]. **Formulating** [GV87].

**Forthcoming** [Ano94f, Ano94g, Ano94h, Ano95e, Ano95f, Ano95g, Ano95h, Ano96g, Ano96h, Ano96i, Ano96j, Ano01a, Ano01b, Ano01c]. **Fortin** [BG17]. **Fortran** [Whi89]. **forward** [DH90, FP11, Gia07, HMW97, Hal87, Hod99, MP01, OW10, PMM96, SPS05, Wol07]. **forward-looking** [DH90, FP11, Gia07, OW10]. **Forword** [Ano90d]. **Fostering** [Fio12]. **Foundation** [Ano95o, Kri15]. **Foundations** [Imb97]. **four** [Cre07, Lew03]. **Fourier** [FS09, ILOS96]. **fractional** [GAR01b, MN14, PW96]. **fractionalization** [Tan10]. **fractionally** [BCT96, TH04]. **Fragmentation** [BLV16]. **Framework** [KP16, GNNS12, HP05, MR09, PS03a, BCMM16]. **France** [CLM89, LS02]. **Franses** [Leo98]. **free** [CH07, McC99a, WZ14]. **freedom** [YL08]. **freight** [MV07]. **French** [AS06, FL94, ILOS96, RS08b]. **Frequencies** [CD16]. **Frequency** [HHM15, HKM15, KKS16, MFM17, Sal15, BP06, CT03a, FG18, FM14, GHHP93, KLLO18, Liu09, NSS12, SS10, Van11]. **frictional** [KRV95]. **frictions** [SW05]. **Friendship** [HL16]. **Frontier** [MS15, MSS16, Hug88, PY96, Sea90, Sen99, Tsi02, Tsi06]. **frontiers** [Eng02]. **Frugal** [EWB09]. **FTP** [Ano93c]. **fuel** [ABS93]. **Full** [FT90]. **Fuller** [Cif88, Kul15]. **Function** [MKT16, AG96, BdJ07, Bai91, CL09a, Cho99b, CD97, DK12, DM13, FS09, HPS97, HST10, HSF05, Hug88, LOW17, LTW99, NV92, PHK07, Ras95, Sch00, Sto94, Wei96, Yue94]. **function-based** [Sch00]. **Functional** [Ano90a, DS06a, FFS01, HMKN94, HJC10, Ter96, ZR98, Mil91]. **functions** [AV97, DPU97, DR13, HM17, Mac96, MHM99, MN14, Orn06, PR06, WM01, Yam19, ZR98]. **fund** [DG11]. **fundamentals** [BW09, GRW06, Gil95, GMH14, Kil99]. **funds** [BS04, HP04b]. **furnaces** [DS04]. **Further** [BL14a, CD96, Gil88, Mis88, SP18, TH04, YHLW06]. **future** [DF97, DMTvdK11, DR11, GKPP07, Li06, SS10]. **futures** [AK10, BM91, BHP13, FS01, HH02, HPS18, LS93c, MKV98, MM88b, SV05, Smi05]. **Fuzzy** [CJ16].

**G** [And93, Ano90b, Ano90c, Ano90h, Ano03, Col92, Hen93, Klo92, McK97, Per91, Pis92, Smi95, Sor89, Szc94, AAV07]. **G-7** [AAV07]. **Gaim** [Har93]. **gain** [And03]. **gains** [LPT04]. **game** [CNS09, LLD13, LKL12, Pet89]. **Games** [Hal93a, AFR08, BDNS02, Koo94, RS99]. **gameshow** [HLW14]. **gamma** [Jag91]. **gap** [Dep18, FB02, LU05, Mac17, Mor08, PR04, Sch98, Wol18]. **GARCH** [AL06, BM91, BCT96, BLR06, BBP03, CM02, Che08, Cho88, FCP96, FB02, GP00, HL05, HHS12, HLV14, KvD93, LRV12, Lin92, LB95, RS08a, WFBM01, vdW02]. **GARCH-M** [GP00]. **GARCH-stable** [LB95]. **GARCH-type** [Che08]. **gas** [SS98]. **Gasoline** [BKL17, CDKS17, CS14, DK11, DH10]. **GAUSS** [And92, CN97, Rom04, Sep00, Shi92, Vin00, LU05, Rus93]. **Gaussian** [BHKL17, DR93, JS10, WCC17]. **GAUSSX** [Pie96]. **GCC** [Edd96]. **GDP** [KMS13, LK04]. **Gender** [AJ17, Cha15, PS00, GvSZ05, HMRC05, Mac17]. **Gender-Biased** [Cha15]. **General** [BLM10, Jam17, WKN17a, BEH04, JMPW18, JM98, Rac97]. **General-interest** [BLM10]. **Generalised** [HKS16]. **Generalized** [CKL13,

SN06, BC19, CD18, HGK18, Jag91, LPT04, PS00, Ras95, TK14, vdW02].  
**generating** [JS87]. **generation** [BD03]. **generic** [Blo92, Day92]. **generosity** [ZK14]. **Genetic** [BG18b]. **Gensaki** [Lin95]. **geoaddivitive** [Ade04].  
**Geographic** [JR02]. **geography** [Tan10]. **George** [Szt94]. **German** [BL06, BHMW98, LTW99, Nak86]. **Germany** [BFS09, Bey98, CEF07, GMRZ97, KS16, Tre98, Wil06a]. **Gernot** [Str09].  
**Geroski** [Ano03]. **Geweke** [Fie96]. **Gibson** [CO89]. **gifts** [HO09]. **gilt** [DMW94]. **gilt-edged** [DMW94]. **Girls** [LO18, PS03b]. **give** [EL91, Ter88].  
**Glenn** [BMW90a]. **Global** [CFH16, SKL17, AT06, DdMPS07, DDLY18, FS09, KM14a]. **GMM** [AAB09, BM12, CD18, CG16, CL18, CD97, DJ00, Far12]. **GNP** [Han92, Han96, Pot95, Shi01]. **GNU** [BD03, Mac99, Rac00, YL08].  
**GNU/Linux** [Mac99, YL08]. **gnuplot** [Rac06]. **go** [Van11, vdW02]. **God** [DKT12]. **Godfrey** [Klo92]. **gold** [FLM13]. **Goldberger** [Gil93, Mil91].  
**Gone** [Sum17]. **good** [AM95]. **Goods** [BH15, CS91, Cut86]. **Gotz** [BMW90a]. **Gourieroux** [Klo93, McK98b]. **Government** [CD16, GLS07, TY15, BP18, SZ91]. **Government-led** [GLS07].  
**governmental** [CGP99]. **governments** [DJ00]. **grades** [LT06]. **gradient** [JS11]. **Granger** [HP09, McK94, DW16, DWW17]. **Grants** [Pes01a].  
**graphical** [ABC16]. **gravity** [Pud04]. **Gravity** [Bal10, SS07, BEK12, HM08, RT07]. **Great** [FG16, kHcL16, CDG14, KMP08]. **Greece** [BT14]. **GRETL** [BD03, MS06, YY07, Adk11]. **Grier** [Sav16]. **Griffith** [Ano90h]. **Griffiths** [Ano90c, McK97, Szt94]. **Griliches** [Pak00]. **Gross** [PMM17]. **ground** [And03]. **Group** [AB16, BBDF14, LLD13]. **grouped** [Sue95, AB16]. **Growth** [CMR15, EK07, EPS17, LPS97, MT16, MB16, Sav16, SHM17, Alb03, ATW08, AP12, Ano86d, ABKK13, Ber01, BLS10, Brü13, CPQ10, CG09, CG13, Coe96, DF97, DW09a, DW09b, DJ95, DKT12, EPR11, EMP14, EP14, FNR08, FZ12, FLS01, FIL13, GT09, Gre92, GNNS12, GP00, GHOS04, Hen10, JR02, JS04, LS09a, LS09b, LS99, MP08, MH14, PS09, Str09, Whe03, Ano90d].  
**growth-rate** [FNR08]. **guerrilla** [Off07]. **guide** [McK97]. **guided** [FIM05].  
**Guidelines** [Ano94i, Ano94j, Ano95i, DW16]. **guilt** [BSS11]. **Gujarati** [Mad98]. **gun** [Pep05]. **Guns** [Pep05]. **GVAR** [GNNS12].

**H** [Ano90c, Ano90h, Bai93, Dav95, DG03, Gio89, Gre93, Pis92, Sor89]. **habit** [CL09b, DU98, Osb88, Sha03]. **habit-based** [CL09b]. **Habits** [BC07b].  
**Hack** [De 92]. **Hadi** [Ano90g]. **Half** [CPY18, CK13, KZ02]. **half-life** [CK13, KZ02]. **Half-panel** [CPY18]. **Hall** [And93, Ano90e, Bol92, Kus91].  
**Hallam** [Mel92]. **Hallett** [Gan92]. **Han** [Per10]. **hand** [Koh89]. **Handbook** [Tur98]. **Hans** [Leo98]. **Hansen** [ORW02]. **hard** [BJJ11, Bro94]. **hardback** [Arb93, Dav95, Gar01a, Gre93, Leo98, McC99a, Tur98, And93]. **hardbound** [Abe94, Ano90g, De 93, Fie96, Gil93, McK98b, Mil92, Sor89, Bol92, De 92, Smi95]. **Hardcover** [Ano90h, Col92, Ano90e, Cle94, Hal89, Klo92].  
**Hargreaves** [Bar95]. **Harris** [Oxl96]. **Harry** [Per10]. **Hartog** [Pis92].

**Harvard** [Gil93, Sto09]. **harvest** [Pro95]. **Harvester** [Oxl96]. **Harvey** [Sab91]. **Hashem** [Mil92]. **Hausman** [BEK16, EP04]. **Haven** [MR16]. **hazard** [Ala87, ACG04, Rom99, VB02]. **hazards** [McC94]. **hb** [Bar95, McC02, Wee02]. **hb**. [Imb97]. **heads** [MM88a]. **Health** [BG06, CLH04, LK09, MRGB16, Win04, CT14, CJR04, DMT06, FJ04, JM14, JPPS14, JS11, Ols98, Pri02, RWM03, WS97, vOW11]. **healthcare** [JLR14]. **heard** [Pep05]. **HEAVY** [NSS12, SS10, LJ00]. **heavy-tailed** [LJ00]. **Hedge** [BM91, DG11]. **hedging** [BMV00, HH02]. **Hedonic** [BBE15, AH99, AG96, AC87, BSS08, CMM09, HST10, PHK07, SZ06]. **Heidelberg** [De 92, Gio89, Vis88]. **Helmut** [Tur98]. **help** [IMN08]. **Hemel** [And93]. **Hempstead** [And93]. **Henderson** [Ano90b]. **Hendry** [Abe94, Imb97]. **Henry** [Sav16]. **Hensher** [Kuk02]. **Heterogeneity** [BP07, BHH15, DJ16, For95, Mul97, San15, AS14, ATW08, Bel01, BKN95, BC07b, BH13, CT14, Cha05, Eic09, EGI05, FPV12, Hos12, JL03, JS11, KW13, KT04, LZ08, Mac17, MP04, McC94, Ped07, RvdB13, SZ18, TK14, Woo05]. **Heterogeneous** [BH15, HMS16, HL17, Alb03, Bal10, BL17, CMBS15, Jag91, KRV95, LS14b, PKH12, SS07, WDBR93]. **Heteroscedastic** [PS16, LL96, YT06]. **heteroscedasticity** [Bec01, KV09, MM88b, Tse98, TH04]. **heteroskedastic** [CB17, Dov13, IP12, LMSM18]. **heteroskedasticity** [Pro14, RS08b]. **Hicksian** [Cha02]. **Hidden** [YZ15, RTÅ98, Son14]. **Hierarchical** [GA11, GGS08, TL03]. **High** [HHM15, HKM15, Li06, MFM17, BP06, CT03a, FG18, GHHP93, HKO12, KLLO18, Liu09, NSS12, SS10, SK07, TL03]. **High-Dimensional** [HKM15, HKO12]. **High-Frequency** [HHM15, HKM15, MFM17, BP06, CT03a, FG18, GHHP93, KLLO18, Liu09]. **high-frequency-based** [NSS12, SS10]. **higher** [KV10, LMM05]. **highlands** [HET08]. **Hill** [Ano90c, Ano90h, Car88, Mad98, McK97, Szc94, Vis88]. **Hindustan** [Ano90d]. **histories** [Bie09, MRV95]. **history** [Day92, Rid86, Per91]. **HIV** [DST14]. **Holland** [Hen93, Pis92, Wee01]. **Hollinger** [Mal88]. **Holly** [Gan92]. **Holtham** [Ano90b]. **Home** [Van17, ABCP02]. **Homogeneity** [WPS18, Ng95b]. **Hong** [De 92, Per10, HCW12]. **honor** [Fie96]. **Hooper** [Ano90b]. **horizon** [CN04, Eis19, Kil99, LN07, RW05, WW13]. **horizons** [PR06]. **Hospital** [GKV15, HKS16, Ho06, KPST11, Oku93, WC04]. **hospitalization** [GMRZ97]. **Hours** [Bas09, CLSM10, Han93, Ols98]. **House** [AGHKS16, BPW16, Mil15, BL14a]. **Household** [CJR04, ACS99, Bie09, BPR00, CS14, Che98, DM18, EHV94, Fuk06, GM13, Hel06, KK03, MV06, MP10, MM87, VB02]. **households** [HKW11, HVW11, MAL04]. **Housing** [BBE15, HHJC16, Luc15, Bra11, CM01, Hor92, IZ03, RV18, SP18, BCMM16]. **HPC** [Cre07]. **HSIAO** [GVB17]. **HT** [Bal10, SS07]. **Huang** [ZDE12]. **Hughes** [Gan92]. **Human** [SNVCXDE17, MSS06, Pol13]. **hurdle** [BNP11, Jon89, Gur97]. **Hylleberg** [Hen93]. **Hypotheses** [Cha15, Vog92, CP18, Sil01]. **Hypothesis** [MR16, Cho99a, CC07, CT86b,

EK87, FO95, GV87, MM88b, Raj95, Sal99, SPS05].

**i-ix** [Gan92]. **IBM** [EB88]. **IBM-compatible** [EB88]. **iceberg** [Orm14].  
**IDE** [Rac12]. **ideal** [BS08, Des03]. **Identification**  
 [ABH<sup>+</sup>17, BD15, CF15, CKKK18, CT03b, DJ16, DZ18, Dep18, DS06b, FP16,  
 KKM16, KT15, KK03, KM14b, fLY16, PP16, WBAB07, WBL16, BDKK12,  
 CCLZ18, F ev08, FM14, Ker19, Sto09]. **Identification-Robust**  
 [KKM16, BDKK12]. **Identify** [KvD17, EWB09]. **Identifying**  
 [ABS99, BM16, DR18, FLHS07, Hub14, Kas98, KS17, LS14a, MRS10, NS08,  
 Son89a, DIW00, Pro14]. **idiosyncratic** [Fos17a]. **if** [KL12]. **ignorance**  
 [KM91]. **II** [Hal89, Dav87b]. **iii** [Mel92]. **illness** [KPST11]. **illustrations**  
 [Phi01]. **imbalances** [SPS13]. **Imbens** [Nak10]. **Immigrant** [Yue94].  
**Impact** [Van17, FZ12, Kum12, MST12, NV92, Par10, Par11b, XQ12].  
**Impacts** [FP16, CK14, HSWW07]. **Imperfect**  
 [CT15, Ash09, CT03b, EGP11]. **imperfections** [DM13]. **implementation**  
 [BS07, OPM19, Swa01]. **implications**  
 [ABFN10, HP04a, NC94, PP06, Ped07, Ros93]. **implied** [GV87, Rom99].  
**import** [DU98, Kas98, Mel88, Nis05]. **Importance**  
 [BHM16, DR93, Ped07, Yue94]. **important** [BP10, DJK18, GB89, LLD13].  
**Improve** [HKM15, BFS98, Gra96, JM14, PR04]. **Improved** [IP12].  
**improvements** [BS07, Leb92, MR01]. **Improving** [LM18]. **impulse**  
 [PR06, TZ14, WM01, Yam19]. **impulses** [DIW00]. **Incentive**  
 [HMT15, RWM03]. **incentives** [GMRZ97, LS14a, VV14]. **incidence**  
 [WVG14]. **include** [Pro14]. **including** [Vin00]. **Income**  
 [DSW01, LHL17, LHJC17, Pud93, Alb03, BCDJ99, CJ04, CH05, CF13,  
 GAR01b, HPH07, Hil07, MC90, MM95b, Mur12, PS03b, PKH12, PZ06, Raj95].  
**Incomplete** [DD00, ILOS96, LLD13, MRV95]. **inconsistency** [KG96].  
**incorporate** [ILL06]. **Incorporating** [Ter96, DK12, WVG14]. **increased**  
 [HL07]. **Increasing** [FGV18]. **Independence** [HM15]. **Independent**  
 [BM16, Rac12, Gew93, Sar99, Van11]. **independent-private-values** [Sar99].  
**Indeterminacy** [CF15]. **Index**  
 [GKV15, CK02, FS01, FP89, KV09, Leb92, MM03, MKV98]. **India** [ALR19].  
**Indian** [Ano90d, DS04, DK12]. **indicator** [AAV07, CPQ10]. **Indicators**  
 [CPQP15, CPQ02, CG09, DF97]. **Indices** [BH15, BPW16, BN09]. **Indirect**  
 [GMR93, RdM18, MRV95]. **Individual**  
 [Che98, DR11, EGH15, JL03, PKH12, AV97, Bie09, Hos12, MRV95, PV89].  
**individuals** [HRV94]. **Indonesia** [CLU17]. **Industrial**  
 [BEL07, CP92, Ger88]. **industrialized** [KMS13]. **industries** [RT88].  
**Industry** [BEK16, SKL17, Bai91, FS09, Lee95a, MQ04, RR95, SS98, WC04].  
**Inefficiency** [EGI05, AD09, MR88, TK14]. **inequalities** [CCM18].  
**Inequality** [FP16, And03, Gew86, MZ97, ORD01, Pud93, Rom99].  
**Inference** [Ano92j, BKP16, DWW17, LRV17, MW17, MFM17, PP16, Tsi06,  
 Ano91b, Ash09, BIKY07, BH18, Can94, CGS18, Dav95, Dej93, FL94, FK03,  
 FSPWWE12, Gew86, GRV00, GMT98, GMR93, HM12, KK97, KPT05, LZ08,

MM05a, MRV95, MR01, McC02, MZ97, RT07, Rom99, RdM18, SZ07, Smi95, SGK12, Yam19, Nüe91]. **inferences** [And04]. **Inferring** [KP08, Nyh03]. **infidelity** [Wel03]. **infinite** [FW03, FGLS18, Son14]. **infinite-dimensional** [FGLS18]. **infinite-variance** [FW03]. **inflated** [BNP11]. **Inflation** [CKP16, DW15, ES16, KKS16, Non16, Sav16, Ano90d, BCT96, BCR01, BÇCV14, BM98, Cla06, CG13, Coo09, CP97, DF97, DMTvdK11, Dem89, DS91, EIT01, GNNS12, GP00, GHOS04, Hen01, JJVW01, KRS10, LL06, Lan06, MM01, Nym91, PR04, RM00]. **influence** [BLM10, SS91]. **influential** [Son89a]. **Information** [Ano18a, Ano18b, Ano18c, Ano18d, Ano18e, Ano18f, Ano18g, Ano19a, Ano19b, CT19, CFJvdB18, DIL14, LS93c, MT16, YZ15, Ano95c, Ano95d, CD18, DD00, DV92, FT90, FP10, Hen06, HMSS14, HR12, Ker19, KPST11, Kie11, KM14b, LLD13, Mis88, Nyh03]. **Information-Based** [YZ15]. **informational** [BBS97]. **informative** [Wri13]. **informed** [PT13]. **infrastructure** [CMBS15, GLS07]. **ing** [NS90]. **initial** [SV14, Woo05]. **initiation** [Ade04, BJJ11]. **Innovation** [BCC15, Cor12, CD97]. **innovations** [CFK95, FGLL19]. **input** [DK12, Han93]. **inputs** [DK12, KL01]. **Insights** [MS15]. **Instabilities** [RS16, CM10, JMV10]. **Institute** [Ano92j, HHJ86]. **Institution** [Ano90b]. **Institutional** [Raj95]. **institutions** [FH13, LS02, Tan10]. **Instructor** [McK97]. **instructors** [McC99a]. **instrument** [CGS18, FGV18]. **Instrumental** [FL15, Kra12, Spi16, AIK99, Ash09, BKA90, Bas14, CL18, CGS18, CR88, DG03, IP12, Nak10, SPS05]. **Instruments** [CT15, GP11, Ash09, BD99, FL07]. **Insulated** [kHcL16]. **Insurance** [BBG04, HMT15, Bel01, BG06, CLH04, CGR04, DV92, GP06, KH95, MQ09, Ols98, Pol13, ZK14]. **integer** [BNP11]. **integrated** [BCT96, Med02, TH04]. **integration** [Bus06, GAR01b, Hei08, HCW12, Jus01, KL12, LT96, TM94]. **intellectual** [BLM10]. **intentions** [BHMW98]. **Inter** [CLLY06, HO09]. **Inter-state** [CLLY06]. **interaction** [CT03b, MH14, Pap11]. **Interactions** [HL16, CCLZ18, DM03, LfL09, SK07]. **interactive** [BL17, EB88, KO14, Rac06, Tey98]. **Intercept** [CH96]. **intercepts** [Des03]. **Interconnections** [BCRV16]. **Interdependence** [RZH03, EK07]. **Interdependent** [KvdGVW97, Ano90b, ABS99]. **Interest** [WBL16, AM11, BLM10, Bek99, BL14b, DLM06, Doh13, FMMR18, GL12, HSF05, JKvdW14, KN93, Lan00, Lan06, LT91, MP07, vDKvdWW14]. **Interference** [KKM16]. **Intergenerational** [Bru18, FN06, BH03, DFF12, DP11, Min03, Mur12]. **intermediate** [BFS98, LT06]. **internal** [Fac07]. **International** [Ano91b, CL09a, CFG08, EM17, Kap93, KRS10, KN93, MY07, Raj92, BD95, DdMPS07, DH90, DMP00, DO14, EFR11, ER89, FM97, FOS17b, Gan88b, KU02, SV05]. **interplay** [Tan10]. **interpret** [GH11]. **interpretation** [BM06, KW89]. **Interpreting** [DH90, DM11]. **interrelated** [Ste07]. **interstate** [SS98]. **Intertemporal** [AP11, DU98, GP11, SZ06, GL12, MS88, Nis05]. **interval** [CT03a, Pac19]. **interval-censored** [Pac19]. **intervals** [PR06, Sam91]. **Interventions** [FP16, CGP99]. **Intifada** [AAQB17]. **Intra**



[LS93c, Bal10, Fei87, SS07]. **intra-daily** [Fei87]. **Intra-day** [LS93c]. **intra-EU** [Bal10, SS07]. **intraday** [MKV98]. **Intrahousehold** [BA98]. **intratemporal** [AM95]. **Intriligator** [Wee01]. **Introducing** [CPQ10, Pes03a]. **Introduction** [BM11, BMV93, CSvD14, CFP09, DW96, DIM08, DV10, GRV00, HLMvS98, McA89, Pag94, Per10, BP07, FM02, PP92, vDvDF05, EB88, Ano90c, Bai93]. **Introductory** [Wee02]. **Invalid** [Ker19]. **invariant** [Shi01]. **invention** [CLLY06]. **inventories** [BM06, BL14b, KM14a, Ros93]. **inventory** [GL89]. **inverse** [Hub14]. **Investigating** [LTW99]. **Investigation** [GL89, BDNS02, CL09b, MM19, ORW02, Pro95, SW86]. **Investment** [DK13, TY15, Cho11, FPS94, IRT08, Sch90, vOvGvGB19]. **investors** [HMSS14]. **Irregular** [MM17]. **irrelevant** [KS17]. **irreversibility** [CK02]. **irreversible** [FPS94]. **ISBN** [Abe94, And93, Ano90a, Ano90b, Ano90c, Ano90e, Ano90d, Ano90f, Ano90g, Ano90h, Arb93, Bai93, Bar95, Bol92, Bro94, Car88, Car92, Cif88, Cle94, Col92, Dav95, De 92, De 93, Fie96, Gan92, Gar01a, Gil93, Gio89, Gre93, Hal89, Hal93a, Hen93, Imb97, Klo92, Klo93, Kuk02, Kus91, Leo98, Mad97, Mad98, Mal88, McK94, McK97, McK98b, Mel92, Mil89a, Mil89b, Mil91, Mil92, Mof93, Nüe91, Ox196, Per91, Pis92, Riz91, Sab91, Smi95, Son89a, Son89b, Sor89, Szc94, Tur98, Vis88, Wee03]. **Isolating** [EGH15]. **Isolde** [Mof93]. **Israel** [ANT94, Mel88]. **issuance** [BL17]. **Issue** [Ano08b, Ano18a, Ano18b, Ano18c, Ano18d, Ano18e, Ano18f, Ano18g, Ano19a, Ano19b, Ano19c, Ano86d, Ano92d, Ano93b, CFP09, CGR04, DIM08, DM03, Fio12, HP01, Ano16]. **issues** [BBP03, Dep18, KM14b]. **Italian** [Giu11]. **Italy** [ACS99, CD16, Dep18, Fac07, Jus01, MM01]. **item** [DP12]. **iterated** [MM19]. **IV** [BD99, EWB09, FL07, HLM17, KKM16]. **ix** [Gan92, Gio89, Mal88, Ox196].

**J** [Ano90a, Bol92, Car88, DW09b, Kuk02, Mal88, McK94, Nei92, Per10, Per91, Riz91, Smi95, Son89b]. **Jackknife** [AIK99, Nak10, BD99, CPY18]. **Jacobson** [DJK18]. **Jagannathan** [ORW02]. **James** [Tob97]. **Japan** [HSF05, Lin95, Nak93]. **Japanese** [Fuk06, GAR01b, HPS97]. **Jayachandran** [Cha15]. **Jeffrey** [Wee02]. **JIVE** [AD06, DM06b, BD06, DM06a]. **Job** [EGP11, GP06, Bel01, BMW90b, BMW90a, CTU13, CFLP02, EO14, GMS11, Got90, HRV94, HSWW07, Kie88, jLjL05, MP96, Rom99, SD03]. **job-training** [jLjL05]. **Jobs** [DJ16, IMN08, vO06]. **Joffre** [Kuk02]. **Johansen** [Tur09]. **John** [Ano90c, Ano90f, Ano90g, Cif88, De 93, Fie96, Mad97, Mal88, McK97, Nüe91, Son89a, Son89b, Szc94, HP01]. **Johnson** [Vis88]. **Johnston** [Car88]. **Joint** [BHKL17, Des93, LSZ17, MRGB16, ACS99, ACG04, BDT18, DLM06, GT06, HHS12]. **Jointness** [DW09a, LS09a, DW09b, Str09]. **Jordan** [Kuk02]. **Journal** [Ano86d, Ano01d, Ano01e, Ano06, Ano07b, Ano10b, Ano11, Ano12b, Ano13b, DG03, Pes01a, Pes01b, Pes03b, Pes07a, Pes09b, Pes10a, Pes11, Wat07, Ano90i, HP09, Ano92j, Ano95o, Ano93c, Ano95i, Ano95c, Ano95d, Ano96c, Ano96d, Ano96e, Ano96f, Ano03, Ano08b, Pes08]. **journals** [BLM10]. **Jr** [Pep05]. **Judge** [Ano90c, Ano90h, McK97, Szc94]. **Jumps**

[GRLM08, LLN11, MFM17]. **June** [Ano92j, Gre93].

**Kahneman** [GH11]. **Kalman** [Sab91, And13, CPA15, GNS17]. **Kalman-em** [CPA15]. **Kathryn** [Fie96]. **Keeping** [Pud04]. **Keith** [Mad97]. **Kennan** [Jag91]. **Kenneth** [De 93, Wee03]. **Kernel** [BS16, MS17, DS90, HHJC11]. **Keynesian** [BÇCV14, DIW00, DW88, KRS10, NS08]. **Khanti** [DG03]. **Khanti-Akom** [DG03]. **Kingdom** [DSW01, EK87, MB02]. **Kink** [LHL17, SSS16, BKS18]. **Klein** [Ano90d]. **Klump** [Ste18]. **Kluwer** [Gre93]. **know** [BF09]. **Knowledge** [BCC15, ALR19, MRS10, PL08]. **Kong** [De 92, HCW12]. **Korea** [Lee16]. **Korean** [jLjL05]. **Kr amer** [Gio89]. **Krishnamurty** [Ano90d]. **Krueger** [Nak10, Rop11]. **Kuh** [Mal88, Son89a]. **Kuziemko** [Cha15]. **Kuznets** [Wag15].

**L** [Ano90a, Ano90d, Col92, Gre93, Hal93a, Klo92, McK97, Mil89a, N e91]. **Labor** [DJ16, FSPWWE12, BK08, Cha11, Dev07, DM13, DM18, EO14, Kum12, RvdB13]. **Labour** [ACS99, Ano90e, FL15, KH95, LS02, ABS99, Blo2, BM86, BSB86, DS06a, DLR94, EHV94, EH94, EMvS98, FK03, Ger96, HHP92, Han93, Kie88, Lee95b, Mar01, Mof93, RS09, Sto94, TWW89, XL16]. **Labour-use** [KH95]. **Lag** [BBE15, Kul15]. **lagged** [LS93b]. **lags** [Kuo12, Tri93]. **Lalonde** [DJK18]. **LAM** [Swa01]. **Land** [CL09b]. **language** [Gon05]. **Laplace** [BV12]. **Large** [BF94, BGR10, CKM17, DH16, Koo13, BMM17, BSBC<sup>+</sup>04, BR99, BL17, Cam11, CKM11, DO14, FMN05, HS90, ORM13, TWW89]. **Large-** [DH16]. **large-scale** [BMM17, TWW89]. **Lasso** [Spi16]. **last** [Cre07]. **Late** [CLM89]. **Latent** [DJ16, De 93, BH13, Czi04, DR93, DN89, DMP00, FP02, LS93b, MQ04, WDBR93, Wee01]. **Latin** [Can05, GLS07]. **Laurent** [Fle97]. **Law** [Brz15, Fer17, KO14]. **laws** [Kuo12]. **layoffs** [MO04]. **Lazarova** [Ano03]. **lead** [CPQ02]. **leading** [AAV07, CPQ02, CG09]. **Leamer** [Gan88b, Shi92]. **learn** [AK10, IMN08, Kil99, Pak18]. **Learning** [BDNS02, KT04, LKL12, MG08, RS99, SW08, BFS98, Cha05, FP11, Pra10, Szc94]. **learning-by-doing** [Pra10]. **Least** [FPR15, KPP90, Rez08]. **least-squares** [KPP90]. **Lecture** [Ano01d, Ano01e, Wat07, Sto86]. **Lectures** [Phi89]. **led** [GLS07]. **Lee** [Ano90c, Ano90h]. **Leeuw** [Ano90a]. **left** [Koh89]. **left-hand** [Koh89]. **Legal** [AF17]. **Lemieux** [BG17]. **lending** [FSK06, LLD13, Per98]. **Length** [HKS16]. **lengthen** [NS93]. **lengths** [Pat06]. **lens** [HJC10]. **Leroy** [Son89b]. **Lessons** [Col92]. **Level** [BEK16, Blo92, CF94, Cin97, Dem89, FvDF05, FP09, FVP02, Hus08, Moe12, PSS01, SV14, VB02]. **levels** [GT09, HRV94, Isa04]. **leverage** [Dov13]. **Levitt** [JZ16]. **Ley** [DW09b]. **Library** [Whi89]. **life** [AM95, CK13, CLH04, JMM07, KZ02, NV92, Osb88, Pud93, RTK14]. **life-cycle** [AM95]. **Lifeboat** [kHcL16]. **lifetime** [Pen05]. **Likelihood** [LRV17, WCC17, BM14, CM02, DHR11, FVRR05, Han92, Han96, LB95, MHM99, MS93, Smi87]. **Likelihood-Based** [LRV17]. **Limdep** [Mel87, Paa94, McC99b, MT03]. **Limited** [FP10, MT16, AP11, Dej93, DR13, KM14b, Lee95b, Smi87].

**Limited-Information** [MT16]. **limiting** [HD91]. **limits** [BT14]. **LIML** [BD99]. **Linear** [BPR00, CT15, WCC17, Alb03, AV01, And13, Ano90g, BM06, BR99, CPY18, CLM96, EH94, FVRR05, Gew86, Gew93, Gio89, HM08, KL12, Nym91, Pac19, Pro14, TM94, TE01, Wat99, Wea92, Riz91]. **linearities** [LS99, ÖO00]. **linearity** [LTW99]. **linearized** [LT18]. **link** [LS10a]. **linkage** [Lin95]. **Linkages** [PEM16, DdMPS07, DM07, DO14, YHLW06]. **Linux** [Mac99, YL08]. **liquidity** [HI07]. **LISREL** [Czi04]. **list** [Hor92]. **living** [FP89, MV06]. **load** [Hen06]. **Loan** [GM17, Bro87, WVG14]. **loans** [KDK18]. **Local** [HHM15, Sok16, CT03b, CMM09, DJ00, Fer17, GB89, MSH19]. **local-time-based** [Fer17]. **location** [CT03b, GMS11]. **Locus** [PP16]. **log** [Alb03, SHK11]. **log-linear** [Alb03]. **logistic** [Ano86d]. **Logit** [EZB17, HST16, Jam17, CL11, EPW07, FPV12, KP94, WBAB07]. **logit-mixture** [WBAB07]. **London** [Ano90e, Bol92, De 92, Kus91, Mel92, Mil89a, Mil92, Oxl96]. **lonely** [MP08]. **Long** [APVY16, BPPB10, CN04, CL15, Doh13, DGM03, Fac07, And91, Bar95, EIT01, FW03, FHL04, GL03, Hil07, HMSS14, Kil99, KL01, Nak93, NC94, PF00, Pat90, PR06, Raj95, RW05, Ros93, SN06, WW13]. **long-horizon** [CN04, Kil99, RW05]. **Long-range** [DGM03]. **Long-run** [APVY16, BPPB10, CN04, Doh13, Fac07, FW03, Hil07, KL01, NC94, PF00, Pat90, Raj95, Ros93]. **Long-Term** [CL15, FHL04, Nak93]. **Longer** [BPW16]. **Longer-run** [BPW16]. **Longitudinal** [GK17, DLR94]. **Longman** [Mil89a]. **Look** [Kra17, BLS10, CSS12, SD03, ST99, Ter02]. **looking** [DH90, FP11, Gia07, Hal87, OW10, ALV13]. **Lorenz** [CLM18]. **Lose** [KL12]. **Loss** [HM17, Sch00, CD96]. **losses** [HGK18, KDK18]. **Lott** [Pep05]. **Louis** [RS86a]. **Louviere** [Kuk02]. **Low** [KKS16, CJ04, HSF05, Sar99, SV14, Ste07]. **Low-Frequency** [KKS16]. **low-price** [Sar99]. **low-wage** [Ste07]. **Lower** [HI16, CMV18]. **loyalty** [Sha03]. **LQAC** [EH99]. **Lucas** [LS10b]. **Lutkepohl** [Ano90c, Tur98, Ano90h]. **LÜTKEPOHL**. [Bai93]. **Lyapunov** [DG92, FRSRF05].

**M** [And93, Ano90e, Fie96, Hal93a, Hen93, Mil92, Pis92, Son89b, Wee01, Wee02, GP00]. **M1** [LTW99]. **M3** [CV01]. **Mackinnon** [Smi95]. **Macro** [PEM16, Dav87a, Dav87b, DW88, DIL14, LLN11]. **macro-econometric** [Dav87a, Dav87b, DW88]. **Macro-Financial** [PEM16]. **Macroeconometric** [Par87, Fai96, TWW89, Ano90d]. **macroeconometrics** [HP01, Gar01a]. **Macroeconomic** [APP15, BKKR15, Brz15, CR15, DGG13, FPR15, Pis92, PS16, AM11, BF94, Ber01, BFS98, DK01, DV10, EMW11, FG18, FGS19, KM14b, Koo92a, KN90, Lou19, SV96, Tay89, Bar95, Nei92]. **Macroeconomics** [Ano08b, Ano90b]. **macroeconomy** [DLM06, JKLGS13]. **Magazine** [Wil06b]. **magnitude** [BS95, DZ18, IS02]. **Magnus** [Riz91]. **mail** [SW08]. **mainframe** [Cho11]. **Mainland** [HCW12]. **Maintaining** [PP16]. **maintenance** [Ken94]. **major** [Bri89, EMP14]. **makes** [BKS18]. **Making** [And04, GRV00, Kap93, KKR95, dRS10]. **Malawi** [DST14]. **Malay** [Sch98]. **Malaysia** [Sch98]. **management** [GHS05]. **Managing** [Bai03]. **Manski**

[Sto09, GH11]. **manual** [McC99a]. **manufactories** [Sea90]. **manufactured** [Cut86]. **manufacturing** [ABS93, DK13, FvDF05, GS07, LS93a, Mor94, RT88, SM95, Wol93, WL86]. **Many** [War17, Far12, KMS13, LMZ16]. **Maple** [HH95]. **March** [Pes08]. **Marginal** [CLU17, KL12, ABKK13, Gal88, HR12]. **Marginalized** [WCC17]. **mark** [MM88b, DW09b]. **Market** [BW09, BH15, CL15, FL15, HMT15, HST16, JP15, Luc15, TA92b, AG02, AF07, AHT94, BP13, Blo02, BSB86, Bro87, CI91, CNS09, CF94, CT19, DMW94, DLR94, DM13, DM07, EHV94, EO14, FH13, FK03, FSPWWE12, Ger96, Gil95, GM91, HHP92, HL96, Ho06, Hod99, HET08, HM03, HKW11, HVW11, Kal12, KM14a, LS02, LT91, LN14, MRW09, Mee90, MS07, MV07, PMM96, RLS00, RvdB13, RS09, RM00, SV05, Sen11, SZ91, SZ06, Sto94, SVW06, TWW89, YHLW06, BLV16, GKWZ16, Ano90e]. **marketing** [CFP09, CNS09, FP09, PF00]. **marketing-mix** [CNS09, PF00]. **Markets** [KvD17, San15, Sok16, AP11, AT06, Cam11, CH07, CMM09, DZ18, EFR11, FM97, GMH14, HH02, Hor92, KU02, Lin95, Lor91, Lui00, PS03a, Smi12, Wol07, BCM16, Mel92]. **Markov** [Non16, BW11, BCRV16, BH18, Des08, DWW17, FSPWWE12, GA11, GL14b, HPS99, Han92, Han96, HGRSS15, Hur17, LM18, PSS04, PRS05, RTA98, SS05, Son14, SPS05, YZ15]. **Markov-Switching** [BCRV16, Hur17, BH18, HPS99]. **markup** [BCR01]. **markups** [Mor94]. **marriage** [ABCP02]. **Married** [XL16, ACG04, BG06, Cha11]. **Marsh** [McK97]. **Mart** [HL07]. **martingale** [FO95, MM88b]. **Mary** [Imb97]. **Masanao** [Car92]. **Masanjala** [Pap11, Cua11]. **Massachusetts** [Gan88b]. **master** [Bai89]. **Masthead** [Ano86f, Ano86g, Ano86h, Ano86i, Ano87h, Ano87i, Ano87j, Ano87k, Ano88a, Ano88b, Ano88c, Ano88d, Ano89b, Ano89c, Ano89d, Ano89e, Ano89f, Ano90j, Ano90k, Ano90l, Ano90m, Ano91c, Ano91d, Ano91e, Ano91f, Ano92e, Ano92f, Ano92g, Ano92h, Ano92i, Ano93f, Ano93g, Ano93h, Ano93i, Ano93j, Ano94k, Ano94l, Ano94m, Ano94n, Ano94o, Ano95j, Ano95k, Ano95l, Ano95m, Ano95n, Ano96k, Ano96l, Ano96m, Ano96n, Ano96o, Ano96p]. **match** [CTU13, GQ10]. **matched** [Abr06]. **Matching** [FL15, AK07, Bel01, GL14b, IMN08, PI09, Pra10, SS06, Sto94]. **Mathematica** [Vin03]. **Mathematical** [Nüe91, McC99a]. **mathStatica** [Vin03]. **Mating** [Lee16]. **MATLAB** [CNJ97, Rus93]. **Matrices** [CKM17, LRS17, RR18, Tur98]. **Matrix** [Edd96, KP87]. **matter** [BZ98, GQ10, MM89, Sem18]. **maturity** [WVG14]. **Maxima** [LR08]. **maximization** [HP04a]. **maximizing** [ELW10]. **Maximum** [BM14, CM02, LB95, MS93]. **maxmin** [Cha00]. **McAdam** [Ste18]. **McDonald** [Per91]. **McFadden** [Ras95]. **McGraw** [Car88, Mad98]. **McGraw-Hill** [Car88, Mad98]. **Mean** [MP10, BG94, KU02, SLKN04]. **Mean-variance** [MP10]. **Means** [HKS16, BK08, HPH07]. **means-testing** [HPH07]. **measure** [CK13, Mur12, Shi06]. **measured** [Wea92]. **Measurement** [ARST16, BM11, BSW15, Coe96, MQ04, CH10a, JPPS14, KY10, Kom07, Mee90, Orn06, Cif88, Wee01]. **Measures**

[AG17, FP16, MFM17, BDT18, Cha02, DS06b, FH12, HHS12, HLV14, LK09, MRW09, MZ97, Tre98]. **Measuring** [BSS11, Bie09, Bra11, CNS09, CM17b, DMTvdK11, DK01, DM11, GH96, HL07, Hon13, LS10a, MR06, OSS18, SP18, VVR00, XQ12, Dej93, EFR11, HCW12, JK90, Kal90]. **Mechanism** [FS17, AGM07]. **mechanisms** [Hub14, Jus01]. **median** [Fai96]. **Medicaid3** [Gur97]. **Medical** [GM13, DT97, Ho06, HMKN94]. **Medigap** [HMT15]. **Mediterranean** [CS15]. **Medium** [Koo13, ANT94]. **medium-size** [ANT94]. **meeting** [Gre93]. **meets** [GH11]. **Meghnad** [Phi89]. **Meijer** [Wee01]. **Melvyn** [Str09]. **mem** [CEG13]. **member** [HP09]. **membership** [BO94, AB16]. **memorial** [Sto86]. **memory** [HP01, HP09, SN06]. **men** [AB00, KA07, VV98]. **mental** [JPPS14, vOW11]. **Merger** [Tow92]. **Meta** [BS07]. **Meta-analysis** [BS07]. **Method** [GVB17, Alb03, BS95, DS91, GL14b, IS02, PI09]. **methodological** [EB88]. **methodology** [Abe94]. **Methods** [Ble16, DWW17, FHP16, GK17, Aka12, ABH<sup>+</sup>07, Ano90f, AD09, BK17, BIKY07, CSvD14, DJ00, Fer17, GKP13, HN89, HLMvS98, KK97, Kuk02, LJ10, PW96, RPSF05, Wee03, Car88, Vis88]. **Mexican** [Mor08]. **micro** [BFS98, HLMvS98, JR02, Kap93, VK87, Shi92]. **micro-** [BFS98]. **micro-data** [HLMvS98]. **MICRO-EBA** [Shi92]. **micro-econometric** [VK87]. **micro-econometrics** [Kap93]. **microcomputers** [Bri89]. **microdata** [For95]. **microeconomic** [BM86, FHL04, Hei08]. **microeconomics** [KKR95]. **Microeconomic** [Ble16]. **Microfit** [McK93, McK98a, MT13a]. **Microtsp** [HL92, Woh96]. **MIDAS** [CG09, AFR17]. **migration** [BHMW98]. **migrations** [Fac07]. **Miguel** [AF17]. **miles** [EHS09]. **military** [Smi89]. **milk** [HET08]. **milk-market** [HET08]. **Millennium** [Gra17, Pee05, Kra17]. **million** [Cre07]. **millionaire** [HLW14]. **minimal** [FLHS07]. **minimum** [EGP11, Jal18, JMM07]. **Mining** [MSH19]. **Minneapolis** [Gre93]. **Minnesota** [Gre93]. **Minute** [Fei87]. **mirror** [SV96]. **Mismatch** [FG16]. **mismeasured** [HR12, Pro14]. **misreporting** [BF09]. **Missing** [CG16, CPA15, BM14, CHL14, Ker19, LS10a]. **Misspecification** [Klo92]. **mistrust** [DV13]. **Mittelhammer** [McC99a]. **mix** [CNS09, PF00]. **Mixed** [CL11, CD16, EZB17, FM14, GHL04, Jam17, MT00, ACG04]. **Mixed-frequency** [FM14]. **Mixture** [FHP16, HMT15, AL06, ATW08, DT97, DS06b, GA11, GRLM08, WBAB07]. **mixtures** [DHR11, FSPWWE12, MW11]. **mixtures-of-experts** [FSPWWE12]. **MM** [Jam17]. **MNL** [MT00]. **mobility** [Bru18, DFF12, DP11, EGP11, FN06, MP96, Min03, Mur12, RR18, Tre98]. **modality** [HPR08]. **Model** [BBE15, BCRV16, BHH15, CKP16, CH07, DV10, FLS01, Fos17a, GL17, HGRSS15, HI16, HL16, HMT15, HST16, LHL17, Mil15, MT16, MB16, MH14, MRGB16, Non16, PR16, Van17, WKN17b, YZ15, AM95, Ala87, AP12, ABS93, ABS99, BCT96, Bal06, BL14a, BM06, BS07, BS08, BDT18, BNP11, BM86, BL17, BG94, Bur92, BBG04, CM06, CFK95, CE18, CEK09, Cho11, CP18, CKKK18, CD96, CFLP02, CKZ10, CLM96, CF13, Dav87a, Dav87b, De 94, DL95, DMT06, DW88, Des03,

DLM06, DN89, DS06b, DH90, DPR06, EKL10, EPW07, EPR11, EHP12, Eic09, EH94, EH99, EMP14, FPS94, FvDF05, FPV12, FGLS18, FB02, FK03, FP89, GP06, Ger96, Gew86, Gew93, Gia07, Gil95, Gio89, GRLM08, GHHP93, GP97, GKPP07, GT06, HHJ86, Hal87, HHP92, Han92, Han96]. **model** [HHS12, HLV14, Hel06, HM13, HLV02, Hoq91, Hor92, HW10, Jag91, JR02, JKLGS13, Jon89, JP10, KPS04, Ken94, KPST11, KM91, KL93, KvD06, KV09, KT08, KSD98, KRV95, KU02, KMS13, LLL12, LPS97, LS09b, LL96, LB95, LM09, MC90, MKV98, MP04, MP08, MP96, Mil89b, MS95, MW11, MR90, MM87, MB02, Mur12, Nak86, Nak93, Nym91, OW10, ORM13, Osb88, PF00, Pac19, PL08, Par87, Pra10, Pri02, PS00, Pud04, Rac97, RS86a, RT07, RS08b, RRB92, Ros93, RTA98, Sal91, SD03, SW86, Smi05, Smi12, Söd94, SK07, Son14, SPS05, Tem98, TK14, VNZ97, VV93, Vea92, VV98, VD98, WFBM01, WDBR93, Wel03, Wol18, WL86, vdW02]. **model-averaging** [LM09]. **model-based** [CKZ10, Wol18]. **Model-free** [CH07]. **modèles** [Klo93]. **Modeling** [AM11, BVV16, BPC15, BPW16, CKM17, Car92, FP09, LSZ17, BHP13, HKS14, Lou19, MT11]. **Modelling** [Bey98, CJ04, CV11, DMW94, DO14, ES16, FHP16, FS01, FVP02, Gil95, Hen01, HKS16, Hos12, LL06, MSS16, MB02, SV05, SGK12, Son14, YT06, Ade04, AL06, ACG04, Ano90d, Bar95, BBS97, Bol92, Bri89, Car00, Czi04, Die89, Din91, EB88, FB02, GHS05, JS10, Lar90, MM01, McC02, MV96, Mel92, SLR97, Ter88, Tey05, Hen93, Mil92, Pis92, Arb93, Oxl96, Ano90e, McK94, Mof93]. **Models** [AFR17, APVY16, BHKL17, BKKR15, BP10, Ble16, CT15, CFH16, DW15, DH16, DWW17, EZB17, GC91, HHM15, HKS16, HM15, Jam17, KT15, Kri15, KP17, LRV17, MM17, PY15, PP16, PS16, Sal15, Smi89, Ver16, WCC17, Wol15, XL16, AS14, ABC16, Aka12, ATW08, AH99, ABFN10, AAV07, And13, AAQB17, BP03, BP07, Bal10, BM14, BMM17, Bas09, BCCV14, BLR06, BSS11, Ber01, BIKY07, BC19, BK08, BH18, BSS08, BBP03, Bus06, Byr92, CHL14, CT86a, Cam01, Can94, CFM14, CSvD14, CKM11, CB17, CM02, CL11, Cha11, Che08, CL09b, CL18, CFP09, Cin97, CM14, CS99, CG09, CG13, CT03b, CMM09, CKL13, CP97, DR93, Dej93, DM98, Des08, Dev07, DS12, DH10, Dov13, DKB10, EKL10, Eis19, Eng02, FT90, Fai96, FP11]. **models** [FGLL19, FL94, Fév08, FLS12, FM97, FGS19, FM14, FP10, GA11, GMT98, GMH14, GL89, Gur97, HM12, HS90, HH90, HL05, Hei17, Hei08, HS14, Hod99, HM03, HN89, HR12, Hus08, JW05, JKLGS13, KK97, KL12, KY10, KUW19, KS17, KW13, KW89, KK03, KL93, KvD93, KM14b, Klo93, KP94, KPT05, KLL018, Koo94, KRS10, LLL12, LS93b, LRV12, Li99, LPT04, LZ08, LOR13, LJ00, Lin92, LT18, LM18, LWY00, LS10b, MS98, Mar01, MO04, MM88b, MT00, MR06, Mul97, MBR09, NC94, NSS12, ORW02, PU88, PV89, Pat06, PS07, Pro14, PSS04, RZ93, RS08a, Rom99, Rom04, Rot92, Sab91, Sam91, Sch07, Sch00, SW13, SW18a, SS07, She93, SS10, Sil01, Smi87, Smi93, SS05, Sol05, SC90, Sti00, Sto94, Sue95, TA92a]. **models** [Tim95, TW17, Tri97, Tsi02, Tsi06, TWW89, Vel92, VD98, WBAB07, WPS18, Wat99, Wei96, WS97, Woo05, Zaf11, ZLKH05, ZK05, AB16, Ano16, fLY16, Mal88, McK98b, Cif88]. **models\*** [FO18]. **moderation** [KMP08].

**Modern** [CM17b, Wee02]. **Modes** [HPR08, HP05, SW08, TW87]. **modified** [Ras95]. **Mody** [Hua09]. **moment** [CCM18, Far12, FO18, GL14b]. **moment-based** [FO18]. **moment-matching** [GL14b]. **Moments** [EHSJ17, LMM05]. **Monetary** [AG17, CF15, CT86b, Dah17, Hur17, JJVW01, JP10, Luc15, Tay89, WZ14, WBL16, BL06, Cho99b, CN04, CCM18, ELW10, FMN05, FMMR18, FSK06, Gia07, Jar10, Jus01, Ker19, Kil99, KOS05, MS09, NC94, NPT18, OW10, Pet89, PW12, SW86, TW87]. **Money** [AW96, BdJ07, Bla96, GKWZ16, MS88, Bey98, CT86b, DH90, EFR11, Fle97, Gal96, Hil07, HSF05, KR90, LTW99, MM88a, PRS05, Raj95, SS91, TE01]. **money-income** [Hil07]. **money-output** [PRS05]. **Monfort** [Klo93, McK98b]. **Monitoring** [ZLKH05, CML04, GKP13]. **Monographs** [Dav95, Hal89]. **monopoly** [Ger88]. **monotone** [XQ12]. **Monotonicity** [BS16, DFF12, Giu11, Ter96]. **Monte** [Non16, Adk11, Ble16, BH18, CM02, CS99, HS14, Lin92, Moo89, ORW02, RS08b, TM94]. **Monthly** [PMM17, MM03]. **Moody** [MS93]. **Morbidity** [AJ17]. **Morgan** [Imb97]. **Mortality** [AJ17, MSN86]. **mortgage** [Mee90]. **most** [Shi01]. **motherhood** [SS06]. **motives** [Hoc03]. **movement** [DTV96, Off07]. **mover** [FK03]. **mover-stayer** [FK03]. **MPI** [Swa01]. **MS** [GAA<sup>+</sup>89]. **MS/PC** [GAA<sup>+</sup>89]. **MTS** [Wat89]. **much** [GKPP07, MQ09]. **Multi** [BFM15, JL08, AM95, DPR06, FvDF05, LL06, LPS97]. **Multi-Attribute** [BFM15]. **multi-country** [LPS97]. **multi-good** [AM95]. **multi-level** [FvDF05]. **multi-period** [LL06]. **Multi-round** [JL08]. **multi-unit** [DPR06]. **multicointegration** [GL89]. **multicollinearity** [GP97]. **Multidimensional** [BEK15]. **multilateral** [BEK12]. **multilevel** [Car00, CKKK18]. **multimarket** [Sal91]. **multimodality** [Bia97, Hen10]. **Multinomial** [BVV16, Jam17, EPW07, PF00]. **Multiple** [CG16, DJ95, HS00, LS14b, SS91, WVG14, AG02, BP03, Bai93, BH18, HN00, JPPS14, KPT05, MS18a, Mar00, ZK05]. **multiple-equation** [BH18]. **Multiplicative** [HHM15]. **multiplier** [BP18]. **Multipliers** [CD16, LT18]. **multiproduct** [ILOS96, Nak86]. **multisectoral** [Mil89b]. **multistep** [MM19]. **Multivalued** [Uys15]. **Multivariate** [ACG04, BLR06, BHP13, BPC15, BBP03, CCLZ18, CPA15, DW16, DKB10, GGS08, GKP13, Miz92, NSS12, AT06, BNP11, Bus06, CKM11, CV11, CKZ10, DN89, DMP00, HLV14, KN93, LRV12, LK04, MS18a, MY07, Pat06, PR06, vdW02]. **music** [Hon13]. **myth** [TZ14].

**N** [DS90, Mad98]. **N-kernel** [DS90]. **NAG** [Whi89]. **Nairu** [CKP16]. **naive** [Kil93]. **Napster** [Hon13]. **Narrow** [AF17, Ano09e, Bal10, DV13, GP11, Mil15]. **Nash** [AFR08]. **National** [Ano95o, FMMR18, BCDJ99, HHJ86, Ano95o]. **Nations** [Kra17, And04]. **natural** [EHP12, FIL13, FMMR18, Sal99, SS98]. **nature** [Mor94]. **Near** [Lan00]. **nearest** [Miz92]. **nearest-neighbour** [Miz92]. **NECLM** [WBAB07]. **need** [CFK95]. **Neese** [Mal88]. **negativity** [KP87]. **neighbour** [Miz92]. **Neighbourhood** [IZ03]. **neighbouring** [PS03b]. **Nelson**

[HGRSS15, Kri15]. **Nested** [BBE15, DM98, HW10, MM89, Sil01, SS91].  
**nested-error** [MM89]. **Netherlands**  
 [Ano92j, AV97, Blo02, DPU97, Hey04, SLR97, VNZ97]. **network**  
 [DDL18, GHS05]. **networks** [BNS18, KL95, GKWZ16]. **Neuberg** [Col92].  
**Neumark** [Rop11]. **neural** [KL95]. **neutral** [FO18]. **neutrality**  
 [CN04, NC94]. **new-Keynesian** [KRS10]. **Newey** [Far12]. **newmat** [Edd96].  
**News** [GHHP93, ILL06]. **Newspapers** [Sok16, AF07]. **NIG** [FB02].  
**Nigeria** [Ade04]. **night** [Cre07]. **NLSY** [TL03]. **No**  
 [Ano03, Dav95, DH16, JZ16, Tan10, dRS10, CM17b]. **Nobel** [Sto86]. **noise**  
 [Hil06, MRW09]. **noise-corrected** [MRW09]. **Noisy** [LRS17, AAB09].  
**nominal** [GP00]. **Non**  
 [AG17, And13, Giu11, JS10, KvD93, LS99, TE01, AV01, BHKL17, BÇCV14,  
 Bia97, BBvdH09, Bro87, CLM96, Cub99, DM98, Eic09, FLHS07, GP06, GL89,  
 ÖO00, Phi01, Pri02, Pud93, SPS13, Sil01, SS91, TM94, Wat99, WVG14, XQ12].  
**non-clearing** [Bro87]. **non-compliance** [BBvdH09]. **non-empty** [FLHS07].  
**non-filtered** [BÇCV14]. **Non-Gaussian** [JS10, BHKL17]. **Non-linear**  
 [And13, TE01, AV01, CLM96, TM94, Wat99]. **Non-linearities** [LS99, ÖO00].  
**non-monotone** [XQ12]. **non-nested** [DM98, Sil01, SS91]. **non-normal**  
 [Pri02, TM94]. **Non-parametric** [Giu11, Bia97, Pud93, SPS13].  
**Non-Standard** [AG17]. **Non-stationarity** [KvD93]. **non-stationary**  
 [Cub99, Eic09, GP06, Phi01]. **non-stochastic** [WVG14]. **non-symmetric**  
 [GL89]. **Noncausal** [LL16, LLL12]. **Noncompliance** [HLM17]. **nondurable**  
 [CS91]. **nondurables** [And91]. **nonignorability** [XQ12]. **noninvertible**  
 [FGS19]. **Nonlinear**  
 [AAV07, Ano91g, ABKK13, BHKL17, BCO04, Bur92, CPQP15, CT92,  
 DW16, Lan06, PP92, AAQB17, BdJ07, DL95, DG11, FVRR05, GT06, HS90,  
 Hei08, HR12, Lil00, McK94, Pot95, She93, Smi93, Woo05]. **nonlinearities**  
 [MP04, TA92a]. **Nonlinearity** [KOS05, KMP05, Wag15]. **Nonmarket**  
 [SL15]. **Nonnegativity** [AM95]. **Nonparametric**  
 [ABH<sup>+</sup>07, Fer17, Fév08, FL15, Gon05, HH15, Kum12, MS15, PHK07, WC04,  
 Xu13, BC07a, DG92, DS06b, HST10, Hen10, HHJC14, KT08, MY07, Mor08,  
 MGSW13, NS90, Par10, Par11b, Shi06]. **nonpoint** [BSS08]. **Nonresponse**  
 [NV92, DP12, KV14, XQ12]. **nonstandard** [Han92, Han96].  
**nonstationarity** [MP07]. **Nonstationary**  
 [Phi95, CC07, HP04b, Ng95b, Ped07]. **Normal**  
 [AL06, DHR11, Gew86, GA11, Pri02, TM94, WBAB07]. **normality**  
 [Fei87, LJ00]. **Normalized** [Ste18]. **Norman** [Per91]. **Norms** [AF17].  
**North** [Hen93, Pis92, Wee01, Bal06, CGK14]. **North-Holland**  
 [Hen93, Pis92, Wee01]. **Norway** [EK87]. **Norwegian** [Nym91]. **note**  
 [FZ12, KW14]. **nowcasting** [KMS13]. **np** [Har08]. **npRmpi** [HHJC11].  
**nuclear** [RR95]. **Number** [ABH<sup>+</sup>17, Win04]. **numbers** [CD97]. **Numerical**  
 [KK97, Mac96, MHM99, MN14, AD09, Hei08, Kus91, Mcc97, Vin00, YY07].  
**nursing** [PS00].



**O** [Ano90h, Bol92]. **Object** [Edd96, Bai09]. **Object-oriented** [Edd96, Bai09]. **Objective** [Koo92b, KS91, Phi91b, Poi91]. **observables** [KUW19]. **observation** [EHV94]. **observational** [McC02]. **observations** [VV93]. **observed** [BG18a, RdM18]. **observers** [JPPS14]. **observing** [AGM90]. **Obvious** [Day92]. **Occupational** [MP96, HMRC05]. **Octave** [Edd00]. **odds** [Sar99]. **odyssey** [MT03]. **OECD** [EP14, FNR08, IRT08, LS93a]. **off** [BP06, Pud04]. **offices** [KH95]. **Oil** [ABT15, APP15, JP15, AK10, BP13, DK13, EMP14, FPS94, GM91, KM14a, LN14, Pak18]. **Okun** [Web95]. **old** [MP01]. **Olekalns** [Sav16]. **OLS** [PY15]. **Olsen** [Bol92]. **one** [BG18a, RS99, Tan10]. **one-person** [RS99]. **Online** [ABH<sup>+</sup>17, Lee16, HM17, SW08]. **only** [BG18a, KL12, McC99a]. **Ontario** [KP94]. **open** [DO14, JJVW01, JP10, LR08, MVW92]. **open-economy** [JP10]. **operating** [Mac99]. **operational** [Bla96, HGK18]. **opinion** [DGM03]. **Oppenländer** [Sor89]. **Optimal** [BM98, PR16, PW12, PS16, RR95, BM91, CCM18, GL14a, Gia07, HS90, Gan92]. **optimistic** [BJM<sup>+</sup>08]. **optimization** [Liu09, MS88, Ano90f]. **option** [FO18, MRW09]. **options** [LMM05, Sen99]. **Order** [Kul15, LMM05, PT13, Nüe91]. **ordered** [FPV12, KP94, Lee04, Mro12, PS00]. **ordering** [Per98]. **orderings** [KW14]. **orientation** [Pet89]. **Organization** [BEL07, MM97c]. **organized** [BK17]. **oriented** [Bai09, Edd96]. **origins** [DV13]. **Orleans** [TP97]. **orthogonal** [vdW02]. **Other** [HLM17, Mro12]. **Out-of-Sample** [LM17]. **outcome** [LPT04]. **outcomes** [Abr06, KV09, LO18, Mad18]. **outlets** [HL07]. **Outlier** [BVV16, Son89b]. **Outlier-Robust** [BVV16]. **Outliers** [BF94, VFL99].

**Output** [EIT01, Eva89, GKV15, Sav16, AV01, AAV07, BD95, CL09a, CLSM10, CG09, CG13, CH11, DF97, FNR08, Gal96, GNNS12, GP00, GHOS04, JK90, KG96, MM01, MSL89, PR04, PRS05, Raj92, Web95, Wol18, WL86]. **Outputs** [MKT16, DK12]. **outsourcing** [EPW07]. **overhang** [BP18]. **overidentifying** [GK12]. **overlapping** [CM14, Smi05]. **overview** [EB88, Pag94]. **overweight** [KL12]. **Ownership** [Van17]. **Ox** [CN97, LU05]. **Oxford** [Abe94, Arb93, Bro94, Gar01a, Hen93, Leo98, McK94, Per91, Phi89, Riz91, Smi95]. **OxGauss** [LU05].

**P** [And93, Ano03, De 92, Mal88, Son89b]. **Paarsch** [Per10]. **package** [Die89, EB88, HHJC11, HHJC14, Sep00, Ter88]. **packages** [Bri89]. **pages** [Ano03, DG03]. **pairwise** [SS91]. **Pakistan** [BA98]. **Pandit** [Ano90d]. **Panel** [AB16, BBP07, BBE15, BiS15, BCRV16, BH13, CJR04, DH16, DK16, DM13, EM17, GVB17, KP16, fLY16, LRV17, MM17, MB16, PY96, Ver16, Wes08, XL16, Abr06, AS14, Aka12, AG13, And03, BKA90, Bal06, BP07, BC07b, Cha11, CPY18, Cin97, CR88, CD97, CP97, DLR94, DG03, EMW11, EP14, Fac07, FvDF05, Hei08, Hil06, HCW12, ILOS96, JL03, JS10, KL12, Kap07, LL06, LZ08, MSW13, MP07, NV92, Ped07, Pes07b, RWM03, RS92, Rom04, Sea90, SW13, SW18a, SLKN04, WPS18, Wol93, Woo05, XQ12, Ano16]. **Panels** [GUW16, Bal10, BL17, CC07, CPY18, FN06, HKS14, SS07, WH11,

WKN17a, MSS16]. **Panic** [RW16]. **Panicca** [RW16]. **Papageorgiou** [Cua11]. **paper** [Ano86d, Gan88b, Mil89a, Mil91]. **Paperback** [Arb93, Car92, Klo93, Mad97, Mad98, McK94, McK98b, Tur98]. **Papers** [Ano86e, Ano96g, Ano96h, Ano96i, Ano96j, Ano90i, Ano93d, Ano94b, Ano94d, Ano94f, Ano94g, Ano94h, Ano95b, Ano95e, Ano95f, Ano95g, Ano95h, Ano96b, Ano01a, Ano01b, Ano01c, Ano08b, Gre93, Sor89, Wat94a, Wat94b]. **paradigms** [Sar99]. **Paradox** [AJ17, CO89, HSF05]. **parallel** [DP13, HHJC11, Swa01]. **ParallelKnoppix** [Cre07]. **Parameter** [HI16, CE18, EWB09, ELW10, Gia07, HMSS14, MP04, Ped07, Raj95, Sam91]. **Parameters** [BHKL17, BEH04, BDKK12, WBAB07]. **Parametric** [Ger96, HN89, LMM05, Mar01, MV96, Sok16, ABKK13, Bia97, CK14, CMM09, Giu11, Gur97, HH90, Hus08, KP87, Lee95b, LWY00, Ols98, Pri02, Pud93, Sch98, SPS13, WFBM01, Wil06a]. **parent** [JM14]. **parental** [EF13]. **Pareto** [HGK18]. **Paris** [De 92, Klo93, BBE15, GMS11]. **Parity** [KFHO15, PC15, BF05, EK87, Pat90, PP06, Shi06, Sol05]. **Parking** [AF17]. **part** [DMT06, Koh89, Dav87a, Dav87b]. **Partial** [DH90, FPR15, And03, GGS08, KR90]. **Partially** [Smi05]. **participants** [MM95a]. **Participation** [KV10, AP11, DM18, GvdK12, Ger96, HPH07, PW96]. **Particle** [Non16]. **Partitioning** [PI09]. **partner** [EHP12]. **Partnership** [CS15]. **Party** [Sha03]. **patent** [CD97, MRS10]. **Patents** [Cin97]. **Path** [JM10, Tan10]. **pattern** [BM14]. **patterns** [CT02, GvSZ05]. **Pau** [Gre93]. **pay** [BSS11, BKS18, PS00]. **pb** [McC02]. **Pc** [Kil93, EL91, GAA<sup>+</sup>89, Ter88]. **PC-give** [EL91, Ter88]. **Pc-naive** [Kil93]. **PCBRAP** [Koo92c]. **PCgive** [Esc95, Hay04, Mar98, Woh96]. **PCs** [EB88]. **PDL** [Bai09]. **Peak** [Kra17, Vea86]. **Peer** [ERS03, HKMR03, LLD13]. **peers** [BBDF14, LKL12]. **Peersman** [Gra17]. **Penalized** [HL17]. **Pennsylvania** [Bil00]. **pensioner** [HPH07]. **pensions** [DS91, GS04, JMM07, MP96]. **perceived** [Gra96, MST12]. **perfect** [HF00]. **Performance** [CR15, AK07, CS99, CEF07, DS06b, EKL10, EPR11, HR96, JS87, LS93a, MS90, OW10, RS08b]. **Peri** [BCC15]. **period** [BG18a, Fuk06, Koh89, LL06]. **periodic** [GMT98]. **Periodically** [Dav05, HPS99]. **Periodicity** [Leo98]. **Perl** [Bai03]. **PERM** [Din91]. **Permanent** [GRW06, KA07, Rav97, Ano03, BGV98, GLUW03, IMN08, KMP05, Sen11]. **Persistence** [Pro96, BZ98, Cho88, Cla06, JK90, JA17, KRS10, LS93c, Osb88, Raj92, GKWZ16]. **Persistent** [SZ91, TK14]. **person** [Bas14, RS99]. **person-centered** [Bas14]. **personal** [MC90, MM95b, SZ06]. **perspective** [BW09]. **Perturbed** [GNS17]. **pervasive** [BJ09]. **Pesaran** [Mil92]. **pet** [Bas14]. **Peter** [KS91, Sim91]. **Peterson** [Mil89b]. **Petit** [Hal93a]. **pharmaceutical** [AG13]. **pharmacies** [Oku93]. **Philip** [And93, Leo98]. **Phillips** [BÇCV14, CKP16, KS91, LN07, NS08, QR86, QR87, Sim91]. **Physica** [Gio89]. **physician** [KT01]. **PIGLOG** [FP89]. **plan** [PW96]. **Planning** [Lea89]. **plans** [DS91]. **Platform** [Rac12, YL08]. **Platform-Independent** [Rac12]. **please** [BS08]. **plotting** [Rac06]. **PLUS**

[Kon04, CN97, Hal93b]. **Point** [Wol15, GL14a, KV14]. **points** [Gor97, Kau10, Yue94]. **pointwise** [Shi01]. **Poisson** [WDBR93]. **polarization** [And04]. **Policies** [FRF15, FL15]. **Policy** [AG17, CF15, Dah17, FS17, Hal93a, Hur17, Luc15, MS18b, WBL16, BT19, CHL14, CML04, Cho99b, CS91, CCM18, Dav05, Den06, ELW10, FMN05, FM14, FMMR18, FSK06, GS07, Gia07, HSF05, JJVW01, Jar10, JP10, Ker19, KOS05, Kuo12, MU09, MS09, Nei92, NPT18, OW10, Pet89, PW12, Pol13, RS86a, Tay89, TW87]. **Political** [Sch16, DGM03, HCW12, Hua09, ZDE12]. **poll** [DGM03]. **Pollution** [MR16, BSS08]. **Polynomial** [Byr92, CP18, CMM09]. **polynomially** [BM06]. **poolability** [WH11]. **pooled** [CJS07]. **Pooling** [KMS13]. **Poor** [MS93]. **Population** [MRGB16, MO04]. **Populations** [HLM17, PKH12]. **portable** [Rac06]. **Portfolio** [CKM17, HKM15, PR16, DR11, GM13, Hoc03, Liu09]. **portfolios** [MP10]. **Portugal** [Mar01]. **Poser** [Sor89]. **positions** [GL03]. **possibly** [Pat06]. **post** [She89]. **Posterior** [BÇCV14, CT15, Sar99]. **Posterior-predictive** [BÇCV14]. **potential** [CK14]. **Poverty** [And03, LRS17, Zhe04, And04, Bie09, JR02]. **Power** [Brz15, CM16, KFHO15, PC15, AF07, BF05, Blo92, CF94, CP18, EK87, Fer17, Ger88, Kom07, Pat90, PP06, RLS00, Rot92, RR95, Shi06, Sol05]. **Power-Law** [Brz15]. **powerful** [Shi01, SLKN04]. **powers** [MV07]. **Pp** [Ano90h, Col92, Gan88b, Gan92, Mel92, Sab91, Abe94, Ano90a, Ano90b, Ano90c, Ano90e, Ano90d, Ano90f, Ano90g, Arb93, Bai93, Bar95, Bol92, Bro94, Car88, Car92, Cif88, Cle94, Dav95, De 92, De 93, Gar01a, Gil93, Gio89, Gre93, Hal89, Hal93a, Hen93, Klo92, Klo93, Kus91, Leo98, Mad98, Mal88, McC99a, McC02, McK94, McK97, McK98b, Mil89a, Mil89b, Mil91, Mil92, Mof93, Nei92, Nüe91, Oxl96, Pep05, Per91, Phi89, Pis92, Riz91, Smi95, Son89a, Son89b, Sor89, Szt94, Tur98, Vis88, Wee03]. **pp.xxii** [Fie96]. **pp470** [Mad97]. **PPP** [CK13, FW03, GM09, KZ02]. **Praactical** [Ano90f]. **Practical** [CHL14, Alb03, Hen93, Par87]. **Practice** [Ano90c, Ano90h, Koe88, Cle94]. **practicing** [Szt94]. **practising** [BD02]. **Precautionary** [APP15, Hoc03]. **precision** [BS95, IS02]. **Predictability** [LM17, WKN17a, CH07, DK01, EP14, RW05]. **predicted** [HM17]. **Predicting** [BKL17, Pak18, Ano86d, AT06, BK86, Gal06]. **Prediction** [LRV17, Sto09, TM94, CSS12, LPT04]. **Predictions** [BPW16]. **Predictive** [CM17a, WCC17, BÇCV14, EPR11, EMvS98, GP97, Moe12]. **Predictor** [LR04]. **Predictors** [LMZ16, MRY15, War17, WKN17a, KMS13]. **preface** [Ano91a]. **Preference** [Cha15, San15, Cha02, VV14]. **Preferences** [HL17, AHT94, Den06, HM13, Ilb12, KvdGVW97, KP94]. **Preliminary** [Kie88]. **premia** [HPS18, NSA98]. **premium** [CI91, Fis94]. **Prescription** [SSS16]. **Presence** [BCC15, MRY15, RS16, BH13, CGP99, CG13, DV92, McC94, Mil19, Min03, Pes07b, Raj92, VFL99]. **present** [She89, Tim95]. **present-value** [She89]. **presented** [Gre93, Sor89]. **Presidential** [BEK15]. **Press** [Arb93, Bro94, Col92, Dav95, Gan88b, Gan92, Gar01a, Gil93, Hal89, Hal93a, Hen93, Imb97, Klo92, Kuk02, Leo98, McK94, McK98b, Mil89b, Mil91,

Nei92, Per10, Per91, Riz91, Sab91, Sto09, Wee03, McC02]. **pretest** [GK12].  
**previously** [Sem18]. **Price** [ABH<sup>+</sup>17, Bar95, BKL17, BHM16, BH15,  
 BPW16, CMR15, CDKS17, Dav95, HH15, Lor91, Mad97, Mad98, McK98b,  
 Nei92, Phi89, SSS16, Smi95, Tur98, Wee02, WKN17b, AK10, AG96, BP13,  
 BSS08, CPV03, CEK09, Cla06, DL95, DH10, GS07, GKZ18, HST10, HKS14,  
 HM03, Hor92, KLLO18, LS93c, MM88a, McC02, MR90, Nym91, Pak18,  
 PHK07, RW05, Sal91, SF09, Sar99, She89, SZ06, Szc94, Xu13].  
**price-inflation** [Nym91]. **Price-Setting** [BHM16]. **Prices**  
 [ABT15, AGHKS16, BBE15, GL17, Hur17, MFM17, Mel88, MS17, Mil15,  
 RM17, BW09, BL14a, Bec01, BDKK12, BT19, BPPB10, Bra11, CC07, CH11,  
 Cut86, DTV96, DH10, DK13, EHS09, Fei87, JL08, KG96, MST12, Pak18,  
 Par10, Par11b, PSS04, SP18, Vog92, Wil06b]. **Pricing**  
 [BS16, MS17, AG89, AFHI95, BG94, CL09b, DKB10, FO18, HLV02, LMM05,  
 ORW02, Pro14, RS08b, SZ06, TW17, Vea86]. **primal** [KT11]. **primarily**  
 [Hub14]. **prime** [HSWW07]. **prime-age** [HSWW07]. **Principal**  
 [FMN05, HJC10]. **prior** [Cam01, HMSS14, LS09b, Wri13]. **prioribus**  
 [Phi91a]. **Priors** [CT15, EPR11, KM91, MH14, Vil09]. **Private**  
 [BP18, Mil19, CPV03, Dep18, GS07, LO08, MS90, MQ09, Nyh03, Sar99].  
**private-sector** [LO08]. **Prize** [Ano12b, Ano12c, Pes01c, Pes07a, Pes09b,  
 Pes09c, Pes10b, Ano10b, Ano11, Ano13b]. **Probabilistic**  
 [GNNS12, DLR06, DGM11]. **probabilities** [DS91]. **Probability**  
 [McC02, Nue91, CH10b, Hub14, KV14, Orm14, PT13]. **Probit**  
 [EHSJ17, AG13, BH13, PF00, PS00]. **probits** [Cre07]. **problem**  
 [AGM90, Brü13, JPPS14, Sto91, Woo05, Hen93]. **Problems**  
 [HMS16, HS90, vOW11]. **procedure** [BK86]. **procedures** [SM95]. **Process**  
 [HMT15, Cam01, DS91, FS01, Hen06, PP06, SC90, Vea92]. **processes**  
 [ABC16, GL14b, Hil07, MR01, Pro96, Rac97, SN06]. **processing** [DP13].  
**procurement** [JL08, Xu13]. **Procylical** [BT19]. **produce** [BG94, MRW09].  
**Product** [PMM17, DM13, Kal12]. **Production** [GKV15, GB89, Oku93,  
 ABH<sup>+</sup>07, Bai91, Ber89, DM13, DM18, GL89, KK03, KL01, KT11, MS95,  
 Mor94, Ö000, Orn06, Ped07, RT88, Ras95, Ros93, SHK11, Van07, ZR98].  
**productive** [CMBS15]. **Productivity** [BEK16, DK12, Bas09, Coe96, DS04,  
 FS09, Gre92, HF00, RZH03, SS98, Wan06]. **profession** [PS00]. **Professional**  
 [ARST16, BSW15, FM16, Mar98, Esc95, Woh96]. **Professor** [Hal88, Tob97].  
**profile** [MRS10, Tre98]. **Program**  
 [Ano91g, GVB17, Ano90i, CK14, Czi04, EO14, HCW12, MT13b, Pol02].  
**Programme** [Ano07b, Ano94e, Pes03b]. **programmes** [Rid86].  
**programming**  
 [And92, Bai09, BBG04, CN97, CNJ97, CNZ99, Edd96, Eis19, KPS04, Mrk01].  
**programs** [BFS09, CFJvdB18, Kon01]. **progesa** [LS14b]. **progress** [Bai91].  
**Progressive** [Din91]. **Projection** [DS04]. **projects** [Bai03]. **promotion**  
 [PS00]. **promotional** [HKS14]. **properties**  
 [BL91, BD99, CI91, GPA89, MMOL08, RS92, Söd94, TWW89]. **property**  
 [AC87, MSH19]. **proportional** [ACG04, McC94]. **prosperity** [MP08].

**prostate** [Bas14]. **protecting** [DS91]. **provision** [GMH95, Hug88].  
**prudence** [CM09]. **Pseudo** [BBE15]. **Pseudo-Panel** [BBE15]. **Public**  
 [KKS16, MQ09, Cha02, Dep18, GB89, KV10, TL03]. **public/private**  
 [Dep18]. **publication** [Tri93]. **Publishers** [Gre93]. **Publishing**  
 [Ano90d, Cle94, Pep05, Wee02]. **Pump** [BKL17]. **purchase** [FP09, VB02].  
**Purchasing** [KFHO15, Pat90, PC15, BF05, EK87, PP06, Shi06, Sol05].  
**pursuit** [DS04, Ger88, WPS18]. **puzzle** [CK13, GM09, JA17, LN07, MP01].  
**puzzling** [CK13, Ker19]. **Python** [CS09].

**q** [Gal88]. **quadratic** [BM06, BNS02, EH94]. **quadrature** [DS12].  
**qualitative** [Mad18, MSL89, MSW13, SM95]. **Quality**  
 [GPW17, BS07, CTU13, DK12, Gra96, Lou19, MM05a, BLV16]. **Quantifying**  
 [KZ02, Wol07, BH13, Li12]. **Quantile** [BG17, HL17, LM17, BDT18, BV12,  
 Buc98, CL18, HKS14, LJ10, MM00, MM05b, MV06, MSH19]. **Quantiles**  
 [MS17, BDT18, Giu11, HV18, Kor06]. **quantitative**  
 [EK87, Ger88, SM95, Mad97]. **quantity** [ACS99, BSB86, Bro87]. **quarterly**  
 [MM03]. **Quasi** [HM03, KL01, HV13]. **Quasi-fixed** [KL01]. **Quasi-rational**  
 [HM03]. **questions** [KV14]. **quickly** [ILL06]. **quiet** [RTK14]. **quite**  
 [RTK14]. **quote** [BNP11].

**R** [Ano90b, Ano90c, Ano90d, Ano90f, Ano90h, Arb93, Kus91, McK97, Mil89a,  
 Nue91, Oxl96, Riz91, Smi95, Son89a, Szc94, Vis88, CNZ99, DP13, Fin10,  
 Har08, HHJC11, HHJC14, Mil15, RH02, Rac12]. **R&D**  
 [BCC15, Cin97, CEF07, Hus08, Mil19, vOvGvGB19]. **race** [Li12, PS00].  
**raise** [KL12, VV98]. **ran** [Cre07]. **Random** [BBE15, PI09, CFK95, Cho99a,  
 CO89, Hoq91, MP96, MR06, Mur12, MBR09, Tsi02, TK14].  
**random-coefficients** [MBR09]. **random-effects** [MP96]. **randomization**  
 [ALR19]. **randomized** [BBvdH09]. **randomized-response** [BBvdH09].  
**randomness** [Fei87]. **range** [DGM03]. **Rank**  
 [KP94, BLM10, CKM11, FVP12, GRLM08, Lew03, Una06]. **Rank-ordered**  
 [KP94, FVP12]. **ranking** [FVP12]. **rankings** [Bal99]. **Rare** [CDG14]. **rate**  
 [Ala87, AL06, BS04, BCO04, BMV00, Cho99b, CD05, CLM96, CP97, DN89,  
 FNR08, GHHP93, GMH14, GKPP07, HMW97, Hal87, HD91, HSF05, HP04b,  
 JA17, KN93, Lan06, Li99, Lui00, MSP13, Pra10, RS08a, RvdB13, Sal99,  
 SN06, SW86, SPS05, Tse98, VV98, WZ14, vN96]. **ratemaking** [DV92].  
**Rates** [WBL16, ANT94, ABKK13, AM11, Bek99, BL14b, Ber14, Cho99a,  
 CC07, De 94, DLM06, Doh13, EFR11, FO95, FMMR18, Fuk06, GL12, GR08,  
 HP04a, HM17, JKvdW14, KHS14, Kil99, KO14, KL95, Lan00, LT91, Miz92,  
 MP07, PW96, SLKN04, TH04, VV13, WFBM01, vDKvdWW14]. **Ratings**  
 [DK16, MS93]. **ratio** [Han92, Han96, MHM99, Smi87]. **rational**  
 [BW09, DL95, FT90, GV87, HM03, KR90, Lew03, She89]. **Rationality**  
 [RS16, CT86b, Iva92, Mad18]. **rationing** [Gal96, HRV94, Mee90]. **ratios**  
 [GGs08, RW05]. **RATS** [Lar90, Mcc97, Tuf98]. **RBC** [FL94]. **Re**  
 [LHL17, BM06, Bek99, Co09, LS14b, Sch90, VV13]. **re-employment**

[VV13]. **re-evaluation** [Bek99]. **Re-Examination** [LHL17, Coo09, Sch90]. **re-interpretation** [BM06]. **reaction** [Cho99b, DR13]. **Real** [AFHI95, CG13, JA17, LMZ16, Lui00, NS17, Bek99, BL14b, Cho99a, CO96, CLM96, DK13, GP00, KHS14, KN93, MM01, MSP13, PS10, PR04, SLKN04, Söd94, Wri13]. **Real-time** [AFHI95, CG13, PR04]. **Realising** [SS10]. **Realized** [BDT18, BNS18, CKM17, CPA15, HHS12, HLV14, ABFN10, BNS02, CV11, FB02, HKO12, LM09, LM18, Med02]. **really** [FLM13, HLW14, MM88a]. **Reanalyzing** [KS16]. **Reappraisal** [BCC15, CLM89]. **reasoning** [GH11]. **Reassessing** [CM16]. **reassessment** [EK87]. **rebus** [Phi91a]. **received** [LT06]. **receiver** [BDNS02]. **Recession** [FG16]. **Recessions** [CM16, CDG14, Gal06, KMP05]. **recidivism** [BC07a]. **recipients** [HSWW07]. **Reconciling** [Rop11, AP11]. **reconsideration** [KHS14]. **reconsidered** [DTV96]. **recorded** [Hon13]. **recording** [VV93]. **recovery** [TZ14]. **recruitment** [Rid86]. **recurrent** [KL95]. **Recursive** [PI09]. **reduce** [HMRC05]. **reduced** [CKM11, EKL10]. **reduced-form** [EKL10]. **reducing** [Hil06]. **Reduction** [Ano90a]. **Redux** [LHJC17]. **reemployment** [Bil00]. **reexamination** [DKT12, MP08]. **Referees** [Ano07a, Ano09d, Ano10a, Ano13a, Par11a, Ano89a, Ano92a, Ano92b, Ano93a, Ano94a, Ano95a, Ano05a, Ano08a, Ano09a, Ano09b, Ano12a]. **refinements** [BDT18]. **Refining** [DW15]. **reform** [Hua09, Win04, ZDE12]. **reforms** [KO14]. **Regime** [Anu15, BRiS11, DWW17, vN96, FS01, GMT98, HPS97, Nyh03, RR95, SV05, Son14]. **regime-switching** [GMT98, Nyh03]. **Regimes** [FRF15, AM11, DJ95, MMOL08]. **region** [GMS11]. **Regional** [BHM16, SNVCXDE17]. **regions** [PZ06]. **Regnery** [Pep05]. **Regression** [CJ16, Don15, HL17, LHL17, MRY15, SSS16, BV12, Buc98, CTU13, CJ97, CL18, CGS18, CMM09, DS04, Gew86, Gio89, Gur97, HGK18, Hen10, HN89, KUW19, KT01, Kor06, LJ10, LS09b, MM00, MM05b, MV06, Pac19, Son89b, TP97, WDBR93, YT06, BCM16, Ano90g, Son89a]. **Regressions** [BG17, KKM16, BGR10, BO12, CN04, FLS01, HMW97, Hen10, JLR14, Kil99, Kra12, LS99, WW13]. **regressor** [EWB09]. **Regressors** [PY15, BD05b, CP18, CPY18, HR12, Ng95b]. **regularity** [Des93, FS09]. **regularization** [HKO12]. **regularized** [HGK18]. **Regulation** [MR16, CFK95]. **regulatory** [RR95, SS98]. **rehabilitation** [FHL04]. **relation** [Blo02, Gal96, Pat90, She89]. **relations** [BPPB10]. **Relationship** [BEK15, CHW17, EV16, KKS16, Blo92, Cor12, CEF07, Dem89, GT09, Hil07, LK09, PRS05, Raj95, RRB92]. **relationships** [GL89, ORD01, PSS01, Tay89, Vog92, McK94]. **Relative** [Brz15, CM16, GS07, HF00, Yue94]. **relevance** [LR04]. **relevant** [KS17, Wei96]. **reliability** [Lil00, McC99b, PR04, She89]. **religion** [DKT12]. **Remained** [ACCM17]. **remedies** [DP11]. **Remixed** [GK17]. **renegotiation** [GLS07]. **rent** [HP04a]. **repeated** [HSWW07]. **replacement** [MS95]. **Replacing** [HH15]. **Replicating** [Gra17, Non16, DG03]. **Replication** [AF17, Bal10, BG17, Cha05, EZB17, Far12, GP11, JZ16, Kul15, Mil15, Pak18, Sav16, SHM17, SP18, Spi16, Ste18, Sum17, DV13, DJK18, Nak10, Pes03a].

**Replications** [Ano09e]. **Reply** [BMW90a, DM06b, DW09b, McC00, Pap11].  
**reported** [BSBC<sup>+</sup>04]. **Reporting** [Tho04, LK09]. **reproducible**  
 [KZ09, MR09]. **Resampling** [DS91]. **Research**  
 [Ano95o, BLM10, GMH95, HP05, KZ09, MR09, Pag94]. **Reserve**  
 [Den06, Ilb12, RS16, CJS07, EKL10, JL08, MST12]. **reserves** [MS07, She13].  
**Residential** [WKN17b, AG89, AFHI95, Hug88, MSH19]. **residual** [DKB10].  
**residual-based** [DKB10]. **residuals** [Che08, DIW00]. **resistance** [BEK12].  
**resource** [BA98, McK97]. **respecting** [YL08]. **respondents** [Hen06].  
**response**  
 [ANT94, BBvdH09, BD05a, CH11, Ger96, KV09, KT08, LS14a, Lee04, MT00,  
 MSL89, PW96, PR06, RR95, SW18a, SM95, Sue95, Whi88, WM01, Yam19].  
**Responses** [Jar10, BF09, HV13, TZ14]. **restricted** [Ho06, Nüe91].  
**restriction** [Fuj11, MT13b]. **restrictions**  
 [DS06a, DZ16, GV87, GK12, Kra12, LN14, Rom99, Wea92]. **Results** [CF15,  
 Gra17, Kie88, Non16, Cha05, CD96, DG03, HHJ86, Mis88, Pak18, TH04].  
**retail** [HKS14]. **Retesting** [Wel03]. **Rethinking** [MP01]. **Retirement**  
 [MAL04, ACG04, BG06, GS04, Hey04, HSZ04, JMM07, KPS04, VV14, Wol18].  
**retrospective** [SE07]. **Return**  
 [LM17, SV14, BP06, Isa04, JA17, MSS06, RTÅ98]. **Returns**  
 [CLU17, CJ16, KS16, Uys15, ABFN10, Bai91, Cha05, CK02, CF94, CO96,  
 DHR11, DG11, DM11, DJK18, FW03, FVP02, GA11, Giu11, GRLM08,  
 Gon05, GH11, GT06, HHS12, HD91, KT04, LO08, MKV98, Mil19, SV05,  
 Wat99, WC04, Wri99, ZR98]. **revealed** [Cha02, HM13]. **Revealing** [Ilb12].  
**Reverse** [WW13]. **reversion** [BG94, SLKN04]. **Review**  
 [Abe94, And93, Ano90a, Ano90b, Ano90c, Ano90e, Ano90d, Ano90f, Ano90g,  
 Ano90h, Ano08b, Arb93, Bai93, Bar95, Bla95, Bol92, Bro94, Car88, Car92,  
 Cif88, Cle94, Col92, Dav95, DT94, De 92, De 93, Fie96, Fin10, Gan88b,  
 Gan92, Gar01a, Gil93, Gio89, Gre93, Hal89, Hal93a, Hal93b, Hay04, Imb97,  
 Klo92, Klo93, Koo92c, Kuk02, Kus91, Leo98, Mal88, Mar98, McK94, McK98b,  
 Mel92, Mil89a, Mil89b, Mil91, Mil92, Mof93, Nei92, Ng95a, Nüe91, Oxl96,  
 Per10, Per91, Phi89, Pis92, Riz91, Sab91, Smi95, Son89a, Son89b, Sor89,  
 Sto09, Szc94, Vin00, Vin03, Vis88, Wee01, Wee03, And92, Aus94, Bai89,  
 Bew88, Bri89, Byr87, DS90, Die89, Din91, Edd96, EB88, Esc95, Fer94, Hal88,  
 Har93, Har08, HL92, HH95, Kid92, Kil93]. **review**  
 [Kol01, Lar90, Mad97, Mad98, Mar02, McC99a, McC06, McK93, Mca97,  
 Mcc97, Mel87, Paa94, Pet91, Pol02, Rac06, Sch05, Sen99, Sil97, Ter88, Tri88,  
 Tur98, Vea91, Wat89, Whi89, Woh96]. **Reviews**  
 [Hen93, McK97, Wee02, EB88, Lar90, Tri87, Tri88, Woh96]. **revision** [Lea89].  
**revisions** [CG13, FZ12, KY10]. **Revisited**  
 [MM95b, MT16, Bla96, EHP12, Mil19, MH14, Wil06b, vOvGvGB19].  
**Revisiting** [Lea97]. **Reweighting** [EGH15]. **Richard**  
 [Ano12c, Pes01c, Pes09c, Pes10b]. **right** [Hua09]. **Rijckevorsel** [Ano90a].  
**Risk** [Brz15, BHH15, FO18, GL12, HPS18, LSZ17, MM09, RM17, SKL17,  
 BP06, BJM<sup>+</sup>08, BK86, BC19, BMV00, CI91, CR13, CFG08, GL03, GM13,

Gra02, HH90, HLW14, Kom07, KL05, LP08, NSA98, OSS18, PU88, Sch05, WZ14, dRS10]. **risk-averse** [BJM<sup>+</sup>08]. **Risk-neutral** [FO18]. **risk-return** [BP06]. **Risks** [DL17, BC07a, Doh13, MP96]. **Risky** [San15, DST14]. **road** [MP08]. **roads** [Li12]. **Robertson** [Nüe91]. **Robust** [BVV16, CF15, CHW17, Gia07, KKM16, MM05a, MRGB16, PMM96, Uys15, BDKK12, CGS18, CKZ10, LOW17, RS08b, ZDE12, TZ14, Son89b]. **Robustbase** [Fin10]. **Robustness** [Tem98, AC87, CLSM10, FZ12]. **Rodney** [DW09b]. **Role** [AGHKS16, LMZ16, BP13, DKT12, Hor92, JS04, KM14a, Pro14, RS86a, TWW89]. **Roles** [EGH15]. **rolling** [Hil07]. **Ron** [McC99a]. **root** [BBP07, Blo92, CP97, HPS99, Kap07, Koo92b, Mac96, MN14, Pes07b, Sam91, Shi01, SLKN04, Sto91, Wri99]. **roots** [CGP99, Lan00, Phi91a, SV91]. **Rotterdam** [Ano92j, BS08]. **Rough** [MP08]. **round** [JL08]. **Rounding** [Don15, KV14]. **Rousseuw** [Son89b]. **routes** [Phi91a, SV91]. **Routledge** [Mel92, Mil92]. **RStudio** [Rac12]. **Rule** [KFHO15, BT19, KOS05]. **rules** [DPJF06, OvDvdW17]. **run** [And91, APVY16, BPW16, BPPB10, CN04, Doh13, EIT01, Fac07, FW03, Hil07, KL01, NC94, PF00, Pat90, QR86, QR87, Raj95, Ros93, Bar95]. **Running** [Don15]. **Rural** [MSN86, ALR19, BA98, GvSZ05, JR02].

**S** [And93, Ano90b, Ano90g, Ano03, DG03, Gan92, Gil93, Hen93, Imb97, Mil91, CN97, Hal93b, Kon04]. **S&P500** [LMM05]. **S-PLUS** [Kon04, CN97, Hal93b]. **Safer** [JZ16]. **safety** [GB89, Li12]. **Sales** [BL14b, BM06, CH11, GL89, HKS14, Hon13]. **Sample** [GPW17, HH15, HM15, LM17, Aka12, BIKY07, BD99, CGS18, Dev07, DKB10, FL07, FLS12, FN06, Koh89, MV06, MR01, Mar01, Pac19, PR06, SW13, SW18a, TL03, Vel92]. **sampler** [DR93]. **samples** [Blo92, DP11, DPJF06, Zhe04]. **sampling** [HS14]. **sanctions** [ALV13, VV13]. **Sargan** [Phi89, HP01]. **SAS** [Sil96]. **Satiation** [LHL17]. **satisfaction** [JS11]. **satisfying** [FS09]. **saturation** [Ano86d]. **saving** [Fuk06]. **savings** [And91, CLH04, MQ09]. **Scale** [Yat00, Bai91, BMM17, CF94, FH12, KG96, TWW89, WW18, WC04, ZR98]. **scales** [Pen05, SSW06, Wil06a]. **scanner** [HKS14]. **Scholars** [Ano07b, Pes03b]. **school** [DS06b, GR08, LS14b, Li06, MT13b, MM89, SK07, TL03]. **Schooling** [CLU17, CJ16, Uys15, Cha05, DHR11, DP11, DJK18, EF13, HV13, KT04]. **schools** [TL03]. **Scholarick** [Sum17]. **Science** [Ano95o, Abe94]. **Scientific** [JZ16, DV13]. **Scilab** [Mrk01]. **Scope** [SL15]. **score** [BC19, CKL13, Sil01]. **scores** [BK08]. **scoring** [OvDvdW17]. **sealed** [LP08, Sar99]. **sealed-bid** [LP08, Sar99]. **Search** [FS17, GP06, HSWW07, JKLGS13, Kie88, KRV95, MGSW13, Pra10, Rom99]. **search-matching** [Pra10]. **Seasonal** [JK90, Bus06, Cub99, GAR01b, MMOL08, Pro96, Hen93]. **Seasonality** [Osb88, HPS18, Hen93]. **seasonals** [MB02]. **Seat** [JZ16]. **Seats** [JZ16, Pol02]. **second** [Ano90h, Ter02, AAQB17]. **Secondary** [CLU17]. **secret** [JL08].



**Section** [BiS15, RW16, AH99, BP07, Pes03a, Pes07b]. **Sectional** [Ano16, BKP16, BHP16, BCC15, DH16, EM17, Ver16, Byr92, GRLM08, Hei17, Kap07, Oku93]. **Sectionally** [MSS16]. **Sector** [LSZ17, GS07, LO08, MS90, MZK17, TA92b]. **Sectoral** [BHM16, DS06a, EPW07]. **sectors** [FvDF05]. **secular** [Han93]. **Security** [BBG04, H SZ04, DR11, GS04]. **segment** [VB02]. **segment-level** [VB02]. **segmentation** [MV07]. **segregation** [HMRC05]. **selected** [DPJF06]. **Selecting** [FGLL19]. **Selection** [BM86, GvdK12, HMT15, HM15, Lee04, Spi16, AG89, AK07, CD96, DPJF06, ERS03, FLS12, Fos17a, FN06, GP97, GKPP07, Hus08, JKLGS13, Kor13, KMS13, LLL12, LPT04, Mac17, Mar01, Pri02, Rac97, SW13, SW18a, Vea92, Vel92]. **Selectivity** [HL16]. **Self** [AG89, GNS17, MFM17, Sem18, BSBC<sup>+</sup>04, Gil88, RS86b, SW18a]. **self-employed** [Gil88]. **Self-employment** [Sem18, RS86b]. **Self-Exciting** [MFM17]. **Self-Perturbed** [GNS17]. **self-reported** [BSBC<sup>+</sup>04]. **Self-selection** [AG89, SW18a]. **sellers** [RLS00]. **Semi** [BC07a, CK14, Gur97, Lee95b, MGSW13, PS07, Sok16, Wil06a, ABKK13, Ger96, KL12, MV96]. **semi-linear** [KL12]. **Semi-nonparametric** [BC07a, MGSW13]. **Semi-Parametric** [Sok16, CK14, Gur97, Lee95b, Wil06a, Ger96, MV96]. **Semi-structural** [PS07]. **Semiparametric** [AG96, BEK15, BDP98, BSS08, BHMW98, BHH15, CEG13, HL17, KPT05, LZ08, New90, Pen05, PS10, Rob88, RPSF05, BA98, Cam01, CLH04, DM98, GvSZ05, HLV02, HN89, HLMvS98, Hus08, KV09, LOR13, LS99, MSH19, MSS06, Mar01, Moo89, Ols98, Rom99, Sch98, SSW06, SZ06, Yat00]. **semper** [Phi91a]. **SEMs** [JW05]. **sender** [BDNS02]. **sender-receiver** [BDNS02]. **Sense** [Ano09e]. **sensitive** [DGM11, VV14]. **Sensitivity** [EPS17, Mal88, SL15, SSS16, Ash09, IMN08, Lee04, Ano90g]. **Separability** [Lee95a, And91, BL91]. **separation** [BMW90b, BMW90a, GP06, Got90]. **Sequential** [Bil00, Ble16, Hei08, HS14, BH18, CP97, DPR06]. **Sequentially** [CP18]. **serial** [AH99, DKB10]. **Serially** [Sti00]. **Series** [Ano01d, Ano01e, BKKR15, FPR15, McK98b, Nüe91, Wat07, AH99, BW11, Bai93, BF94, CJ97, CI91, CT92, CO96, Cub99, DD00, DS91, Die89, DGM03, KvD06, KN93, LL96, LGH92, LMSM18, LK04, MS18a, MM03, Oku93, Pat06, Phi95, Phi01, RdM18, RTÁ98, Sab91, Sam91, She93, Smi93, Smi05, Tey05, Tow92, Tuf98, Wei96, Car92, Leo98]. **Serlenga** [Bal10]. **services** [And91, HSWW07]. **set** [Ano90b]. **SETAR** [CS99]. **sets** [BS07, FMN05, HW10]. **Setting** [BHM16]. **Several** [CPQP15]. **severity** [HGK18, KPST11]. **shadow** [NPT18]. **shape** [BE92, JS11, Rom99, SdV18]. **shares** [Kal12, Ped07]. **sharing** [CFG08]. **Sharp** [HLM17]. **sharpness** [MW11]. **Shazam** [Byr87, Vea91, Whi88, McC99b, Sil96]. **Shields** [Sav16]. **shift** [RR95]. **shifting** [vDKvdWW14]. **Shifts** [Anu15, BRiS11, EPW07, FVP02, LS93a, SV05]. **Shin** [Bal10]. **shipping** [OSS18]. **Shock** [CT86b, BZ98, Gia07, PT13]. **Shock-Absorber** [CT86b]. **Shocks** [BHM16, FG16, GM17, BF94, BM98, CHL14, Can05, CLSM10, CFJvdB18, CDG14, FG18, Jar10, Koo92a, LN14, MU09, NPT18, NSA98,

Pro96, Rav97, SW05, WM01]. **shopping** [HL07]. **Short** [APVY16, CPQ10, CML04, AM11, FN06, GL03, PF00, QR86, QR87]. **Short-run** [APVY16, PF00, QR87]. **Short-term** [CPQ10, CML04, AM11]. **Should** [LT18]. **sick** [BKS18, Tho04]. **sickness** [FHL04, ZK14]. **side** [Wol07]. **Sided** [Sok16, AF07]. **Siegel** [HGRSS15, Kri15]. **Sign** [FM97, Ala87, Fuj11, LN14]. **Sign-** [FM97]. **signaling** [LKL12]. **Signals** [CPQP15, GHL04]. **significance** [BCDJ99]. **Silver** [kHcL16]. **SIMPC** [Bla95]. **Simple** [KT15, Vel92, Woo05, BS95, EKL10, IS02, Mro12, PS03a, Pes07b, Rot92]. **simplified** [Smi87]. **Sims** [Sim91]. **simulated** [BK08, MS93, Smi93]. **Simulation** [Ano92j, Cha11, FP11, LS93b, XL16, Ano91b, FT90, Haj94, Hod99, Lar90, SC90, Wee03]. **Simulation-based** [FP11, LS93b]. **simultaneity** [Brü13]. **Simultaneous** [OPM19, And03, IP12, KL93, Lee95b, RPSF05, VD98]. **simultaneous-equations** [KL93, VD98]. **Since** [ACCM17]. **Singapore** [De 93, LT91]. **single** [FMMR18]. **singular** [CFM14]. **SIPP** [BD05a]. **sisters** [PS03b]. **site** [Ano93c]. **six** [KMS13]. **size** [ANT94, Ano03, BZ98, BBDF14, GLUW03, GK12, HJC10, JLR14, Oku93, YT06]. **Sizes** [MW17, MM00]. **Skew** [FH12, SGK12]. **skewed** [KT08]. **Skewness** [RM17, Dov13]. **skills** [Gon05]. **slave** [DV13]. **slope** [AS14, Ala87, Moe12]. **Slowdown** [Gra17, Pee05]. **Sluggish** [Bro87]. **Small** [BD99, Dev07, MM01, PR06, ANT94, AGM90, BF94, BL06, HW10, JJVW01, JP10, MVW92, Nym91]. **Small-sample** [Dev07, PR06]. **Small-system** [MM01]. **smaller** [BS04]. **smelters** [GN00]. **smoking** [Abr06]. **Smooth** [HKS14, HST16, JKvdW14, LHJC17, AM11, BO12, CLH04, Des08, MSS06, MS93, NH01, Sol05, TA92a]. **Smoothed** [Kor06]. **smoothing** [Ros93, TM94]. **Snooks** [Per91]. **Social** [BBG04, Col92, CM17b, GS04, HL16, HSZ04, Ped07, CGR04, CCLZ18, DR11, DM03, KH95, LfL09, RS09, SK07]. **Society** [Dav95, Gre93, Hal89, Sto86, Hal89]. **Socio** [CT02]. **Socio-economic** [CT02]. **socioeconomic** [GB89, JS11]. **Software** [Edd96, Fer94, Har08, Kol01, Lar90, Pet91, Rac06, Swa01, Tri87, Tri88, BD03, BFC02, Bri89, BBP03, CL11, Fin10, GAA<sup>+</sup>89, Koo99, Lil00, McC99b, Sen99, Tri91, YL08]. **Softwear** [EB88]. **Solow** [DIW00, LPS97, MP04, Tem98]. **Solution** [KP17, Eis19, GM09, HS90, LN07]. **solutions** [McC99a, Woo05]. **Some** [Cho88, Gil88, Gra02, HHJ86, Mis88, RS92, CT86a, Cin97, GP00, Koo94, PP06, RS86a, FNR08]. **son** [Min03]. **Sonnberger** [Gio89]. **Sons** [Ano90f, Ano90g, Cif88, De 93, Nüe91, Son89a, Son89b]. **SORITEC** [Mar02]. **source** [BSS08, Kas98, LR08]. **Sources** [BM16, CMR15, CH10a, DIW00, KMP08, MP08, Son89a, Gan88b]. **South** [Lee16, Wee02, Pro95, MV06]. **south-east** [Pro95]. **South-Western** [Wee02]. **Sovereign** [DK16, DZ18]. **Soviet** [Bai91]. **Space** [BHKL17, WCC17, Bra11, FGLS18, Hei08, HMRC05, SP18, Car92]. **Spacing** [MM17]. **Spanish** [CM06, DGM03]. **Spanos** [McC02]. **Sparse** [FPR15, KS17]. **Spatial**

[BBE15, BEK16, CF13, EHSJ17, FH13, KP16, BBP07, BEK12, CB17, CT02, EK07, FLS12, HM13, MSH19, PL08, BCMM16, fLY16]. **Spatio** [LRV17, Mil15, BL14a, BHP16]. **Spatio-Temporal** [LRV17, BHP16]. **Special** [Ano86d, Ano8b, Ano16, CGR04, DM03, Ano92d, Ano93b, CFP09, DIM08, HP01]. **specialty** [BLM10]. **specific** [AD09, Bal10, CMM09, SS07]. **Specification** [CCM15, DS12, HN89, Jag91, KT15, BS08, Ber89, Dav95, DM98, KT11, PL08, Yue94]. **Specifications** [CR15, ILOS96, SC90, TWW89]. **specifying** [MM88b]. **Spectral** [FO95]. **Speculation** [JP15, GMH14]. **speculative** [KM14a]. **speed** [CF13]. **spells** [CFJvdB18, NS93, TA92b]. **Spending** [CD16, BP18]. **spillover** [ALR19]. **Spillovers** [BEK16, BCC15, DZ18, SNVCXDE17, BH13, Cin97, HH02, KW14, Mil19, PL08, SV05]. **spiral** [MR90]. **Spline** [MRY15, HHJC14]. **split** [MO04]. **Sponsorship** [Pes01a]. **sporadic** [AH99]. **sporting** [Tho04]. **spot** [Bec01, HMW97, Vog92]. **Spotting** [War17]. **spousal** [Ols98]. **Spread** [CM16, Gal06, HH02]. **spreads** [DF97, DMP00]. **Springer** [Bai93, Car92, McC99a, Mof93, Vis88, De 92]. **Springer-Verlag** [Bai93, McC99a, Mof93, De 92]. **Spurious** [EV16, CD05, TW17]. **Squares** [FPR15, KPP90, Rez08]. **SST** [Tri88, Tri91]. **St.** [RS86a]. **Stability** [Ber01, EPS17, DG92, LS10b, LTW99, Raj95, Tay89]. **Stable** [ACCM17, BM98, SdV18, LB95]. **staff** [EKL10]. **Stage** [BHP16]. **staircase** [BJJ11]. **STAMP** [Tey05]. **stand** [BS08]. **Standard** [ACCM17, AG17, kHcL16, FLM13, MS93]. **Standardized** [GNS17, Che08]. **standardized-residuals-based** [Che08]. **standards** [MV06]. **Stanley** [Vis88]. **STAR** [CM02, FvDF05]. **Stata** [Fer94, Kol01, Pet91]. **State** [BHKL17, CT14, DK16, MS17, WCC17, Bie09, CLLY06, DL95, GL14b, Hei08, HSWW07, Lou19, Vil09, Car92]. **State-Space** [WCC17, Car92]. **stated** [BSS11, Hen06, VV14, Kuk02]. **statement** [Pes86]. **States** [BHKL17, BL14a, BP18, Eva89, JS87, Pro95, SLR97, VNZ97]. **statgraphics** [DT94]. **static** [LLD13]. **stationarity** [Coo09, DW91, Gre92, KvD93, Sol05]. **stationary** [BD05b, Cub99, Eic09, GP06, Phi01, Rac97, Sam91, Shi01]. **statistic** [Smi87]. **Statistical** [Can94, DPU97, GPA89, MZ97, SZ07, Tri88, Tri91, FL94, Kus91, MR01, McC02, Nue91, Ter88, Tey98, De 92]. **Statistics** [Col92, McC99a, Nue91, Fie96, Klo93]. **Statistique** [Klo93]. **status** [AB00, Bie09, BG18a, DST14, Gil88, KP08]. **statutory** [ZK14]. **Stay** [HKS16]. **stayer** [FK03]. **Steady** [Lou19, Vil09]. **Steady-state** [Lou19, Vil09]. **Steel** [DW09b]. **step** [Hus08, RPSF05]. **Stepping** [GW15]. **Stepping-Stone** [GW15]. **sterling** [GHHP93, GKWZ16]. **sterling-dollar** [GHHP93]. **stick** [VV13]. **Stickiness** [DK16]. **sticky** [DH10]. **Still** [JZ16]. **sting** [CPQ10]. **Stochastic** [DFF12, GUW16, Gor97, JKLGS13, KT11, Leo98, LJ00, MKT16, MSS16, MVW92, Sen99, Tsi02, And03, BP10, CE18, FT90, HM12, HP04a, HS90, Hug88, KS91, KU02, LPS97, MS98, MY07, NH01, Phi91b, Poi91, Sea90, She93, SC90, Tsi06, Wat99, WVG14]. **Stock** [CL15, HL96, HKW11, HVW11, AW96, ABFN10, AT06, BW09, BRiS11, CT92, CK02, CC07, Cho88, CT19, Dav87a, Dav87b, FM97, GT06, KU02, KLL018, MS88, Par10, Par11b, PSS04, RW05, SV05, Sen11, SVW08, Wat99, YHLW06].

**stock-flow** [BRiS11, Dav87a, Dav87b]. **Stocks** [Mad97, EFR11]. **Stone** [Ano12c, GW15, Pes01c, Pes09c, Pes10b]. **Storage** [GL17]. **Strachan** [DW09b]. **strange** [RS92]. **Strategic** [HMSS14, KW89]. **stratified** [For95]. **street** [DMM05]. **stretching** [GPA89]. **strike** [Dej93, Jag91, KW89]. **strikes** [GM09]. **Strong** [EM17, AK07, BHP16]. **stronger** [DW91]. **Structural** [BiS15, BMM17, BKKR15, BH03, Die89, FGS19, Gal06, KRV95, KP17, LS93a, Luc15, Per10, PY15, RS08a, SZ18, Tey05, Van17, ABC16, BP03, Bur92, CH96, CFLP02, Czi04, DGG13, De 92, DLR06, FGLL19, FM14, GP06, GKP13, Hey04, Ken94, KPST11, KM14b, LN14, MG08, MS18a, Mee90, MR90, PS07, Sab91, SD03, Smi12, Son14, ZLKH05, ZK05, De 93, Mal88]. **Structural-Form** [Van17]. **Structure** [AB16, PP16, AH99, Ber89, CMV18, DLM06, DG11, Doh13, GN00, GL12, JKvdW14, Kau10, Lan00, LT91, MQ04, Mis88, Moe12, Mul97, Oku93, PL08, Ras95, Tow92, TA92b]. **structures** [Riz91]. **Student** [GPW17, BBDF14, BFS98, Gew93, HKMR03, SdV18]. **student-** [Gew93]. **students** [ERS03]. **Studies** [Ano90d, AC87, HP01, HMRC05]. **Study** [EZB17, Spi16, And91, And04, Blo02, BBvdH09, CS99, Fac07, Hil07, HV13, KV10, Lea97, Lee95b, LfL09, RS08b, SLR97, ZK05]. **studying** [VB02]. **stumpage** [HP04a]. **Stylized** [DW15, RTA98, BL14b, HJ93]. **Subdivision** [WKN17b]. **subject** [ORD01, Wea92]. **Subjective** [LHL17, BM11, Bla96, EMvS98, GH11, HSZ04, KV14, LfL09, LK09, Zaf11]. **submarkets** [AG13, BCMM16]. **Subprime** [Anu15]. **Subsampling** [CC07]. **subsequent** [Bel01, PS03b]. **subset** [FLHS07]. **subsidies** [CEF07, Fio12, Hus08]. **Substitution** [GP11, NSA98, Bai91, DU98, GL12, KP87, Nis05]. **Successful** [JZ16]. **suffer** [LPT04]. **sugarcane** [Ras95]. **suggested** [HP05]. **suggestion** [Kau10]. **Sullivan** [DJK18]. **superior** [MRW09]. **Supplemental** [Ano90b]. **Supply** [DJ16, GM17, XL16, ACS99, AW96, ABS99, BK08, BM86, Cha11, DS06a, Dev07, EMvS98, HM03, Kum12, Lee95b, Lee95a, LN14, MS88, Mof93, Ste18, Wol07]. **supply-side** [Wol07]. **support** [HPH07]. **Surprises** [WBL16, Moe12]. **Survey** [ARST16, AG17, CJR04, Iva92, RS16, AGM90, AGR17, BLR06, CS14, Cra87, MSW13, PV89, RRB92, Rob88, SW08, WL86]. **surveys** [ILL06, Sor89]. **Survival** [GAA<sup>+</sup>89, HSZ04]. **sustainability** [BRiS11, Dav05, Mar00]. **sustainable** [SPS13]. **SVARs** [JW05, OPM19]. **Swait** [Kuk02]. **Sweave** [Rac12, MR09]. **Sweden** [FHL04, KPS04]. **Swedish** [KH95, RvdB13, ST99]. **Switching** [BC19, BCRV16, DWW17, HGRSS15, Hur17, BH18, Des08, FS01, FM97, GMT98, HHP92, HPS99, Han92, Han96, LM18, Nyh03, PRS05, SS05, Son14, SPS05, vN96]. **Switzerland** [JA17]. **Symansky** [Ano90b]. **symmetric** [BM98, EHV94, GL89, PT13, Ras95, Sar99]. **symmetry** [HLV02]. **synchronization** [SS05]. **Synthetic** [GVB17, BK17, Dev07]. **System** [MKT16, And92, BS08, BL06, Cha92, FFS01, HR96, HH95, KV10, KN90, Lew03, LR08, Mac99, MM01, Mrk01, ZK14]. **systematic** [BK86]. **systemic** [BC19]. **Systems**

[FHP16, Sil96, VGCBHJC18, BL91, BRiS11, BR99, CH95, Des93, GP06, GH11, KT11, Ng95b, PS10, Pro14, RPSF05, Sea90, Ste18, Una06, VNZ97].

**T** [Ano90c, Hal89, McK94, Mil89b, Nüe91, Gew93, SGK12, SdV18]. **tables** [DFF12]. **Tail** [DL17, LSZ17, SdV18]. **tailed** [FNR08, LJ00]. **tails** [TW17]. **TANF** [HSWW07]. **target** [De 94, DPJF06, HP04b, KSD98, Li99]. **targeting** [AW96, JJVW01, MS88]. **targets** [RM00]. **taste** [NSA98]. **Tax** [CDKS17, DR13, ABKK13, DK11]. **taxation** [ABKK13]. **taxes** [ACS99, Kum12, SS91]. **Taylor** [And93, BEK16, EP04, KFHO15, Sum17]. **teach** [RH02]. **Teacher** [GPW17]. **Teaching** [MS06, BD02, GMH95]. **technical** [Bai91, FH12, TK14, MSS16]. **technically** [FLHS07]. **Techniques** [Ano92j, AP12, Ano91b, Ano92d, Ano93b, BF05, Par87, And93]. **technological** [Cin97, Coe96, EK07, GN00]. **technologies** [ABH<sup>+</sup>07, BPR00]. **Technology** [EM17, MKT16, BH13, CLSM10, IT94, ILOS96, MP04, Nak86, Ras95, SS98]. **teen** [SK07]. **telecommunications** [Ber89]. **tell** [BD05a, FZ12]. **Temporal** [LRV17, Mil15, PP06, BL14a, EMW11, BHP16]. **Temporary** [GW15, MO04, CH11, IMN08]. **Teräsvirta**. [McK94]. **Term** [CL15, GW15, LT91, Moe12, AM11, CPQ10, CML04, CMV18, DLM06, Doh13, FHL04, GL12, HMSS14, JKvdW14, Lan00, Mis88, Nak93]. **terms** [MH14, PU88, Pap11]. **terrorism** [MM09]. **Terry** [Mil92]. **Test** [BS16, CF15, HM15, KP16, Kul15, PY15, BEH04, BFC02, BDKK12, DH10, HPS99, Han92, Han96, Hen10, Hoq91, JMPW18, JM98, KP87, Lee95a, MR88, Pes07b, Ros93, Rot92, Shi01, Sil01, WH11, vN96, Gio89]. **testable** [ABFN10]. **Testing** [ATW08, BF05, Bia97, BM12, BCDJ99, Cho99a, CCM18, CT86b, DM98, EMvS98, FW03, FRSRAF05, GUW16, GAR01b, HHP92, Han92, Han96, HLV02, Mad18, McC94, MM88b, MS93, NC94, Ng95b, NH01, Smi87, SPS05, Tur09, VFL99, WKN17a, Wri99, Bil00, CP18, DS12, HM13, HPH07, HN89, LS14b, MY07, PSS01, Sal99, Vog92]. **Tests** [Bus06, CM14, CM17a, DH16, ER89, HN00, MR16, PC15, RS16, And03, BBP07, Bia97, Blo92, BD05b, CT86a, Che08, CC07, CH10b, Des93, DKB10, FP11, FO95, Gal88, GV87, GHL04, GK12, HPR08, Hil07, Jag91, Kap07, Klo92, Koo92b, Mac96, MHM99, MN14, PV89, PMM96, RS08b, SPS13, SN06, SS91, SLKN04, Tem98, Tim95, Vel92, Wes08]. **TESTU01** [McC06]. **text**. [McC99a]. **textbooks** [Wee01]. **Texts** [Arb93]. **Textual** [NS17]. **their** [DK13, IMN08, MM88a, PS03b]. **Theoretical** [Kri15, Med02]. **theories** [BP10]. **Theory** [Ano90c, Dem89, FPS94, FL15, Gan88b, Hal93a, Hor92, Kom07, OPM19, Sha86, WPS18, YZ15, Ano90h, AP11, BP07, BHMW98, BFS98, CM02, CKKK18, Day92, DK01, EK07, FM97, JL08, Kie88, Koe88, LT06, McC02, Mor94, Rom99, Sch90, SV96, Mil91, Phi89]. **there** [BP06, Bie09, CP97]. **third** [Car88]. **Thisted** [Kus91]. **Thomas** [Mil89a, Vis88]. **thought** [DW91, Sem18]. **threat** [Dav05]. **three** [RS08b, RPSF05]. **three-factor** [RS08b]. **three-step** [RPSF05]. **Threshold** [LHL17, RZ93, Gal96, Gal06, LL96, MKV98, Rot92]. **thresholds** [AT06].

**Tickets'** [AF17]. **tiered** [Cha11, PY96, XL16]. **tightness** [Sto94]. **tile** [Sea90]. **timber** [HP04a, LP08, Pro95]. **Time** [BE92, CGK14, Car92, CKP16, CK02, CD16, CR15, Des03, EHSJ17, FPR15, LMZ16, Leo98, LMSM18, MS15, MS17, MS09, MSP13, Oku93, PEM16, AG89, AH99, ABFN10, Arb93, AFHI95, BW11, Bai93, BF94, Bal10, BP13, BEH04, Bek99, BDKK12, Bra11, CI91, CT92, Cha92, CE17, CE18, Che98, CG13, CO96, CKZ10, Cub99, DD00, DS91, Die89, DJK18, ER89, Fer17, FK03, HH02, Hei17, KY10, KvD06, KSD98, KN93, LL96, MS18a, ORD01, Pat06, Phi95, Phi01, PR04, PT13, RdM18, Sab91, Sam91, SS07, SP18, She93, Smi93, Smi05, Tey05, Tim95, Tow92, Tuf98, TP97, Wei96, Wri13, ANT94, McK98b]. **time-of-use** [AG89, ANT94]. **Time-series** [Oku93, CI91, CT92, DS91, KN93, Sam91, She93, Smi93, Tow92]. **time-specific** [Bal10, SS07]. **Time-Varying** [CR15, Des03, MS09, MSP13, Bek99, BDKK12, CE17, CE18, CKZ10, ER89, HH02, ORD01, Tim95]. **Timing** [DLR06, AH99, BBG04, Fio12, FP09, VB02]. **Tinbergen** [Ano92j]. **tip** [Orm14]. **tobacco** [JL03]. **Tobin** [Gal88, Lea97]. **Tobit** [Cha11, LZ08, Moo89, XL16]. **Tokyo** [De 92, Vis88]. **Tom** [Wee01]. **toolkit** [Kid92, Rac00]. **tools** [CHL14, Rac00, Tri88, Tri91]. **Toronto** [De 93]. **total** [Coe96]. **TOU** [ANT94]. **tour** [FIM05]. **tourism** [Hel06]. **TR** [Rot92]. **Trade** [EHP12, BP06, Bal10, BO94, BG18b, DV13, EP04, EPW07, GNNS12, IRT08, KL93, SS07, VD98]. **trade-off** [BP06]. **trades** [Nyh03]. **Trading** [YZ15, EHP12, Fis94, GL03, KM14a, PT13, BLV16]. **Traffic** [Li12]. **Train** [Wee03]. **training** [BFS09, CFJvdB18, jLjL05, LO08, RvdB13, Rid86, RS09]. **TRAMO** [Pol02]. **transaction** [AP11, Fis94]. **transactions** [HET08]. **transfer** [HV13]. **transforms** [CP18]. **Transient** [KK96, TK14]. **Transition** [HST16, LRS17, SHM17, BO12, Des08, FK03, PS09, RvdB13, RR18, Sol05, TA92a]. **Transitions** [ABCP02, EHSJ17, Blo02, CJ04]. **transitory** [Ano03, GRW06, GLUW03, KA07, Rav97, Sen11]. **translog** [ILOS96]. **Transmission** [Dah17, FS17, AGM07, Can05, EFR11, Jus01, SS98]. **transport** [MV07]. **traps** [JR02]. **Treasury** [AS06]. **Treated** [HLM17]. **Treatment** [HLM17, AK07, Bas14, BG18a, Gew93, HL10, KT01, KPST11, KT08, Lee04, LS14b, LOW17, Mee90, MT13b, PI09, RvdB13]. **treatment-response** [KT08]. **Treatments** [Uys15, Bas14]. **Tree** [War17]. **Trend** [CKP16, Non16, Shi01, DW91, KS91, LK04, MB02, Poi91, Sam91, Sol05]. **trend-cycle** [LK04]. **trend-stationarity** [DW91, Sol05]. **Trend-stationary** [Shi01]. **Trending** [GL17]. **Trends** [GUW16, Leo98, CH05, DJK18, Fac07, Gor97, MM05a, MVW92, NH01, Phi91b]. **triangular** [Pro14]. **Trimming** [HH15]. **trivariate** [Hil07]. **true** [CD05, FP89, Tan10, TK14]. **truncated** [GC91]. **TSMoD** [FIM05]. **TSP** [McC99b, Sil96, Sil97]. **TSW** [Pol02]. **Turkish** [EGI05]. **turning** [Gor97, Kau10]. **turnover** [Kie88]. **TV** [HL10]. **TVAR** [FRF15]. **twin** [FGV18]. **Twins** [GPW17, Isa04]. **Two** [Sok16, XL16, AAB09, Ano90b, AF07, Cha11, CGS18, DMT06, Hus08, JW05, MM89, Pac19, PY96, BHP16]. **two-part** [DMT06]. **two-sample**

[CGS18, Pac19]. **Two-Sided** [Sok16, AF07]. **Two-Stage** [BHP16]. **two-step** [Hus08]. **Two-tiered** [XL16, Cha11, PY96]. **two-way** [MM89]. **type** [JLR14, SZ07, Che08]. **types** [Kal12, Vog92].

**U.K** [CT86b]. **U.K.** [Cut86, RS86b, WL86]. **U.S.** [AV01, CF15, MC90, Sch90]. **U.S.A.** [TW87]. **UCLA** [Ano90i, Ano91g]. **UK** [Abe94, Mil89b, BLV16, CMV18, CLM96, DMW94, Dav87a, Dav87b, DW88, GAR01b, GMH95, HHP92, Hen01, JW05, JKLGS13, MSL89, Mee90, Ö000, Rav97, TE01]. **Unbalanced** [BBE15, Sea90]. **unbiased** [Fai96, SPS05]. **uncertain** [CM10, JMV10, Kra12]. **Uncertainty** [ARST16, Ano08b, BSW15, MB16, Sav16, Sch16, AM95, CH10a, CMM09, CF13, DMTvdK11, DR11, DK13, DV10, ELW10, EHP12, FLS01, FG18, Gan92, Gia07, GP00, GHOS04, HMSS14, JP10, KZ02, LL06, LS10a, MS18b, RRB92, Sam91]. **unconditional** [BG17]. **Uncovering** [RM00, WZ14, Tan10]. **under-age** [Kuo12]. **undergraduate** [McK97, MS06, McK97]. **underlying** [GH96]. **Understanding** [HMW97, HGK18, SP04, Bro94]. **Undesirable** [MKT16]. **unemployed** [RS09]. **Unemployment** [Bel01, BZ98, FG16, HI07, Pol13, QR86, QR87, Sto94, Van17, Ala87, AV01, ALV13, BE92, CTU13, CM01, CD05, CT02, CFJvdB18, Des08, Eva89, FP02, GP06, KRV95, Li06, MM01, NS93, Sal99, Ste07, TA92b, VVR00, Web95]. **unified** [Che08]. **uniform** [LOW17]. **Union** [AB00, BO94, MZK17, WZ14]. **unionism** [VV98]. **Unions** [MS90, VV98]. **Unit** [CGP99, BBP07, Blo92, CP97, DP12, DPR06, EHV94, HPS99, Kap07, Koo92b, Lan00, Mac96, MN14, Pes07b, Phi91a, Sam91, SV91, Shi01, SLKN04, Sto91, Wri99]. **United** [BL14a, BP18, DSW01, EK87, Eva89, JS87, MB02, Pro95, SLR97, VNZ97]. **units** [Fac07, Han93, JS87]. **univariate** [BM98, De 94, Sol05]. **universities** [ERS03, GMH95]. **University** [Ano92j, Arb93, Bro94, Col92, Dav95, Gan92, Gar01a, Gil93, Hal89, Hal93a, Hen93, Imb97, Klo92, Kuk02, Leo98, McK94, McK98b, Mil89b, Nei92, Riz91, Sab91, Smi95, Sto09, Wee03, GMH95, McC02]. **Unknown** [ABH<sup>+</sup>17, AB16, LHL17]. **unmeasured** [McC94]. **unobservable** [DL95]. **Unobserved** [BD15, BHH15, DJ16, Mac17, Bal10, Bas09, Bel01, Bus06, FPU12, KG96, LZ08, RvdB13, SS07, Woo05]. **Unraveling** [BEK15]. **Unravelling** [DM07]. **unrestricted** [PW12]. **unstable** [Cor12, GR10]. **update** [EL91, Tri91]. **Updated** [Ano95d, Ano95c]. **Upper** [CLU17]. **Urban** [LRV17]. **Urga** [Ano03]. **US\$60** [Mad97]. **US\$74.95** [Mad98]. **US\$95** [Mad97]. **US/UK** [CLM96]. **USA** [Abe94, Gre93, KO14, Mil15, Alb03, AV97, Buc98, DPU97, DO14, EPS17, HMS01, Sok16]. **usage** [Pri02]. **use** [AG89, BJJ11, KH95, LT18, Pap11, vOW11, ANT94]. **Used** [CM17a, EHS09, Zaf11]. **useful** [DF97]. **users** [Ano94i, Ano94j, Ano95i, Ano95c, Ano95d]. **Using** [Adk11, BLM10, BCRV16, FP16, FM16, GH11, HGRSS15, LHL17, LGH92, MFM17, Mil15, MT16, Non16, PL08, PY15, RH02, Van17, Ver16, Abr06, ATW08, ALR19, AGR17, Ano91b, Ano92j, AHT94, ABKK13, BD02, Bai03, Bal06, BNS02, BÇCV14, Bas14, BBS97, BEK12, BSS11, BFS09, BBDF14,

CJ97, CT14, CLM18, CP18, Cho88, CG09, CKZ10, DJ00, De 94, Edd96, For95, FSPWWE12, Gal06, GL89, HHJ86, HPR08, HV18, HR12, Isa04, KPST11, Kor13, KL95, LL06, LU05, Leb92, LM18, MM05b, MRV95, MP08, MT11, MBR09, OSS18, OvDvdW17, ORW02, PW12, Sch90, SS06, Smi87, Smi93, SGK12, SPS05, TM94, TA92a, Tur09, Wei96, WL86, YT06]. **Utility** [BPC15, BK08, Cha00, Mil91, Rac06]. **Utility-Consistent** [BPC15, BK08]. **utilization** [Gur97, Sha86].

**V** [Ano90d]. **v.1** [Vin03]. **v4.2** [Mcc97]. **vacancies** [Fuj11]. **vacation** [MV96, VK87]. **Validating** [ZK05]. **validatory** [Rac97]. **Valuation** [RW05, SL15, BF09, BS07]. **valuations** [Cho88]. **Value** [GL03, AC87, EMvS98, F ev08, MM09, Sar99, She89, SZ91, Tim95]. **Value-at-risk** [GL03]. **Values** [CM17b, Kul15, CPV03, MSH19, Sar99, Tur09]. **valuing** [DG11]. **Var** [Kor13, MR90, Wri13, BCRV16, DdMPS07, DWW17, FP11, Hil07, JJVW01, KK97, KW14, PW12, WCC17]. **VAR-models** [KK97]. **variability** [Dem89]. **Variable** [CT15, Don15, FL15, Spi16, CL18, DR93, Dej93, JKLGS13, Koh89, Kor13, Smi87]. **Variables** [CG16, FHP16, AIK99, Ash09, AM11, BKA90, Bas14, CFM14, CGS18, CSS12, CR88, Czi04, DL95, DG03, EH99, FP09, IP12, KS17, Kra12, LS93b, Lee95b, Nak10, PF00, PW96, SPS05, Sti00, Wee01, De 93]. **variance** [BNS02, FW03, LM18, LS93c, MP10, PL08, She93]. **variances** [Sam91]. **Variation** [BM16, CKP16, CD16, MS17, PEM16, BNS02, BBDF14, CGK14, Che98, EMW11, KY10, TL03]. **variations** [DGM11]. **various** [Vog92]. **VARMA** [APVY16, KT15]. **VARMA**s [CE17]. **vars** [LN14, ACCM17, Koo13, CCM15, CE18, CM10, FGS19, Gal06, JMV10, Ker19]. **vary** [NS93]. **Varying** [CR15, LHJC17, BP13, Bek99, BDKK12, CE17, CE18, CKZ10, Des03, ER89, HH02, Hen06, LOR13, MS09, MSP13, ORD01, PT13, Tim95]. **varying-coefficient** [LOR13]. **Vector** [CM17a, CFH16, FM16, LL16, ABC16, AAQB17, BGR10, CEG13, GL14b, JKLGS13, Pee05, Smi93, Vil09, Yam19]. **vehicle** [Li12]. **velocity** [Raj95]. **verification** [DS06b]. **Verlag** [Bai93, Car92, Gio89, McC99a, Mof93, Vis88, De 92]. **Version** [EL91, Pie96, Tri91, Aus94, HL92, Paa94, Pol02, Sep98, Tri88, Tuf98, Woh96]. **Versus** [ABT15, GW15, BW09, BLM10, BS08, Bel01, DIW00, FVRR05, JA17, KMS13, LJ00, PKH12, RvdB13]. **vessels** [FLHS07]. **via** [Ash09, APVY16, CCM18, FRSRAF05, MZ97]. **Victorian** [CLM89]. **video** [CNS09]. **video-game** [CNS09]. **vii** [Car88]. **viii** [Ano90b, Gre93, Hal89, Mil89a]. **violence** [AAQB17]. **visiting** [Van11]. **visits** [Win04]. **visits-an** [Win04]. **Vislie** [Bol92]. **ViSta** [BD02]. **Visual** [BD02, BFM15, DGM11]. **vivos** [HO09]. **Vol** [Ano03, DG03]. **volatilities** [ABFN10, CT92]. **Volatility** [BH15, CMR15, Cho88, CR15, CL15, ES16, EV16, MFM17, AG02, AT06, BCO04, BP13, BHP13, BDT18, CE18, CV11,



CSS12, CT19, DN89, FS01, FM97, FB02, FM02, HH02, HL96, HL05, HHS12, HLV14, Hos12, KU02, Leb92, LJ00, LM09, LS93c, MS98, MRW09, Med02, NSS12, RZ93, RS08a, SS10, Smi05, Wat99, Wri99]. **volatility-switching** [FM97]. **Volume** [Ano90b, BCO04, Hal89]. **Volumes** [Hal89, Ano90b, Klo93]. **voluntary** [GvdK12]. **voter** [KP94]. **voting** [HM13]. **vs** [GRW06, HSF05, KM91].

## W

[Ano90b, Ano90c, Ano90h, Cif88, Cle94, Gio89, McK94, McK97, Mil89b, Pis92].

### Wage

[Car00, Sal91, Ber01, BKN95, Buc98, Dep18, EGP11, GT09, Jal18, LO08, MM05b, Mac17, MR90, Mor08, Nym91, Sch98, SV14, Ste07, TL03, VV98]. **wage-** [Nym91]. **wage-price** [MR90]. **wages** [CK14, CO96, EGP11, Gil88, Hos12, KA07, KT08, MM01, Mel88, VV98]. **wait** [DMM05]. **waiting** [TP97]. **wake** [SVW08]. **Wal** [HL07]. **Wal-Mart** [HL07]. **Wald** [GV87]. **Walk** [DMM05, Cho99a, CO89]. **Walters** [Ano03]. **Wansbeek** [Wee01]. **wants** [HLW14]. **Was** [FLM13]. **Wascher** [Rop11]. **Washington** [Ano90b, HSWW07]. **wave** [Wol18]. **waves** [Tow92]. **way** [MM89]. **Weak** [CGS18, EM17, GP11, MB16, BD99, Far12, FL07, BHP16]. **Weak-instrument** [CGS18]. **weakly** [CPY18]. **Wealth** [Hil06, Kra17, Blo02, Pud93]. **weekly** [Ols98]. **Weeks** [Str09]. **weight** [KL12]. **Weighted** [BO12, HPR08]. **weighting** [Hub14]. **Welfare** [ELW10, And04, BS95, Cha02, CS91, HPH07, Ho06, HV18, IS02, MY07, MR06, VV13]. **Welfare-maximizing** [ELW10]. **Well** [LHL17, BG94, HMS01, SS05]. **Well-Being** [LHL17, HMS01]. **well-fitted** [BG94]. **Welsch** [Son89a]. **were** [BS04]. **west** [Jar10, BHMW98, Nak86, Tre98]. **Western** [Wee02, Coe96]. **Westview** [Mil91]. **Wheatsheaf** [Oxl96]. **whether** [LGH92]. **White** [Dav95]. **Who** [EO14, HLW14, And03, MQ09, McC99a]. **wholesale** [Wol07]. **Whose** [VV98]. **wide** [Smi12]. **wide-body** [Smi12]. **Wild** [MW17]. **Wildly** [MW17]. **Wiley** [Ano90a, Ano90c, Ano90f, Ano90g, Ano90h, Cif88, De 93, Fie96, Mad97, Mal88, McK97, Nüe91, Son89a, Son89b, Szt94, Tur98]. **Will** [FZ12, BS08]. **William** [Szt94]. **willingness** [BSS11]. **Willman** [Ste18]. **Windmeijer** [Far12]. **window** [Hil07]. **Windows** [Mar02, Mar98, Pol02, Rac00, Vin00, Woh96]. **wine** [CMM09]. **within** [ALR19, GS04, MB02, Sar99]. **within-cluster** [ALR19]. **without** [BSB86, LfL09, MT13b]. **wives** [Ols98]. **Woittiez** [Mof93]. **Women** [XL16, Cha11, jLjL05, Sem18]. **won't** [BD05a]. **Wooldridge** [Wee02]. **Work** [CM17b, GW15, FMN05, Ger88, LK09]. **worked** [Han93, Ols98]. **worker** [CGK14, Fuj11, RZH03]. **workers** [KPS04, SV14]. **Workstation** [Whi89]. **World** [Hal89, SKL17, AGM07, NS90]. **worldwide** [GN00]. **Wright** [Nüe91]. **wrong** [Pep05].

**X** [Imb97, Riz91, Arb93, Cle94, Dav95, McK94]. **xi** [Car92, Gar01a, Phi89]. **xii** [Ano90a, Ano90e, Ano90d, Ano90f, Klo92, Leo98, Mil91, Pis92, Riz91].

**xiv** [Ano90g, Col92, De 93, Hal93a, McK97, Mil92, Son89b]. **xix** [Bol92, De 92, Vis88]. **Xplore** [NS90, Tey98]. **Xplore'-ing** [NS90]. **xv** [Bar95, McK98b, Per91, Son89a]. **xvi** [Sab91, Tur98]. **xvii** [Ano90b]. **xviii** [McC99a]. **xx** [Kus91]. **xxi** [Gan88b]. **xxiii** [Cif88]. **xxiv** [Mil89b]. **xxix** [Ano90h]. **xxviii** [McC02]. **xxxv** [Ano90c, Sor89]. **XYP19.95** [Gil93].

**year** [KA07]. **yellow** [TP97]. **Yen** [CI91, Tse98]. **yen-dollar** [Tse98]. **Yen/Dollar** [CI91]. **Yes** [KW14]. **Yield** [CM16, HGRSS15, Kri15, AGR17, DIL14, DMP00, MS09]. **Yilmaz** [KW14]. **Yogo** [GP11]. **York** [Ano90a, Ano90c, Ano90g, Ano90h, Bai93, Car88, Cif88, Col92, De 92, De 93, Fie96, Gan92, Hal89, Hal93a, Kus91, Mad97, Mad98, Mal88, McC99a, McK97, Mel92, Smi95, Son89a, Son89b, Szt94, Tur98, Vis88]. **young** [ABCP02, AB00, VV98]. **youth** [HV13, Li06]. **you've** [Pep05].

**Zellner** [Fie96]. **Zero** [HI16, KS16, Kee86, CMV18]. **zeros** [Mul97]. **Zone** [War17, CH05, De 94, KSD98, Li99]. **Zurich** [Sor89]. **Zvi** [Pak00].

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