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Title word cross-reference

$(0, 1, 1)_{12}$ [Bel87]. $1/2$ [GI11]. 4 [Fre85]. α [McC97]. $\mathcal{F}(d)$ [CdM19]. L [BC11].
 M [TZ19]. N [AW07, CSZZ17, GK14]. $\ominus = 1$ [Bel87]. P [Han97, Ray90]. R
[CW96]. R^2 [MRW19]. T
[AW07, GK14, RSW18, FSC03, IM10, JS10, MV91, NS96, TM19]. U [TZ19].

-Estimators [TZ19]. **-Processes** [TZ19]. **-R** [Fre85]. **-Squared** [CW96].
-Statistic [IM10, TM19]. **-Statistics** [BC11].

100 [ACW97]. **11** [McK84, dBM90].

225 [ACW97]. **2SLS** [Lee18].

500 [ACW97].

a.m [HRV20]. **Ability** [CM09, Han05, Son12]. **Abnormal** [MIM87].
Absorbing [KK15]. **Abuse** [Die15a]. **Accelerated** [KLS15]. **Access**
 [AKO12]. **Accessibility** [FM97]. **Accident** [GFdH87]. **Accountability**
 [BDJ12]. **Accounting** [HPSW88, HW84, MPTK91]. **Accounts** [Che12].
Accumulated [DM01]. **Accumulation** [Cag03, DM01]. **Accuracies**
 [Fom86]. **Accuracy** [DM95a, DM02, Die15a, McN86a, NP90, PG93, Wec89].
Accurate [McK18]. **Acidic** [PR87]. **Acknowledgment** [Ano93a]. **Acreages**
 [HF87]. **Across** [PG93, PP11]. **Act** [Fre85]. **Action** [GW85]. **Activities**
 [AC03, But85]. **Activity** [FS93, JLR11, Li11, RS94b]. **Actually** [CO19].
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 [BG01]. **Additional** [LZ95]. **Additive** [Abe99, FZ18, FH94, Lia12, OHS14].
Addressing [Mel18]. **Adequacy** [HM89]. **Adjust** [Nev03]. **Adjusted**
 [AW84, LD19, MS03, NTP94, Rad83, Rub86, Son10]. **Adjusting** [vdHH86].
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 [BH84a, BH02, BW84, CW86b, DM84, DL87, EG98, ES01a, FMB⁺98a,
 Ghy90, GGS96a, Ghy97, HR91, HKR97, Hil85, Jai89, Jor99, Lin86, McE17,
 ML90, McK84, Pat86, Pfe91a, Pie83, Pie84, PGC84, Sim85, Tay02, dBM90].
Adjustment-Models [Pie84]. **Adjustments**
 [DFPS11, Lit88a, OV84, Ver12]. **Administrative**
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 [ZW93]. **Advance** [CHLR92]. **Advertising** [GKP00]. **AFDC** [GOV84].
Affect [CLR14, HW04]. **Affecting** [NG89]. **Affects** [RS94b]. **Affine**
 [CDJW10, IRS15, dJ00]. **Affluence** [Dag87]. **Afriat** [FW05]. **Africa**
 [YSD03]. **After** [Kim01, Lec99, Mel90]. **Against**
 [BSS01, Hal90, LM00, LLW90, Qu11, SK91, TS01]. **Age** [DMS99]. **Agencies**
 [GB87, SvD06]. **Agency** [CM93]. **Agglomeration** [CRZ19]. **Aggregate**
 [BS87a, BC01, BM93, CO19, Che12, EH90, Haa96, Har83, HH11b, Jac00,
 JS87, MP83, PPL94, RDP95, Sle98, SW90]. **Aggregated** [Erm91, Lüt84].
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 [KOS94a]. **Ain't** [Mor87]. **Air** [LA84]. **Airport** [HHPS07]. **Alcoholic**
 [AES86]. **Algebra** [Gre84]. **Algorithm**
 [CILY17, DS98, HSA87, KJGV09, MM03]. **Algorithms**
 [DM95b, GK96, Sil01]. **Allocation**
 [AW00, BK11, Blo19, EC06, FFX16, Joh87]. **Allocations** [Wri83]. **Allowing**
 [Wer99]. **Almost** [Cha87, IP12, Ram94]. **Alphas** [MLST20]. **Alternative**
 [BSS01, BN12, Cal91, Can92, DL92, DMMN83, Fom86, Gar89, Gbu89,
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 SB89a, TU90, WTC84, WW96, Wri00a]. **Alternatives** [Hal90]. **Amazon**
 [PSD14]. **Ambiguity** [TV15]. **American** [Rog87]. **Amount** [RFG20].
Amplitude [vdHH86]. **Analysis**
 [AL84, And00, Ano84c, Bäu13, BR89, BO01, BZ99, Bie00, BH84c, BCG85,

CKY85, CST18, CM88, CL93, CW01, CdH96, Das08, DFPS11, DM16, DH88, DV04, Era01, EHM98, Eri98, FLSVP04, FM90, FKK99, FL98, FG00, FSTO04, GFdH87, GSC03, GH91, Goi85, Goo93, GK03, GJP02, Hag83, HM89, HL16, HP11, HH19a, Har91, HK01, Hof91, Hor98, HMI95, HT14a, HLM16, HS89, IRS15, JPR94a, JPR02, Joc18, JJR18, KS98, Koh83a, Koo91, KOS94a, KS94, KP03, KS96a, LeS91, LS94, LW09, Li11, Lin86, LdV99, LSS16, MN88, MK01, Mar99, ML88, McG95, MT09, Mor92, Mou87, NWK10, NW13, NP97, NSR88, NG89, Nef93, NP85, Nie07, OV84, Ott90, PRM99, PJ20, PRF08, PT00, RW86a, RT01, She92, TGCD16, Tsa00, VP92, VZ11].

Analysis

[WIMCP98, Wan03, WJS08, Wat00, kWM90, ZH92, ZHCB16, dA88, vHPP04].

Analytic [BC91]. **Analytical** [Bra07]. **Analyzing**

[FB97, KMV10, MSW83, Mal83, Tsa16]. **Anatomy** [BS98]. **and/or** [IP12].

Andrews [NS10]. **Anniversary** [GH02b, GH02a]. **Announcement** [And07,

Ano86a, Ano86b, Ano87a, Ano87b, Ano97a, GH04a, TW98, Woo98, Woo01].

Announcements [Ano84a, Ano86c, BS87b, HRV20, IOS90, LeS92, RW96].

Annual [SW88]. **Anomalies** [Rav06]. **Ante** [KK15, Cle14]. **Antipoverty**

[JR03]. **Apple** [PSD14]. **Appliances** [LA84]. **Application**

[Agu10, ACD09, BK05, BCCP18, BL05, BSC04, BCHK16, BB05, Bey01, BK91, Bie00, BL88b, BV05, Cal91, CT16, CsL94, Cha15, CF99, CLLM03, CHLR92, Das08, DHS19, EN94, Era01, FK86, FS91, FHDS11, FB99, Fuh92, GLL93, GZ84, HMS17, HS16, HP10, HPP00, Hos18, JLR11, KW19, KLGs10, Kum87, LD19, LS20, LM94b, Lou07, LSS16, MMG⁺06, Mar83, Mor85, OV84, Ott90, PRC84, PV92a, PB91, PFS98, Pro08, Ram94, Rit86, RS94b, San17, She19, Sta08, Sto90, SMU13, Tar07, Wan96, ZH92, ZLY17, dBM90, vdKK03].

Applications [ABS99, AAMW20, App85, Ber01, BRT12, CT93, CW96,

CNR20, CI03, DS13, FZ13, FMT10, GW14, GGW14, HH19b, HLW14,

Kak84a, LMS09, MT09, Tsa93c, XP11]. **Applied**

[ACL11, CPP18, JVC94, Jar87, KW97]. **Approach**

[AGJT14, AJ05, AG05, Ant83, ABD19, BH94, BK15, BFS94, BCR90, BHL92,

BH09b, Blo19, Bru92, BH93, Can92, Che18, CFM11, CT18, CI87, CHL88,

CDF15, CEJ⁺12, Das91, DIW96, Due99, Fis92, FB97, FH98, GFdH87, GG90,

Gor89, GMP85, Gre89, GR12, GHY92, GL13, GW88, Ham91b, HW90, Hil86,

Ioa95, JLS16, KKB94, KR88, Kot84, KGM91, LeS91, LM92, Li99, LT00,

LSX15, Lit86c, MRW12, NP86, PFA00, PR98, PT11, Phi87, PGC84, RS92,

Rat12, Sel89, She93, SZ20, Shr89, SW95, TK10, Tay19, TM86, TH89, TA89,

Tse89, kTY12, Val88, WIMCP98, Wes15]. **Approaches**

[ABS99, Bel04, WTC84]. **Appropriate** [EN94]. **Approximate**

[CH14, Han97, Kap10, Mac94, PPT92]. **Approximately** [AC94, WZ20a].

Approximation [BBK12, Chr90a, Chr90b, FS97, McG90].

Approximations [CT90, NP86, SS06]. **APT** [BDW96]. **Arbitrage**

[BFZ98a, CG00, FKK99, HPS96, MB88]. **Arbitrage-Free** [BFZ98a].

Arbitrage-Pricing [HPS96]. **Arbitration** [Swa03b]. **ARCH**

[BH97, Cai94, EGR91, HS99b, LK93, LT00, Wei86]. **Area**

[FMT97, Gra97, Isa90, LSZ14, PB91, VKR06]. **Areas** [PFS98]. **Argentina** [Mel90]. **ARIMA** [CT90, FMB⁺98a, FP01, Gri93, Kan86, KP95, NP90, SOK01, kWM90]. **ARIMA-Model-Based** [FP01]. **ARIMA-Noise** [kWM90]. **Arising** [FG00]. **ARMA** [Hog19, KK15, Lüt84, Lüt86]. **ARMA-GARCH** [Hog19]. **Aroma** [MT03]. **Around-the-Clock** [MKL07]. **Arrival** [BMP10]. **Arrivals** [BJ99]. **Arriving** [CCP13]. **Article** [LB16, Mil84]. **Articles** [Ano83b, Ano84e]. **Artificial** [SW95]. **ASA** [Ano83c]. **Assess** [NG89]. **Assessing** [ACD09, Cle17, DH89, JLG04, SW95, Wec89, WLL18]. **Assessment** [GOV84, Ker85, PB91, Pre95, TV15]. **Asset** [AGU04, BK11, BHMR19, Bur94, DG96, EC06, GSA04, GR12, GMS87, HS96a, HS96b, HV03, Ing90a, Jac00, Lux08, MV18, Var16, Yog08]. **Asset-Pricing** [Bur94, GMS87, HS96a, HV03]. **Assets** [DTU06, DU12, GL16, MLST20, MS18, Mor93, Ser88b]. **Assignment** [FJ08]. **Assistants** [Ano93a]. **Associate** [Ano93a, Ham94, Chr96, Eri98]. **Associated** [HS93]. **Assumption** [DHL14, RH04, vdKK03]. **Assumptions** [Cal91, HW04, JJK20, Pie84]. **AST** [GdXPE16]. **Asymmetric** [EG98, HS96b, NZ20, SV16, SS13, Tay19]. **Asymmetries** [Bru92, CK03, KV13, Knü09, KP99]. **Asymmetry** [FB99, SL01, SvD06]. **Asymptotic** [GHR87, HK14, Han97, HJNR98, KD00, Mac94, MV18, Pan91, TM19]. **Asymptotically** [FS97]. **ATT** [DHL14]. **Attainment** [Jef08, Rou95]. **Attrition** [HR19, RW86b]. **Auction** [AK13, LW18, WJS08]. **Auctioning** [ELLV97]. **Auctions** [CCP13, CE08, ELLV97, LPV03, Rav06, WV11]. **Audit** [Pre95, TH83]. **Auditing** [BGR93, Cla94, Sto90, WNG89]. **Augmented** [CL95, DS13, Nor99, Phi10, QZL15]. **Austral** [Mel90]. **Australia** [DHZ10, dBE98]. **Australian** [AV07, TD84]. **Author** [Ano83b, Ano84e, Ano93b, TR93]. **Auto** [KM08]. **Autocontours** [GRSY11]. **Autocorrelated** [LS02, Mü14a]. **Autocorrelation** [BHL92, ZTCW15]. **Autocorrelations** [Ali84, Ali87, PFS98, Zha15]. **Automatic** [ELZ13]. **Automobile** [Mor85, OG86, TN92]. **Automotive** [BM93]. **Autoregression** [KMR19, Lob03, NSS07, PR98, Ray90, Sal95]. **Autoregressions** [CNR20, Cla11, ELZ13, KD00, Knü09, LS02, LL10, Lit86b, PY17, Run87b, Run02]. **Autoregressive** [AC93, Ali84, ACR19, AT14, AC94, BL05, BCD17, BG96, CS86, CL17, DP87, DP02, Gre89, HL16, Hos18, HF19, Kim01, LLZ16, LZLL17, LW19, LTvD03, LRS99, MG84, MT06, NP97, NS05, OS89, RF01, SK91, Sta08, SQ17, TT06, Tsa89, TT02, kTY12, YL17, YLN17, ZK05, ZLY17]. **Autoregressive-Moving-Average** [Ali84]. **Auxiliary** [GdXPE16, HF87, Nev03]. **Auxiliary-to-Study** [GdXPE16]. **Available** [Nev03]. **Average** [AI11, AHL15, Ali84, BCD17, CS05, DL87, DW93, DBS84, FFL13, Gos02, GN15, GIR20, GS03, HS96a, HW20, LTU15, LRW09, SK91, Sta08, TT06, Tsa89, ACD09]. **Averaging** [FLTS19, KLP08, KW19, ZWZ12]. **Aversion** [NRW01, Web00, ZO04]. **Avoidance** [Paa88]. **Award**

[Ano00c, Ano01, Ano02d, Ano03a, Ano03b, Ano04b, Ano04c, Ano05c, Ano05d, Ano06b, Ano06c, Ano07c, Ano07d, Ano08c, Ano08d, Ano09c, Ano10c, Ano11c, Ano13c, Ano13d, Ano15c, Ano96a, Woo98]. **Axiom** [MRZ92a]. **Axiomatic** [CDF15]. **Axioms** [Mel05].

B [TTW95]. **Back** [BGR15]. **Background** [Des07]. **Backlog** [OV84]. **Backsolving** [Ing90b, Sim90]. **Backtesting** [EO10]. **Balanced** [Che12]. **Bands** [LY18]. **Bandwidth** [CGZ19, LLR13, SL11]. **Bang** [MN95a]. **Bank** [AGO⁺14a, CLR14, DS90, Due99, FB99, LSS19, Yil03, vUS87, AGO⁺14a]. **Bank-Deposit-Rate** [DS90]. **Banking** [ABS99, GPP98, KBZ89, WW09]. **Bankruptcy** [San17]. **Bargaining** [ELLV97, FB97, FPAB02]. **Bargaining-Comparing** [FPAB02]. **Baroett** [BH94]. **Baseball** [Kro83]. **Based** [Ant83, BO01, BC11, BCS08, BFZ98b, BRT12, BJ06, BS08, BE96, BT01, CCKR17, CF02, Che07a, Cla94, CGT14, DF11, DM01, DHS19, FFX16, FHWZ18, FP01, FW03, FSK08, GRW84, Gos02, GK03, GMS87, GSS07, Hal94b, HP13, Hil85, IM10, JMZ18, JS10, KL90, KD00, Knü09, Kot85, Lab90, LK93, LS15, LW18, MPTK91, MABF08, MB13, Nie04, NP86, NEV15, PT12a, PGC84, ST89, SK99, SRdCFB18, Tay02, Tay19, WHKCS14, Wri00c]. **Basic** [DM84, Rei99]. **Baskets** [CG00]. **Bass** [BF05]. **Battlefront** [Poi89, Poi92]. **Bayes** [AES86, AC93, All90, FMT97, GK15, GGW14, KW04b, PV03, Wan96]. **Bayesian** [AW00, BW15, BFS94, BGR15, BS08, BN12, CCM16, CST18, CI03, Cha20, CGZ19, CT18, Cla11, DW93, DIW96, FLSVP04, FB97, FKK99, FSTO04, GCC11, GK08, GSC96, GM83, HHL18, Ham91b, HL16, HK01, Hil86, HMI95, HF19, JPR94a, JPR02, Joh87, KWD13, KLP08, KJGV09, KS98, KK15, Koc10, Koo91, KOS94a, KP03, KPS13, LeS91, LS87, LM90, Li11, Lit86b, LNS11, LdV99, NW13, NP97, NS05, NSS07, Oli87, PFA00, PR98, PRF08, Poi91a, PT00, RAL99, SL99, Str03, Swa03b, TK10, TGCD16, TM86, VP92, VDP00, WZ00, Wat00, WV11, WHKCS14, WLL18, dA88]. **Be** [CO99, GI19, LMT96]. **Bear** [MM00, MMS12]. **Beef** [FB92]. **Beef-Cattle** [FB92]. **Before** [Mel90]. **Behavin** [Mor87]. **Behavior** [Agu10, DP06, Fuh92, Gew88b, HP89, JS87, Kea97, KD08, Lie98, Luc00, MS97, Mis95, ME04, PSD14, RS94a, TM19, Wat00]. **Behavioral** [Cal91, CMHM19, HW04]. **Being** [AJL96, MN88]. **Beliefs** [McK18]. **Bell** [Sim85]. **Benchmarking** [She92, TH89]. **Benefit** [JR03, LZ95, McC95]. **Benford** [BCCP18]. **Best** [EKM87, KS08]. **Beta** [BR08, LS87]. **Beta-Binomial** [LS87]. **Better** [Ste87]. **Between** [BG93, BHL92, Coc89, Dag87, DZ04, DTU06, DMMN84, DU12, Gas85, Kim93, KR90, KP95, LT19, Met98, MS97, NV12, OF97, PRW06, PW10, PPL94, RF15, Rot15, Ser88a, SH07, Vin85a]. **Between-Group** [Rot15]. **Beverages** [AES86]. **Beyond** [BDJ12, DP13, McG95, Nor99, Wil09]. **Bias** [AI11, All90, AR91, AS96a, AT17, BRW12, BH09b, BCF94, BG05, Bra07, BC05, CGJ19, DW85, FS88, HS96c, HI01, Koh83a, MNO85, Ran88, RS09, Sol86]. **Bias-Corrected** [AI11, BC05]. **Biases** [KLN85, Kot84]. **Bidders**

[CCP13]. **Big** [BFT16, Tsa16, MN95a]. **Bilinear** [Wei86]. **Bilinearity** [BH97]. **Bimodal** [SSBD15]. **Binary** [Bel04, Car01, CSZZ17, GLL93, GLL93, GK96, HP11, LNB10, Mal83, NWK10]. **Binary-Choice** [GLL93]. **Binomial** [LS87, Sta08]. **Birth** [AD08]. **Births** [Spl00]. **Birthweight** [AD08]. **Bivariate** [CGT17, GE12, LR03, Wat00, Wat03]. **BivarSate** [Lie98]. **Black** [Ren07]. **Black-White** [Ren07]. **Blacks** [Gas85, Vin85a]. **Blanchard** [Hau96]. **Block** [HK94]. **Blocked** [XZW16]. **Blockwise** [BC89a]. **BLS** [Nor85]. **Board** [Ano12a, Ano13a, Ano14a, Ano15a, Ano16a, Ano17a, Fre86a]. **Bond** [BFZ98a, HRV20, ZC17]. **Bonds** [KW90]. **Book** [Ano93a, BG88, CRL⁺85, CRT086, CBC⁺87, DCW⁺86, DJA88, DC85, KP87, Mil85, MOJ⁺86, NNH87, NNW88, PAC85, SB88a, WCM⁺86]. **Booms** [ACS15]. **Boosted** [YQZ18]. **Bootstrap** [BS92, Cla94, DM10, DC86, GHLT19, GPD15, Gos02, GJ01, GHR87, Kim01, NS96, PPT92, PF84, Psa16, Xu00]. **Bootstrap-After-Bootstrap** [Kim01]. **Bootstrap-Based** [Gos02]. **Bootstrapping** [BK91, BN02, CNR20, FP84, Ray90]. **Borrowing** [Hau91]. **Both** [AAW11, DNW98, GK14, HK17, Pak11]. **Bound** [Aiz91, Cla94, LTMZ19]. **Boundary** [And02]. **Bounded** [Kra86]. **Bounded-Influence** [Kra86]. **Bounding** [SW90]. **Bounds** [Bur94, CF15, GNK86, GIR20, LW09, MM03, MPTK91, MRW19, PT12a]. **Box** [Col91, HT83a, KFL03, SY94, ZS14]. **Bracketology** [KB10]. **Branch** [KBZ89]. **Brand** [AL95, BG05, CP98, JVC94]. **Brand-Choice** [BG05, JVC94]. **Brazil** [Dur98]. **Break** [BLS92, Chr92, KMN05, RS94a, Sen03]. **Breakdown** [AK06]. **Breaking** [HM07, Ser95]. **Breaks** [BT03, HM16, Tim01]. **Bridge** [CH14]. **Britain** [BZ99]. **Broken** [Poi91b]. **Brokerage** [HH11a]. **Bubble** [CNR20]. **Bubbles** [PJ20]. **Buckle** [MRZ92a]. **Budget** [Meg87, Met98, Mof86, PRC98]. **Budgeting** [JSS88]. **Buffered** [ZLY17]. **Building** [PRC84]. **Buildings** [TH83]. **Bulk** [PRC98]. **Bull** [MM00, MMS12]. **Bumps** [ABMW99]. **Bureau** [Wai85, But85, Jae97]. **Business** [AVV01, Ano00c, Ano01, Ano02d, Ano03a, Ano03b, Ano04b, Ano04c, Ano05c, Ano05d, Ano06b, Ano06c, Ano07c, Ano07d, Ano08c, Ano08d, Ano09c, Ano10c, Ano11c, Ano13c, Ano13d, Ano15c, ABS93, ADS09, BTZ04, Bar85, BJOS99, CD09, CP08, CdH96, CK03, ERT88, Fil94, Ghy94, GH02a, Goo93, Ham94, HI97, HS93, HS96c, Knü09, LSS19, McK18, Nef93, Pop84, Sic94, SvD06, Tau93b, Tho20, TR93, VKR06, VLK04, Zue03]. **Business-Cycle** [BJOS99, CdH96, Fil94, Goo93, HI97]. **Business-Related** [VLK04]. **Businesses** [Pre95]. **Busts** [ACS15]. **Butterworth** [Góm01]. **BVAR** [KCR17].

C [Sim85]. **Cake** [HO84]. **Calculating** [Cha93a, Tar07, Yit91]. **Calculation** [GA10]. **Calculations** [DBC19]. **Calibration** [DIW96, GS91b, Knü15]. **California** [Fre86a, KT95, Kra07]. **Campaigns** [WLL18]. **Can**

[CO99, FV95, HS89, LMT96, McK18, NW91, RW96, Wat00]. **Canada** [Fer97, GH95, Kar95]. **Canadian** [DM84, DMS99]. **Canonical** [Ott90, Pos00, ZH92]. **CAP** [Erm91]. **Capabilities** [FMB⁺98a]. **Capacity** [Mor85, OTZ91]. **Capital** [CFM11, HK86, Mor93, PvP06, Wil09]. **Capital-Labor** [CFM11]. **Car** [GFdH87]. **Card** [KD08]. **Care** [CW96, Das08, DMT06, DMMN83, GH91, HO84, HLR87, Kow16]. **Careers** [Ren07]. **Carlo** [AS96b, BC89a, CW01, DF15, GO98, HM89, Har91, HLR87, Lum95, Ray90, Ril91, Sch89, vdKH89]. **CARMA** [TT06, BDY11]. **Cars** [Oht87]. **Case** [CH14, DH89, Fre85, Fre86a, Ghy90, HT83a, HS96c, KW90, Kar95, KN89, Kro83, LeS92, Sle98, SB89a]. **Cases** [FG00]. **Catastrophe** [BK16]. **Catch** [Lav20]. **Categorical** [HLW14, LR08, LRW09, Sta88b, Swa03a]. **Cattle** [FB92]. **Cauchy** [DH12]. **Causal** [CM88, Hub15, Kli16, Lec09]. **Causality** [BRT12, CT16, GR15, Kan85, RF15, ST18]. **Cause** [JJK20]. **Cautionary** [JJK20]. **CAViaR** [EM04]. **CDF** [LR08]. **CDS** [OP18]. **Ceilings** [PW10]. **Cell** [VP92]. **Cellular** [Hau99]. **Cement** [Das91]. **Censored** [HW90, Ioa95, dRJH11, Kow16, MT99, RS09]. **Censoring** [Fra19, KST11]. **Census** [But85, McK84, Wai85, ZW93, dBM90, Jae97]. **Central** [AGO⁺14a, CLR14, Yil03]. **Century** [CD09]. **Chain** [CW01, Dan92, Gre89]. **Chains** [Gra97]. **Change** [ACH03, BHZ20, BGR15, GK08, Han97, JMZ18, LL90, ML90, Mos91, OG86, TZ19, WW09, XZW16, dHK14]. **Change-Point** [BHZ20, BGR15, GK08, TZ19]. **Change-Points** [XZW16]. **Changed** [Lil1]. **Changepoint** [FG00]. **Changes** [BS87a, Bor85, BS95, Fuh92, GD89, Ham94, Inc93, IOS90, JS99, KP10, Kim93, Pat86, Pro08, Slo87, WZ00]. **Changing** [BK15, CW92, GPR13, HD85, Jus98, KD08, KN89, LTMZ19, MT18, Per90, PV92b]. **Channel** [BCG85]. **Chaotic** [Ser95]. **Characteristic** [JK02]. **Characteristics** [Bar85, BB05, Gra97, HS96c, Son10]. **Characterization** [Mar85]. **Charity** [Das08]. **Checking** [HK92]. **Checks** [CM12, LP12]. **Chemicals** [Mor93]. **Chi** [Rit86]. **Chi-Squared** [Rit86]. **Childbearing** [JJK20]. **Children** [GOV84, KSS09]. **Chilean** [Kas09, YCJK20]. **Chinese** [GGW14]. **Choice** [Abe99, AL95, BG05, Bor89, BCM10, Car01, CP98, Edw08, ES01b, GLL93, GO98, GK18, JVC94, Kea97, KJGV09, KW19, LT12, LSS16, ME04, MT96, PPL94, RI12, SW94, SV88, Wer99]. **Choice-With-Screening** [LT12]. **Choices** [LT12]. **Choosing** [AAMW20, DMMN84, Hay89, PPT92]. **Chow** [KW92]. **Chow-type** [KW92]. **Christopher** [Ano02b]. **Chronic** [Dur98]. **Circulation** [Cra86, Goi85, vdKH89]. **Cities** [BK05, PZ90]. **Claims** [HS89]. **Class** [BL05, CGT17, Cre17, FMT10, GW85, GP98, Kum87, LS16, VM89]. **Classes** [LZ95]. **Classical** [Bur94, DW93, HI01, Poi91a, VSV99]. **Classification** [DV04, FFX16, GGW14, Mey88, WTC84]. **Classification-Error** [Mey88]. **Classified** [WK91]. **Clock** [MKL07]. **Closings** [CRZ19]. **Cluster** [PT18]. **Cluster-Robust** [PT18]. **Clustering** [CGM11, FSK08, GR12, JS10, KM08]. **Co** [BKW19, HM07]. **Co-Breaking** [HM07]. **Co-Movements** [BKW19]. **Coding** [AV05b]. **Coefficient** [BHL92, CFLS19, CGLS18, CGZ19, DMP19,

DFP11, LHLF02, Ost19, SWW88, SMU13, WZ15, XZW14, YZK19].
Coefficient-Probability [SWW88]. **Coefficients**
 [BG05, CHL88, Das91, DBS84, HL16, JVC94, NSR88, Tyr83, Wri00c].
Cohort [DMS99, Juo18]. **Coincident** [Tho20]. **Coins** [Goi85].
Cointegrated [CdM19, GG95, KP10, PV03]. **Cointegrating** [Bos96, CT18,
 Ell00, EJP05, HJNR98, HP10, LRS99, Pos00, SL00, Str03, Wri00c].
Cointegration [AK06, BK11, Bre01, CGT17, CL93, CD98, CT18, ES01a,
 EHM98, Eri98, FH94, FL98, Gre94, GK03, Hau91, HW10, LL07, LV15,
 Mac94, Nie04, Nie07, She92, SRdCFB18, vH89]. **Cointegrating** [GJ01].
Coke [GKP00]. **Collaborators**
 [Ano83a, Ano84d, Ano85b, Ano86d, Ano87d, Ano88a, Ano89a, Ano90a,
 Ano91a, Ano92a, Ano93c, Ano94b, Ano95a, Ano96d, Ano97b, Ano98a,
 Ano99a, Ano00a, Ano02a, Ano04a, Ano05b, Ano06a, Ano07a, Ano08a, Ano09a,
 Ano10a, Ano11a, Ano12b, Ano13b, Ano14b, Ano15b, Ano16b, Ano17b, Ano19].
Collection [BL93]. **Collective** [Blo19, Luo02]. **Colleges** [Rou95].
Collinearity [Iwa91, WN89]. **Combination** [AGJT14, BK15, CT09, Die88b,
 FS91, GK05, GdXPE16, GW88, PP11, TH89, Wei86]. **Combine**
 [KCR17, MRW12]. **Combined** [ARvD18, Cla94, LSX15]. **Combining**
 [CGR07, CW86a, HH11b, Jan88a, LM92, VLS90]. **Commemorative**
 [GH02a]. **Comment** [Agu08, ASMZ06, Aka84, All96, And94a, ABFN06,
 AG14, And14, Ans83, Ans93, App85, AL18, Bai98, Baj08, Bal04, BR06,
 BNS06, Bel91, Bel96, BW88, Bla87, Bra13, Bro88, Buj96, Bur84, But85,
 Can09, Car85, CC14, Cha92, CS09, fC88, CH16, Chr07, Cle98, CW08, Coo88,
 Cro12, DL84, Dan94, Del86, DL04, Dic88, Die88a, Die06, Duf09, Eas88,
 Eng94, Eri93, Fas84, Fau07, FG84, Fin83, Fin96, FS14, FZ14, Fra14, Fre89,
 Gal07, GP88, GK92, GM06, Gas85, Gew88a, Gew94, Gew98, GJ94, Ghy98,
 GS06a, Gia16, Gra13, Gra84, Gra86, Gra93, Gra98, Ham91a, Han86, Han93,
 HT15, HW14, HR94, Hay92, Hil86, Hil89, Hil91, HW20, HfJL98, Hog83,
 Hog88, Hon91, Hon05, Hon08, HRvD12, HM14, Hyl96, Hyl98, Ino15, Jac13,
 Job88, Joh04, Ken14, Kha08, Kie14, Kil07, Kil15, KT13, Koe88]. **Comment**
 [KM91, Lah12, Lin14, LZ14, Lit86a, MaC92, Mag08, Man13, Mar84, Mar98,
 McA14, Mik09, MR08, Mon88, MC98, Mül18, Nel94, New83, Nor85, Oom06a,
 Ord93, Pat15, PY06, Pie84, Por18, Qua93, RR94, RTW12, Rob98, Ros84,
 Ros86, Ros12, Ros14, RL84, Sab88, Sac13, San88, Sch88, SAW92, Sco14,
 SK94, Sim85, Sim87, Sim07, Smi83, Spi86, Sta88a, Sto16, Sun14, Sun18,
 SB88b, Swa16, Tsa93a, Tsa93b, Uhl94, Vog14, Vog18, Wai85, Wal98, Wal04,
 Wat87, Wat88, Wat96, Wec89, Wes12, Win89, Win05, WP87, Wri09, Wri15,
 Yao14a, Yao14b, Yog09, You88, YL14, ZC09, vdK05]. **Comments**
 [CFR05, CR84, DMP19, Mil84, ZH92]. **Commerce** [DHW17, KR88].
Commercial [WW09]. **Committee** [AT17, Pie83]. **Commodity** [vH89].
Common [BC91, BKT11, BJ99, CCM16, CHT07, CHN97, CP10, ES93,
 EK93b, GG95, HHPS07, HL16, KB04, LGLY16, PS16, Rit86, Urg07, WV11].
Common-Scaling [CP10]. **Common-Stock-Return** [BC91].
Communications [Gas85]. **Community** [Rou95]. **Commuting** [VG97].

Comovements [GMP11]. **Company** [Ham13]. **Comparable** [Tar07].
Comparative [AL89, DL92, MPTK91]. **Comparing**
 [AG07, BMY04, DM95a, DM02, Die15a, DFK19, EMW09, FW09, FPAB02,
 GR11, HO84, HI97, MNO85]. **Comparison**
 [ACL11, CP08, Chr90a, DZ04, DMMN83, DU12, Fom86, FB97, Gar89,
 Gbu89, GHR87, HLR87, KP95, LeS92, Mal83, McN86a, MG84, MS97,
 PGFF94, SW88, TU90, WTC84, Wei86, WW96, Wüt20, Zil97, dBM90].
Comparisons [CM12, KS08]. **Compensating** [Lav20]. **Compensation**
 [LW09]. **Competing** [BH97, CZ18, McG91]. **Competition** [CRZ19].
Competitive [MF05]. **Component** [CS20, Gar89, Gos02, HT14a, JJR18,
 Kim93, KHT05, LdV99, Mar87, PY09, Rei99]. **Components**
 [BW84, CHN97, CDJW10, GG95, HK92, KR90, LZ18, MMS12, Mar85,
 NPW93, OF97, RW86a, Ric93, Shi00, Slo87]. **Composite**
 [HH83, LSS16, Phi87]. **Composition** [Rot15]. **Compositional**
 [AVV01, GD89]. **Compound** [YQZ18]. **Computation** [Fdv00, RS92].
Computations [Swa03b]. **Computers** [BB05, Col93, NTP94].
Concatenation [MS03, Rub86]. **Conceptual** [RCW83]. **Concerts** [VSV99].
Concurrent [McK84]. **Condition** [CdM19, Zil97]. **Conditional**
 [AHL15, Aie13, AT14, AT11, BG93, BB89, BHZ20, BL05, BO16, BHL92,
 BG96, BRT12, Bru92, BH93, CM02, CJZZ18, Dav04, DE13, DNW98, Due99,
 Eng02, FT12, FFK18, GA10, GK05, Gre89, HV03, Hog19, HMI95, HLM16,
 KWD13, KN89, LR08, LLR13, LSX15, Lin97, LSU11, LSZ14, MLST20,
 MT06, Mil87, MSU10, NEV15, NZ20, SV88, SU09, TT02, kTY12, TW14,
 VP93, YLN17, ZK05, ZLY17]. **Conditional-Demand** [HMI95].
Conditional-Variance [BB89]. **Conditionally**
 [DS98, FSC03, GIR20, ZL15]. **Conditioning** [LA84]. **Conditions**
 [ADS09, CD09, CHL18, FW03, GKR12, KFL03, Mos99]. **Conference**
 [ERT88, HF86]. **Confidence**
 [AJL96, CPDH15, Hog19, KSD98, LY18, Ros05, Wri00b, Wri00c].
Confounders [DMP19, PPS19]. **Connected** [BKW19]. **Conscious**
 [FHLW00]. **Conscription** [IV95]. **Consensus** [GSY01, Has87].
Consequences [AKO12, Mar99]. **Conservation** [DH88]. **Consistency**
 [HW84]. **Consistent**
 [AW07, BDB14, CSZZ17, GK96, Lee18, LM94a, Pos00, Rac97, WLJ07].
Constant [CH95]. **Constrained**
 [BS95, Dol99, GRL13, PS92, Qia19, YCJK20]. **Constraints**
 [BSS01, Con90, FP97, FB97, FPAB02, HL04, Hau91, KRW⁺14, LTU15,
 Meg87, Mof86, NC92, Pvp06, Tah01, Wan03]. **Construct** [Rei99].
Constructed [HP11]. **Constructing** [KJGV09]. **Construction**
 [KSD98, NP86, YT07]. **Consumer**
 [AL95, AJL96, BS87a, Bra07, DM84, DO95, DW88, DP06, FLS07, Ham13,
 Hei83, Jai89, JS87, JW99, Kea97, KSM97, KD08, Ker85, Kok87, Kou13,
 MF05, MT96, Mos91, MS99, OG86, PS92, Ran88, RW98, SW94, TN92, Ver12].
Consumer-Choice [SW94]. **Consumer-Demand** [RW98]. **Consumption**

[ABMW99, CM90, EN94, Erm91, GDG⁺05, GK18, GMS87, Hau96, Jac00, LS94, Li05, LA84, LW97, Lus96, Nor94, OS89, PRW06, Sle98, Sto88a, SW88, Web00]. **Consumption-Based** [GMS87]. **Consumption-Habit** [Li05]. **Contagion** [CT16, CST18, FMT10]. **Containing** [DNW98, KSD98]. **Contamination** [MH17]. **Contemporaneously** [Lüt84]. **Contemporary** [Hof91]. **Content** [IOS90]. **Contestants** [VZ11]. **Contested** [JT95]. **Contingent** [FLSVP04, Wer99]. **Contingent-Valuation** [Wer99]. **Continuous** [CR12, DG02, GMS87, HPS96, JK02, Lec99, LR08, LRW09, PdV06, RE05, TT06]. **Continuous-Time** [CR12, DG02, GMS87, HPS96, JK02, RE05, TT06]. **Contraception** [AKO12]. **Contrarian** [CGK97]. **Contrasts** [DTU06]. **Contribution** [Spl00, Wil09]. **Control** [AR88, BCHK16, McK18, Sal95]. **Controlled** [HK94]. **Controls** [BCW16]. **Convergence** [CHT07, Kim05]. **Convex** [Dol99]. **Conway** [FG84, Mil84, SSBD15]. **Cooking** [Ghy00]. **Coordinate** [RS94b]. **Coorection** [FB99]. **Copula** [AS20, BRT12, Che07a, GKK20, LW15, LMS20, NEV15, OP18, SV16, WW20]. **Copula-Based** [BRT12, NEV15]. **Copulae** [GHS09]. **Copulas** [OP15, ZT06]. **Core** [DG06]. **Corporate** [KW90, San17]. **Corps** [CF15]. **Correct** [CH14]. **Corrected** [AI11, BC05, YT07]. **Correcting** [BRW12, PSW04a]. **Correction** [Ano87c, Ano94a, Ano96b, Ano96c, Ano05a, FO05, GK03, Ilm90, Str03]. **Corrections** [Ano85a, MMS12, Müll14a, PV92b]. **Correlated** [BH09a, CSZZ17, CW01, HMS17, May86, RSW18, WZ20a]. **Correlation** [Aie13, AT14, BHZ20, BV05, BT01, CST18, DM99, Die88b, Eng02, GA10, HHPS07, IM10, KR92a, NS10, Ng06, Ott90, RF15, Rod16, Vog98, ZH92]. **Correlations** [AT11, BO16, CKL11, DM16, EC06, OF97, Pos00, RE12, TT83, TT02]. **Corridors** [CPDH15]. **Corrigendum** [Ano84b]. **Coskewness** [AGU04]. **CoSmo** [Dol99]. **Cost** [BS87a, CP10, Fre88, GG90, GRW84, Had99, HH11a, HD85, IV95, JS99, KFL03, Kok87, KPS00, KOS94a, KSS09, ML90, Nor99, Oht87, Wri83]. **Cost-of-Living** [CP10, GG90, HD85, Kok87, Nor99]. **Costing** [RW86a]. **Costly** [Asa02]. **Costs** [Asa02, DBS84, DP06, SJS18]. **Cotrending** [Bie00]. **Could** [AKO12]. **Count** [CW96, CW01, GT96, GE12, HF89b, JLR11, MABF08, Mon97, San17, Wec89, Win95, vO00]. **Count-Data** [Win95, vO00]. **Count-Panel-Data** [Mon97]. **Counterfactuals** [McK18]. **Countries** [Gew88b, KOS00, MS97, PZ90]. **Counts** [KLS12]. **CoVaR** [FHWZ18]. **Covariance** [AS96a, Cha20, Cla96, ELW19, FFX16, GR15, LLT⁺15, LFWT18, LSU11, LSS16, Por02, Swa03a]. **Covariances** [GL16, OJLD18, TW14]. **Covariate** [KST11, LS15, Lu15, TZ19]. **Covariates** [DBC19, FHWZ18, FH19, HK14, Hil86, Rot15, Wes15]. **Covariation** [BHMR19, Var16]. **Coverage** [CHSS04]. **Cox** [Col91, KFL03, ZS14]. **CP1** [Rei99]. **CPI** [DG99, Hau99, Nor99]. **CPS** [KLN85]. **Crash** [MN95a, ZA92, ZA02]. **Crashes** [BMP10, PJ20]. **Credit**

[BGS20, CGT14, DBCB19, DM16, FP97, KD08, KLS12, PS92, RCW83].
Credit-Constrained [PS92]. **Credit-Scoring** [RCW83]. **Crime** [Hos18].
Crisis [AGO⁺14a, KLS12]. **Criteria** [KP95, PGFF94, Pie84, ZWZ12].
Criterion [BMY04, KW19, Lu15]. **Critical** [CL95, Jan88a]. **Critique**
 [BS87b, McC97, MR91a]. **Cromwell** [Ros08]. **Crop** [HF87]. **Cross** [All90,
 BGR15, Bor89, CR88b, DC86, GDG⁺05, GL13, HLM05, May86, MKL07,
 Ng06, RF15, RSW18, SV16, TV15, TT83, WTC84, WK91, Wu19, dJ00].
Cross-Classification [WTC84]. **Cross-Classified** [WK91].
Cross-Related [RSW18]. **Cross-Correlation** [RF15].
Cross-Correlations [TT83]. **Cross-Lagged** [May86]. **Cross-Listed**
 [MKL07]. **Cross-Section** [BGR15, Ng06, TV15, dJ00]. **Cross-Sectional**
 [Bor89, GDG⁺05, HLM05, SV16]. **Cross-Validation**
 [All90, CR88b, DC86, Wu19]. **Cure** [DBCB19]. **Currency** [CG00, Guo98].
Current [AHI99, Bra90, CM90, Lus96]. **Current-Quarter** [Bra90].
Curvature [AJ05, KFL03, Mos99, Ram94, RW98]. **Curve**
 [App85, CGM16, Kak84a, KM09b, KLGS10, RW09]. **Curves**
 [ARBS87, BdB18, CL17, CG02, FB97, FPAB02, HK01, LY18, McD87a, WP83].
Customer [KS96a, MS88a]. **Customs** [BCCP18]. **Cuts** [CJW86]. **Cycle**
 [BTZ04, BJOS99, Cag03, CP08, CdH96, CK03, DL87, Fil94, Ghy94, G6m01,
 Goo93, Ham94, HI97, Knü09, MS89, Nef93, Pop84, Sic94, SvD06, Tho20,
 VKR06, Zue03]. **Cycles** [AVV01, CHT07, Har85]. **Cyclical**
 [FS93, Gew88b, Jef08, PS96].

D [Gas85, Mül18]. **Daily**

[AGK13, BB89, BB02, HHPS07, HP85, Hsi89, KWD13, Mil87, RT00, Tuc92].
Dairy [KGM91]. **Damages** [GW85]. **Dan** [BR95]. **Daniel** [TTW95].
Danish [Kon98]. **DARM** [McD87a]. **Data**
 [Abe99, AL84, ABA99, Alv04, And00, AGK13, ACL11, AHI99, BC91, BN05,
 BFT16, BL93, BFHM11, BGS20, BT89, Bor89, Bra90, BC05, CW96, CGJ19,
 Car01, CsL94, Cha92, CF99, CGL13, CSZZ17, Che18, CW01, CGR07, CM09,
 CG08, Cle17, CG17, CVF06, CO99, CEJ⁺12, CHLR92, DF11, DL92, Deh03,
 Dev07, DH89, EH90, ES01b, Erg19, FFX16, FLTS19, FM97, FLSVP04, FG00,
 GK14, GFHPZ87, GNK86, GGKS98, GGS96a, Ghy97, Ghy00, GRL13,
 GdXPE16, GK96, GE12, HGB⁺12, HHPS07, Hal94b, Har83, HK17, HPP00,
 HMvdB12, Hos18, HLW14, HS89, HF87, HLM15, HT20, IR05, JVC94, JS10,
 JLR11, Juo18, KL90, KR92a, KLN85, KK12, KS96a, KMR19, KP11, Kum87,
 Kum89, LZ87, LY18, Lec95, LW09, LM90, LH99, Li99, LR08, LRW09, LS15].
Data [Lit88a, LS98a, Lou07, Lus96, MN88, MTLJ97, MM09, Mal83, Man15,
 MP83, MRZ92a, MM92, MRW12, Mel18, Mit90, Mon97, NWK10, NP97,
 Ng06, NPF11, PRC98, Pfe91a, Phi10, Pic01, QZL15, Rei99, RW86b, Rod16,
 San20, SS84, ST89, SL01, Sle98, SW94, Sta88b, SWJ19, SL11, SSBD15,
 SW88, TM19, Tau86b, TR86, Tsa00, Tsa16, VLS90, WIMCP98, WJS08,
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Facilities [CLR14]. **Factor** [AW00, BN07, BW15, Bäu13, CH14, CR16b,
CR16a, CZ18, DS98, DS13, FFX16, GPD15, GL13, GB87, HHL18, JLR11,
Kap10, KLS12, LD19, LS07, LSX15, MLST20, MPV16, OP15, RE12, War89].
Factor-Adjusted [LD19]. **Factor-Augmented** [DS13]. **Factor-Based**
[FFX16]. **Factor-Spline-GARCH** [RE12]. **Factorial** [ABD19]. **Factors**
[AW07, BGR15, CH14, CR88b, CGM16, DBCB19, FG20, GSC96, HL16,

Kap10, LGLY16, NG89, Oku11, PS16, Yam16, Yao08]. **Fail** [BKW19, Whi98]. **Failure** [BS98, SH05]. **Fair** [FG84, Pre95]. **Fairness** [Ano84c, CR83, CR84, FG84]. **Families** [ARBS87, GOV84]. **Family** [Des07, PTZ86, Rad83, WD96]. **Fan** [MRZ92a, NP85]. **Farm** [HL04]. **Farmland** [PB91]. **Farms** [KGM91]. **Fashion** [AJL96]. **Fast** [Gra97]. **Fast-Food** [Gra97]. **Fat** [OJLD18]. **Fat-Tailed** [OJLD18]. **Faulty** [KRW⁺14]. **FAVAR** [BLL16]. **Feasible** [Phi10]. **Feature** [HLW14]. **Features** [DM95b, EK93b, HHPS07, HI97, Urg07]. **Fed** [DF11]. **Federal** [RT01, AGO⁺14a, GG90, JLG04, Pie83, Sal95]. **Federal-Funds** [RT01]. **Feedback** [Ghy87, McG91]. **Fees** [MV18]. **Fields** [LB16]. **File** [MS03, Rub86]. **Filter** [GLLM20, SS06]. **Filtered** [ACR19]. **Filtering** [BWH86, GGS96a, Góm99]. **Filters** [BW84, CW86b, Góm01]. **Final** [Swa03b]. **Final-Offer** [Swa03b]. **Finance** [Era01, HPSW88, Urg07]. **Financial** [DG99, KSM97]. **Financial** [AGO⁺14a, Ana09, AG10, AGK13, BH94, BS20, BK12b, CT16, Che07a, DU12, GCC11, GS16, Gra87, HL04, IOS90, NZ20, PJ20, Qi99, Rac01, RE05, SS06, Tah01, Tau86b]. **Financially** [BH94]. **Financially** [Ham13]. **Financing** [Wan03]. **Findings** [JR90]. **Finite** [BCHL20, FS97, Góm99, HHY96, HS99b, HLM16, KW04b, Lum95, Swa03a, Tuc92, Val88]. **Finite-** [Tuc92]. **Finite-Sample** [HHY96, HS99b, Lum95]. **Finland** [AES86]. **Firm** [AC03, BH94, BHLM07, CFG95, HHW91, HMvdB12, KBZ89, Lou07, MF05]. **Firm-Level** [MF05]. **Firm-Specific** [CFG95, HMvdB12]. **Firms** [DBS84, MIM87, PW10, VLK04]. **First** [Bor89, LPV03, LW18, Ray90, Tau93b]. **First-Choice** [Bor89]. **First-Order** [Ray90]. **First-Price** [LPV03, LW18]. **Fit** [BCCP18, CDF15, DSSW07a, Est98, Rit86, ZZS19]. **Five** [Lit86b]. **Fixed** [AN91, Asa02, BH09b, CGL13, Das91, DP06, DTU06, Mon97, PT18, RSW18]. **Fixed-** [RSW18]. **Fixed-Effects** [Das91]. **Flat** [Var16]. **Flat-Top** [Var16]. **Flexible** [Ant83, Bar83b, BBK12, Cha87, Cha20, GE12, HMN10, KG15, KOS94a, Kum89, LZ87, Mos99, Ram94, RFG20, RW98, Ser88b, SY94, Swa03a]. **Florida** [GB87]. **Flow** [ZHCB16]. **Flows** [AZ85, BHLM07, BFHM11, GS16, HHPS07, HF86, Mer99, Sta88b]. **Fluctuations** [Coo98]. **Fluency** [DV04]. **Focused** [KW19, ZWZ12]. **Fold** [Lia12]. **Follow** [BL93]. **Follow-up** [BL93]. **Followers** [PS16]. **Following** [DHS19]. **Food** [GDG⁺05, Gra97, HH83, PRC98]. **Force** [AZ85, GLL93, GD89, HF86, Sta88b]. **Forecast** [BK15, CT09, CL17, Cle14, GSY01, HLN98, HH11b, Ilm90, JS98, KV13, Mor87, PT12a, PP11, RI12, SV16, TH89, TR86]. **Forecaster** [Has87]. **Forecasters** [AGK13, Bat90, EMW09, GW09, JS19]. **Forecasting** [AGO⁺14a, AV07, And94b, AV08, BRY13, BK15, BB87, BT89, BJ06, Can92, CR16b, CR16a, CF99, CGLS18, Che07b, CD98, CG00, CG08, CR12, DM01, DK00, FK86, Fom86, FS91, Fre92, GFHPZ87, GCC11, GW09, GPR13, HT83a, HPP00, KLP08, KK12, LTU15, LM90, Lit86b, Lit86c, LMS20, LSU11,

Lüt84, Lüt86, MM09, Man09, Man15, Mar83, MPV16, McN86a, MG84, Mit90, Oli87, OS89, Ott90, PFA00, PR98, PT17, Phi87, RW09, SS15, Smi00, SW02, SW12, Tay19, TM86, Tsa93b, WJS08, Wol87, Yam16, ZH92, dA88].

Forecasts [AG07, Ash85, BK12a, Ber01, BP18, Cha93a, Cla11, CW86a, Die88b, Dua88, Due05, FW09, GK05, GR11, GW88, HH11b, Kan86, Knü15, KCR17, LM92, McN86a, NP85, RT01, Ste87, Wec89, Wes01, Zar85]. **Foreign** [AOS00, Bek95, CKY85, Che93, Hsi89, Joh02, LN20, NPW93, YP08, Zho96].

Foreign-Exchange [Bek95, CKY85, Che93, Hsi89, Zho96]. **Form** [FW09, HHW91, KOS94a, Kum89, LP96, ML88, McK18, Olm09, Sim90, Ter85].

Formalization [Bey01]. **Formation** [HV87, Joc18, Kor10, Yog08]. **Forms** [GO98, HI01, Ram94, Ser88b, SY94]. **Forward** [NPW93]. **Fractional** [CL93, LV15, Lou07, Nie04, Nie07]. **Fractionally** [CdM19, TWW13].

Fragmentary [FLTS19]. **Frailty** [KLS12]. **Framework** [CM93, Deh03, Joh87, KMF05, MSW85]. **Franc** [vUS87]. **Fraud** [BCCP18].

FRED [MN16]. **FRED-MD** [MN16]. **Free** [BFZ98a, Goo96, GL13, HH11a, HHW91]. **Freedman** [Hil86, SB89a].

Frequency [And00, BG05, BK12b, CG08, DZ04, FFX16, Ghy00, GMP11, MPV16, MH17, RE12, SS15, SRdCFB18, Tsa00, kTY12, Zho96].

Frequentist [BF15]. **Friedman** [Sto88a]. **Frontier** [CFG95, CHW20, FLW96, GHY92, Had99, KGM91, ST89, Wan03, Wil93, YZK19]. **Frontiers** [ABS99, Kum87, SS84]. **FTSE** [ACW97]. **FTSE-100** [ACW97]. **Fuel** [Das91]. **Full** [HJ00, SM83, VDP00]. **Fuller** [CL95]. **Function** [Abr85, BH94, BH09b, BV05, CFM11, Chr90a, Chr90b, Col90, Gor89, GIR20, Had99, JT95, JK02, JLG04, dRJH11, KFL03, KOS94a, LT00, Lin97, NSR88, Tau90].

Functional [CL17, GO98, HHW91, KMR19, Kum89, ML88, Ram94, Ser88b, SY94, SMU13, WJS08]. **Functional-Form-Free** [HHW91]. **Functions** [AN91, BG92, DW88, Hay86, LR08, LLR13, Mac94, Ser95, XP11, YCJK20].

Fund [LD19]. **Funds** [RT01]. **Further** [Boh91, CC97, GKR12, SM83, ZA92, ZA02]. **Future** [BV87, But85, TM86, Wai85]. **Futures** [DF11, MT99]. **Fuzzy** [FLM16].

Gain [NP90]. **Gains** [PT03]. **Gambling** [Goo96]. **Games** [ALT08a].

Gamma [JMZ18]. **Gap** [CLLM03, PRF08]. **Gaps** [CG12, Hub15]. **GARCH** [AT14, AT11, CS20, Due97, FQX14a, HK14, HH16, Hog19, Kar95, LL90, LS07, LK93, LLL11, Lin97, Lum95, MT99, NC92, RE12, VDP00].

GARCH-X [HK14]. **Gas** [LS94]. **Gasoline** [OG86, Oht87]. **Gaussian** [And01, BDK07, Cre17, Die15c, FH98, GA10, HLWY14, JS10, KL08, KLS15, RFG20, SV16]. **GDP** [AGJT14, CG17, Gew88b, HPP00, KV13, LdV99, MPV16]. **Geary** [RS92].

Gender [CLLM03]. **General** [AT11, Qua88, VB95]. **General-Liability** [VB95]. **Generalized** [Abe99, Ali87, And02, Are02, BH94, BD09, BL05, BCW16, BN02, CZ14, CPDH15, Chr96, GH02b, HS99a, HW02, HH19a, Imb02, JSW02, JLG04, KGM91, LS07, NS10, Phi10, SWY02, SW12, Swa03a, Tau86b, TT02, Xu00, YLN17, ZK05]. **Generalizing** [MS88a, PR98].

Generally [RSW18]. **Generated** [CO99]. **Generating** [ARBS87, Bor89, GK96]. **Generator** [FB99]. **Generic** [BL93]. **Genetic** [DM95b]. **German** [Bey01, OF97, VLK04]. **Germany** [Lec99, LW09]. **Getting** [SvD06]. **Gibbs** [AC93, Due99]. **Gibbs-Sampling** [Due99]. **Gini** [BD09, BFZ98b, GNK86, SWW88, Xu00, Yit91]. **Gini-Based** [BFZ98b]. **Give** [FL97]. **Glass** [PW10]. **Global** [AGO⁺14a, DFP11, FFX16, LTU15, PSW04a]. **Globally** [Cha87]. **GLS** [Wes18b]. **GMM** [Chr96, AS96a, AS96b, BE96, CHL18, CdH96, GKR12, HHY96, KM09b, Mon97, SMU13]. **GMM-Based** [BE96]. **GNP** [Bru92, CC97, Chr92, DM94b, Mor87]. **Goals** [JS85]. **Gold** [CM88]. **Good** [Hay89, LB16]. **Goodness** [BCCP18, CDF15, Rit86, ZZS19]. **Goodness-of-Fit** [BCCP18, Rit86, ZZS19]. **Goods** [Kim05, Pak11]. **Got** [Ost84]. **Government** [Hau91, JS99]. **Gradient** [HS16, YQZ18]. **Gradients** [LLN89, MMG⁺06]. **Granger** [BRT12, CT16, Kan85, ST18]. **Graphical** [GS16, KS96a]. **Great** [Cam07, ZA92, ZA02]. **Greedy** [CILY17]. **Greenbook** [FW09]. **Gross** [AZ85, Bra90, Ghy90, HF86, Sta88b, dL90]. **Group** [CH14, CILY17, FZ18, LNB10, Mou87, Rot15, Sol86]. **Grouped** [Che18, Das08, Deh03, Dev07, GNK86, HGB⁺12]. **Grouping** [GZ84]. **Growth** [BCR90, Cal91, Chr90b, Cle14, Coc89, Col90, DM94b, Gag90, HPP00, Ing90b, KOS00, Lab90, McG90, NW91, PT11, Sim90, Spl00, Tau90, TU90, dHM90]. **Growths** [LdV99]. **Guest** [CHT17]. **Gun** [BCHK16].

H [Gas85, KT18, Mül18]. **Habit** [AKO12, Kor10, Li05, Yog08]. **HAC** [Mül14a]. **Half** [CD09, Ros05]. **Half-Life** [Ros05]. **Hansen** [Ano02c, Bur94]. **Happiness** [HS16]. **HAR** [Mül18, Wes18a, LLSW18a, LLSW18b, Vog18]. **Hard** [BC89b]. **Having** [Vog98]. **Hawaiian** [CF99]. **Hayek** [KB10]. **Haynes** [You88]. **Hazard** [FHDS11, JT95, SC03]. **Headed** [Ost84]. **Health** [CW96, DMT06, Edw08, FHDS11, GH95, HLR87, LT12, LW97, SY98]. **Health-Care** [CW96, HLR87]. **Heat** [LN20]. **Heavy** [CKL11, FQX14a, FZ13, YL17, OJLD18]. **Heavy-Tailed** [CKL11, FQX14a, FZ13, YL17]. **Hedging** [FID16]. **Hedonic** [BB05, DZ04, Mel05, Oht87, SH07]. **Help** [KV13, MP05]. **Henderson** [DB08]. **Here** [Ost84]. **Heterogeneity** [BCM10, CGJ19, CMHM19, FLS07, FSTO04, GR12, GK15, Haa96, IM10, Ioa95, JLS16, Kea97, Luo02, LPS99, Pro12]. **Heterogeneous** [AT17, SV88, TGCD16, VZ11, Wil09]. **Heteroscedastic** [DH12, DS98, FSC03, Had99, KST11, LMS20, RS15, TS01, ZL15]. **Heteroscedasticity** [AT14, BAT83, BL05, BHL92, BG96, BH93, CFG95, Dav04, DNW98, Due99, Gre89, Hsi89, Kim93, KW92, Lew12, ML88, MY18, TT02, VP93, Wes14, ZK05, ZLY17]. **Hidden** [ABD19, BCD17]. **Hierarchical** [Deh03, Fdv00, KW04a, RAL99, WK91]. **High** [And00, BCHK16, CCKR17, FFX16, FHWZ18, GI19, Ghy00, LZ95, MLST20, OP15, RE12, Tsa00, kTY12, Zho96]. **High-Dimensional**

[BCHK16, CCKR17, FHWZ18, MLST20]. **High-Frequency** [And00, FFX16, Ghy00, Tsa00, kTY12, Zho96]. **High-Order** [GI19]. **High-School** [LZ95]. **Higher** [BH93, BT01]. **Higher-Order** [BT01]. **Hiilmer** [Sim85]. **Hilbert** [DB08]. **Hiring** [FG00]. **Historical** [FM97, LTU15, MM09, Siz13]. **Histories** [MT96]. **History** [Woo00a]. **Hoeffding** [Cla94]. **Homogeneity** [FH90, SY94]. **Homogeneous** [VZ11]. **Homothetic** [Atk83, HH19b, Koh83a]. **Homotheticity** [Bar83a]. **Horizon** [CD98, PT11, PT12a, Siz13]. **Hospital** [LC85, RAL99]. **House** [BGKS04]. **Household** [AHI99, DH89, Har83, HP89, JS87, KSM97, KSS09, MF05, MS97, MS89, PRC98, SYA08]. **Household-Level** [MF05]. **Housing** [ACS15, BK05, GZ84, PRC84, Ran88]. **Humps** [ABMW99]. **Hurst** [LJ18]. **Hyperbolic** [LLL11]. **Hyperparameters** [AAMW20]. **Hypotheses** [BLS92, KSW16]. **Hypothesis** [Boh91, BV05, FKO97, Goo96, HH19a, KJAG85, KN89, KB10, KS94, ML90, MS89, PdV06, PJ14, PT18, She92, TS01, ZO04, ZA92, ZA02, IT85].

Ichimura [KT18]. **Ideal** [Cha87, FS97, Ram94]. **Identifiability** [Bos96]. **Identification** [Agu10, AN91, ALT08a, BW15, BKT11, BH09a, BdB18, BN12, CdM19, CR88b, DF11, DP06, FLM16, FFL13, GPI13b, GIR20, JLS16, Kea92, Kli16, KCF⁺15, KPS13, KP95, KP11, Liu14, MY18, PS16, SWY02, Tsa85, TWW13]. **Identified** [AK13]. **Identifiers** [AV05b]. **Identify** [Lee18, Lew12]. **Identifying** [AT17, DU12, FL97, Gos10, JJK20, MM00, San20, SZ20]. **Identities** [McE17]. **Ideological** [AT17]. **Idiosyncratic** [GS06b]. **IGARCH** [Lum95]. **Illusion** [Smi05]. **Illusions** [KLN85]. **Illustration** [JJR18]. **Illustrations** [CT93]. **Immigrants** [DV04]. **Impact** [McC95, TR86]. **Impacts** [AAW11, MN95a]. **Implementation** [HP13]. **Implementing** [Sil86]. **Implications** [Atk83, BMP10, CP98, Cle85, CGK97, IM97, KBR95, Koh83a, Kou13, MS88a, Sea93, ST89]. **Implicit** [Guo98]. **Implied** [ABD15, GW14, Nie07]. **Implied-Realized** [Nie07]. **Import** [Gbu89, Kim90]. **Importance** [KLS15]. **Imposing** [KFL03, Mos99, RW98, SY94]. **Improve** [GI11, NW91, PG93]. **Improved** [BN02, Dev07]. **Improving** [BL93, CG12, FM97, KW04b, RT01]. **Impulse** [GMP11, Koc10, KOS94b, Lin97, NSS07, Wri00b]. **Imputation** [KRW⁺14, SH07]. **Imputations** [MS03, Rub86]. **In-Patient** [RAL99]. **In-Sample** [CR16b, CR16a]. **Incentive** [TN92]. **Incentives** [BDJ12]. **Incidence** [JR03, PSD14]. **Incidental** [Wes15]. **Including** [DBC19, FH19]. **Income** [AES86, BS87a, BCF94, BM93, BM87, CM90, Che18, CPP18, CGR07, CHLR92, Dag87, DH89, EN94, FS88, GOV84, Gra97, GK15, HGB⁺12, HS16, KJAG85, LS16, Lus96, NG89, NPF11, Pak11, PRW06, Rad83, RS94a, RS94b, Sch83, Ser88a, Sho11, Slo87, ZO04]. **Income-Happiness** [HS16]. **Income-Induced** [BS87a]. **Income-Share** [BM93]. **Incomparable** [Tar07]. **Incomplete** [BFR97, Hos19, Tim01, VSV99]. **Incorporating** [FFX16]. **Increase**

[GD89, KT95]. **Increased** [AKO12]. **Increases** [AAW11, Kas09, OG86]. **Increasingly** [FHDS11]. **Independence** [BRT12, CT93, CJZZ18, Fra19, HLM16, KP11, MRZ92a, RF15]. **Index** [AIPR18a, AIPR18b, Ano83b, Ano84e, Ano85c, Ano86e, Ano87e, Ano88b, Ano89b, Ano90b, Ano91b, Ano92b, Ano93b, Ano93d, Ano94c, Ano95b, Ano96e, Ano97c, Ano98b, Ano99b, Ano00b, Ano07b, Ano08b, Ano09b, Ano10b, Ano11b, AL18, BCSS20, BGR93, Bla89, Bra07, CGL13, CP10, DM84, DO95, FHWZ18, Fom86, HD85, HF97, HW20, HKKP01, KWD13, Ker85, KT18, Kot84, LM94b, McC97, MOZ07, NWK10, NTP94, Nor99, Por18, Ran88, RS94b, Sel89, Shr89, Son10, Tho20, TR93, PT00, Ver12]. **Indexes** [ACW97, BB05, BO01, BFZ98b, DZ04, GFdH87, HT06, Jai89, Kok87, Kri17, Mel18, MS99, Oht87, Rei99, SH07, SW02, VM89, Val88, Val91, dHK14]. **Indexing** [GG90, JS99]. **India** [FP97, Tar07]. **Indicator** [KR88]. **Indicators** [GMP85, LM89, LeS91, MOZ07, PSvD09, Shr89]. **Indices** [Bar83b, BD09, GNK86, IRS15, Ive01, PQ10, Xu00]. **Indirect** [DHS19, GS03]. **Indirectly** [Mos91]. **Individual** [KW04b]. **Individual-Level** [KW04b]. **Induced** [BS87a, GP17]. **Industrial** [ACD09, FFX16]. **Industries** [Mor93, PS96, YCJK20]. **Industry** [ABS99, Che12, FB92, HH11a, KLS12, Mor85, Rog87, TD84]. **Inefficiency** [CFG95, HH11a, KGM91]. **Inequalities** [FW05]. **Inequality** [BD09, BSS01, BCF94, Bla89, BM87, Cla94, DFK19, FBB06, FS88, GNK86, MN88, NC92, Qia19, RS94a, Slo87, ZFSC00]. **Inference** [AC93, ACR19, And18, BLL16, BD09, BCHK16, BCW16, BFZ98b, BCHL20, BN02, CGM11, CR16b, CR16a, CI03, CDY13, Cre17, FSC03, GK14, GK08, Gos02, Gos10, GS91b, GS03, GM83, HGB⁺12, HJNR98, HHPS19, HW20, HW04, HLQS17, IM10, KK15, KCF⁺15, Lan97, LL07, LLSW18a, LLSW18b, LSX15, MV18, Mül18, MT85, MT02, NV12, OXM13, PRT00, QY19, RS15, RSW18, She19, TM19, TK10, Vog18, VDP00, WV11, Wes18a, WZ20a, WZ15, WLL18, Xu00, YL17, Zha15, ZFSC00]. **Inferences** [CFLS19]. **Inferring** [AHI99, Fuh92, GP17, MT96, BKW19]. **Infinite** [BCD17, HCP11, Li11, Tuc92]. **Infinite-Variance** [Tuc92]. **Inflation** [Bie00, BH93, BWH86, CKP13, Cha15, CI87, CG12, Cle14, CMHM19, DG06, Dur98, GPR13, HW95, IM97, Jai19, Kim93, Los85, Met98, PT11, SH05, Ver12, dBE98, IT85, Shr89]. **Inflationary** [Cle85, GMP85, KL90]. **Influence** [AJL96, GM97, Kra86, NG89, Sil01, ZK05]. **Influences** [MSW83]. **Influential** [Joh87, Peñ90]. **Information** [Bäu13, BMY04, BJ99, CFS09, HJ00, HH11b, Hos19, IOS90, JMP16, KLP08, Kie10, KW19, Nev03, PG93, PR87, SS13, SM83, SW95, Tim01, TW14, ZWZ12, dJ00]. **Information-Theoretic** [KLP08]. **Informational** [BS87b]. **Infrastructure** [MS96]. **Inherited** [Sho11]. **Inhomogeneous** [GHS09]. **Initial** [BZ13]. **Innovation** [AC03, GK08]. **Innovations** [CDJW10, FSC03, KHT05, TY89]. **Input** [HK86, MS96, She93]. **Input-Output** [She93]. **Inputs** [AD08]. **Instability** [Han92, Han02, PT17, Ros98, SW96]. **Instantaneous** [GR15].

Institutional [TH83]. **Institutions** [CO99]. **Instrument** [FFL13, KM09b, She93]. **Instrumental** [ABA99, AK95, Bre19, FZ18, HHN08, HMN10, HK01, HH04, Kli16, Kli01, Kow16, PPL94, WW96, WHKCS14]. **Instrumental-Variable** [ABA99]. **Instruments** [HHL18, IP12, KR92a, KCF⁺15, Lee18, Mon97, OP13, SWY02, TW14, Zil97]. **Insurance** [DMT06, Fer97, GM97, GH95, HJ00, McC95, VB95, WTC84, YQZ18]. **Insurance-Market** [VB95]. **Integrated** [JLK14, LW18, NV12, PY09, Phi87, TWW13]. **Integrated-Quantile-Based** [LW18]. **Integration** [HMI95, LD96, RU01, TS01]. **Interaction** [BHL92, HHP07, Hos19]. **Interactions** [BHKN10, Pic01]. **Interactive** [CM88, Juo18, KS96a]. **Interarrival** [MABF08]. **Interbank** [CLR14]. **Intercept** [Knü09]. **Interdependencies** [PSW04a]. **Interdistributional** [BM87]. **Interest** [AB02, Aud06, BHW09, BI15, Bie00, CG00, Coc89, Dua88, EG98, Haa96, HLZ04, KK15, KMV10, LM94b, LSS19, Mis95, RW96, She92, Smi02, ZC17]. **Interest-Rate** [BHW09, CG00, RW96, She92]. **Intergenerational** [Sho11]. **Interindustry** [PR98]. **Internal** [Kor10, ML90]. **Internal-Adjustment-Cost** [ML90]. **International** [BLS92, CsL94, ES93, GFHPZ87, GS16, HW95, JJR18, Kar95, Mit90, RS92]. **Interpolating** [Sil86]. **Interpret** [Sal95]. **Interpretation** [FL83, LM00, LLN89, SB89a]. **Interpreting** [Kli01, VV99]. **Interregional** [CE08]. **Intertemporal** [EH90, GK18, Koo91, NRW01, Pak11, Tah01, Web00]. **Interval** [Cha93a, FLSVP04, GRL13, YT07]. **Interval-Valued** [GRL13]. **Intervals** [GPD15, Hog19, Kim01, KSD98, Ros05, SOK01, Wri00b]. **Intervention** [vdKH89, GPP98]. **Interventions** [Yil03]. **Interview** [Ano02b, Ano02c]. **Intraday** [DF11]. **Intrahousehold** [Blo19]. **Intratemporal** [Pak11]. **Intrinsic** [NSS07]. **Introducing** [GH95]. **Introduction** [Ang95, CHT17, Chr96, Eri98, GH02b, GH02a, Ham94, JW99, KW97, Ley85, Tsa00]. **Intrumental** [Are02]. **Invalid** [CHL18, FFL13, KCF⁺15]. **Invalidity** [GHLT19]. **Invariant** [HK17, Shi00]. **Inventories** [Ros98, Sic94]. **Inventory** [GRW84, OV84]. **Inverse** [And01, And18, DHL14, QZL15, Sal95]. **Inverse-Control** [Sal95]. **Inversion** [LMS20]. **Inverted** [HK94]. **Invertible** [AIPR18a, AIPR18b, AL18, KT18, Por18]. **Investigation** [CC97, CP98, Lum95, MS18, Ray90, Sch89]. **Investment** [Asa02, CHL88, DTU06, FP97, FB92, HL04, KC85, Kas09, Mor93, Tah01, Wan03, Whi98]. **Involved** [BH84a, BH02, RCW83, Sim85]. **Involving** [CM88, Har91]. **Iron** [TD84]. **Irregular** [DM95b]. **Irreversible** [FP97]. **Israel** [GMP85]. **Issue** [BFT16, GH02b, GH02a, KW97]. **Issues** [BH84a, BH02, DM84, Mel18, RCW83, Sim85]. **Iterated** [MB88, Phi10, Xu00]. **Iterated-Bootstrap** [Xu00]. **Iteration** [Chr90a, Chr90b, Col90]. **Iterations** [Tau90]. **Iterative** [PPR03]. **IV**

[DM10, HHL18, SMU13].

J [KT18, Mü18]. **Jackknife** [Yit91]. **Jagannathan** [Bur94]. **Japanese** [Mor92]. **JBES** [Ang95, KW97, Ano95c, GH02b, Gal93, Gew93, Tau93c, Zel93]. **Jenkins** [HT83a]. **Job** [CF15, Dos05, Gar89, HMvdB12, Lan97, Lec99, VG97]. **Job-Match** [Gar89]. **Job-Search** [Lan97]. **Joe** [You88]. **Joint** [FKO97]. **Jones** [ACD09]. **Journal** [GH02a, LB16, Tau93b, TR93]. **Journals** [Ano83c]. **Judgment** [Man09]. **Jump** [BMP10, CM02, DU12, HW10, IRS15, KS17, LTTL19, ZZS19]. **Jump-Diffusion** [IRS15]. **Jumps** [DNW98, DU12, DP13, HP13, HPS96, JLK14, LN20, PRM99, TT11, VP93].

Kalman [BWH86]. **Keeping** [BH84c]. **Kennedy** [CJW86]. **Kernel** [CS05, DB08, GHNS09, HLWY14, Var16, WW20, Wu19, YCJK20]. **Kernel-Weighted** [YCJK20]. **Kernels** [LSS16]. **Keynesian** [DSSW07a, KM09b]. **Khamis** [RS92]. **Kind** [FG84]. **Kink** [Han17]. **Known** [EJP05]. **Kolmogorov** [CPP18]. **Korea** [CPP18]. **Kronecker** [Cha20]. **Kurtosis** [BN05].

L [DHL14]. **Labeling** [HYSW16]. **Labor** [AZ85, AAW11, Blo19, BMM97, Bra90, CFM11, GLL93, GD89, GH95, HF86, JGL19, Koe06, Lec09, Mey88, Oku11, RW86b, Sta88b]. **Labor-Force** [AZ85, GLL93, Sta88b]. **Labor-Marker** [GH95]. **Labor-Market** [BMM97, Bra90, Mey88]. **Laboratory** [HW04]. **LAD** [WLJ07]. **LAD-Lasso** [WLJ07]. **Lag** [CL95, HL83, Shr89, Tsa85]. **Lagged** [DM99, May86]. **Lagrange** [Hal90]. **Land** [MMG⁺06]. **Landsat** [HF87]. **Laplace** [Tay19]. **Large** [AW07, CH14, CCM16, Cha20, DM16, ELW19, FFX16, FW09, GK14, GNK86, GL13, GL16, Kap10, LLT⁺15, Lit88a, NWK10, vHPP04]. **Large-Portfolio** [DM16]. **Lars** [Ano02c]. **Laspeyres** [VM89, Val88]. **Lasso** [WLJ07]. **Last** [Vos16]. **Latent** [BJ99, DG06, Ger88, Kut94, LGLY16, NW13, SWJ19]. **Latent-Variable** [Ger88]. **Later** [Die15a]. **LATEs** [Lee18]. **Laurent** [Bar83b, Ram94]. **Law** [AB88, AL89, FZ13, BCCP18]. **Lazarus** [Mü18, Wes18a]. **LDC** [AOS00]. **Lead** [PSvD09]. **Leaders** [PS16]. **Leading** [KR88, LM89, LeS91, MOZ07, PSvD09]. **Leading-Indicator** [KR88]. **League** [Kro83]. **Learn** [HS89]. **Learning** [BCSS20, DHW17, McD87a, WP83]. **Least** [Hag83, HLR87, Jan88a, Lab90, NV12, Phi10, YCJK20]. **Least-Squares** [Phi10]. **Left** [DMP19, PPS19]. **Leisure** [SY98, SW88]. **Lender** [Vos16]. **Lending** [CLR14]. **Lens** [JS19]. **Less** [BH93, KNP04]. **Less-Volatile** [KNP04]. **Lessons** [BdB18, Lav20]. **Let** [HO84]. **Letter** [Ano86f]. **Level** [ACL11, Bal93, CT90, GK18, HW10, KW04b, MF05, NS96, PV92a, PQ10, Smi05, WZ00]. **Level-Shift** [CT90]. **Levels** [BH93, FBB06, FL83, McC95].

Leverage [CR12]. **Lévy** [BDY11, TT06]. **Lévy-Driven** [BDY11, TT06].
Lewis [Mül18, Wes18a]. **Li** [SK91]. **Liability** [VB95]. **Life**
 [Cag03, LW97, MS89, Ros05]. **Life-Cycle** [MS89]. **Lifetime**
 [ABMW99, RR97]. **Likelihood** [AG07, Cre17, DG02, FQX14a, FSC03, FH98,
 GK03, Imb02, Lum95, MB13, Por02, RH04, SM83, TA89, Wu19].
Likelihood-Based [GK03, MB13]. **Likelihoods** [FQX14a]. **Limit** [MT99].
Limited [Ang01, CGR07, PRM99]. **Limited-Dependent** [PRM99].
Limiting [GKR12]. **Linear** [BCW16, CS86, CGL13, Chr90a, Chr90b, CZ18,
 Dav04, Die15c, GK14, GGS96a, GJ01, Gre94, GPP98, GL13, HHL18, HS96a,
 HH19a, KW90, KRW⁺14, McG91, McG90, Meg87, Mof86, OV84, SY94,
 SMU13, SW95, Tyr83, VLS90, War89, WW96, Yit96]. **Linear-Quadratic**
 [Chr90a, Chr90b, McG90]. **Linearity** [HP10]. **Link** [CR12, Kim93]. **Linked**
 [BFHM11]. **Links** [Wan96]. **Liquidity** [CLR14, Coc89, FID16]. **List** [ZW93].
Listed [MKL07]. **Litigation** [Fre85, GW85]. **Litterman** [Sil86]. **Living**
 [BS87a, CP10, GG90, HD85, JS99, Kok87, KPS00, Nor99]. **LM** [HMS17].
Load [AL84, Koh83a, Smi00]. **Loadings** [Kri17]. **Loan** [PS92]. **Local**
 [DFP11, FFL13, GHNS09, LT19, LTU15, Mos99, Nie07, RW98, SMU13, Zha15].
Locally [Can98, LK93, Zha15]. **Location** [Bar85, BK91, MJY86]. **Log**
 [OV84]. **Log-Linear** [OV84]. **Logistic** [FMT97, Hag83]. **Logit**
 [AR91, BS89, CS86, Con90, JVC94, KW04b, LC85, SV88, Tse87, VSV99].
Lognormally [KC85]. **London** [MN95a]. **Long**
 [BK07, BK11, BJ99, Che93, CD98, CS20, Erg19, FL97, FBB06, GG95, Gos10,
 GS91a, HW95, HM16, KLN85, Kla05, KOS94b, LL07, LS98a, LV00, MTLJ97,
 MM09, ORT08, PQ10, Pic01, Qu11, RT00, Siz13, Smi05, TWW13]. **Long-**
[Pic01]. Long-Horizon [CD98, Siz13]. **Long-Memory**
 [BK07, GG95, LS98a, PQ10, Siz13]. **Long-Range** [Erg19, HM16, RT00].
Long-Run
 [BK11, BJ99, FL97, Gos10, GS91a, KOS94b, MTLJ97, MM09, TWW13].
Long-Term [CS20, FBB06]. **Longitudinal** [HMvdB12]. **Look**
 [Agu10, BC91, Tau93b, Wol00]. **Looking** [McG95]. **Lorenz**
 [ARBS87, BDB14, CG02]. **Loss**
 [BG92, GHNS09, HPH87, JMP16, MJY86, SM83]. **Losses** [WTC84]. **Lost**
 [Goi85]. **Lottery** [DHS19]. **Lotto** [FHLW00]. **Low** [GMP11, MH17, RE12].
Low-Frequency [GMP11, MH17]. **Lower** [Aiz91, LTMZ19, MPTK91].
Loyalty [AL95]. **Lucas** [KN89, MR91a, IT85]. **Lumber** [Lin86]. **Lumpy**
 [DFPS11].

M [Mül18]. **M.B.A.** [RMS88]. **Macro**
 [AR91, Cle17, DMS99, DBCB19, KLS12, RS94b]. **Macro-Economic**
 [DBCB19]. **Macroeconometric** [PSW04a]. **Macroeconomic**
 [AGO⁺14a, AGK13, AV08, Bäu13, BGR15, Cam07, CG08, CGM16, CM96,
 DS13, FK86, GFHPZ87, GS91b, Har85, HRV20, JS19, LZ87, LTMZ19,
 LMS20, MN16, McN86a, MG84, Mit90, Nef93, Ott90, PT17, Poi91a, PY17,
 SV16, SW96, SW02, Yam16, Zar85, ZH92]. **Macroeconomics** [HW02].

Macromodel [Bey01]. **Madness** [KB10]. **Magazine** [Dan92].
Magazine-Exposure [Dan92]. **Major** [Kro83]. **Making**
 [ERT88, GSC03, LNB10, Luo02]. **Malpractice** [HS89]. **Management**
 [Ber01, CM93, Luc00]. **Manufacturing**
 [Kon98, Mor92, MS96, NSR88, YCJK20]. **Manuscripts** [Ano83c]. **Many**
 [BCW16, CHL18, HHL18, HHN08, KCF⁺15, KSD98, LP12, SW12]. **Map**
 [SW94]. **Mapping** [Lab90, LB16]. **March** [KB10]. **Marginal**
 [BH09a, FZ13, GKK20, KS08]. **Marginalized** [DF15]. **Mariano** [Die15a].
Marijuana [DHZ10]. **Mark** [GR89]. **Marker** [GH95]. **Market**
 [ACW97, ACS15, ABD15, ACD09, BMP10, BAT83, BO16, BO01, BS98,
 BMM97, Bor89, Bra90, Car06, CL87, CM02, CP98, CE08, CGK97, CO99,
 CGT14, DF11, Due97, Goo96, GS06b, GSS07, HL06a, HW84, dRJH11,
 JLR11, KD08, Lec09, LS98a, LV00, MN95a, ML88, Mey88, PS92, PQ10,
 SW94, Tau86b, VB95, Woo00a]. **Market-Based** [CGT14, GSS07].
Market-Value [HW84]. **Marketing** [BCG85, HPSW88, WLL18]. **Markets**
 [BFR97, Bek95, BR89, CST18, CM88, CHN97, CG17, ES93, GCC11, JJR18,
 LN20, MM00, MMS12, NZ20, RU01, WGBM12]. **Markov**
 [AC93, ACR19, AMNP18, ABD19, BCD17, BP18, Cai94, CST18, CE05,
 CW01, Dan92, Due97, DM94b, FO05, Goo93, Gre89, GM13, GLLM20, Kim93,
 Knü09, Lit83, LdV99, Lux08, NPZ01, PV03, Smi02, SLL98]. **Markov-Chain**
 [Dan92, Gre89]. **Markov-Switching** [ACR19, BCD17, CST18, FO05, Goo93,
 GM13, GLLM20, Kim93, Knü09, LdV99, Lux08, Smi02]. **Markups** [Mor92].
Martingale [FKO97, LS20, PJ14, Yil03]. **Match** [Gar89, GIR20]. **Matched**
 [DZ04, HT20]. **Matched-Model** [DZ04]. **Matching**
 [AI11, BCHL20, GIR20, JR03, MS03, Rod84, Rub86]. **Math** [LZ95].
Matrices [ELW19, HL16, LSS16, RF15]. **Matrix**
 [FFX16, GW88, LLT⁺15, LFWT18, LS20, Por02]. **Matter** [BB87]. **Matters**
 [BK12b, CO19, Mer99]. **Max** [CZ18]. **Max-Linear** [CZ18]. **Maximum**
 [CKY85, DG02, FQX14a, FSC03, FH98, Lum95, Por02, Rod16, SM83].
Maximum-Entropy [Rod16]. **Maxwell** [SSBD15]. **McFadden** [CP98].
MCMC [Era01, HMvdB12]. **MD** [MN16]. **Mean**
 [AC93, BDK07, Cha15, CJZZ18, Due97, Fre85, GL16, KP11, KSD98, LK93,
 Mar87, Per90, PV92b, ST18, Tay02, VP93, Vog98]. **Mean-Reverting**
 [Due97]. **Mean-Variance** [BDK07, GL16]. **Means** [Bel87, Pfe91a, PB91].
Measure
 [BHLM07, Bla89, CPP18, Est98, HHPS19, HLQS17, IOS90, KCBB97, Qua88].
Measured [DMP19, PPS19]. **Measurement**
 [ADS09, AV86, BI15, Bla89, BH84c, CHSS04, Cle85, CI87, FS88, Gas85,
 GK18, Gor89, HK01, HPH87, HP89, HI01, HT20, JM91, KS08, Kok87, LG89,
 LK88, Los85, MRW12, MIM87, Mor87, Mor85, NPF11, OTZ91, Pis95, Rog87,
 Sch87, Shr89, SH05, Ver12, Vin85a]. **Measurement-Error** [Sch87].
Measures [ACD09, Cal91, CW96, CFG95, DFK19, EN94, GSS07, HH16,
 Hil85, HW84, Hog19, MN88, PJ20, RS94a, ST89]. **Measuring**
 [AJ05, AL84, AV86, ACH03, BS95, CT97, CG00, Dag87, DG96, GM97, GHY92,

GPP98, HI97, HF86, KPS00, Kro83, LS16, McC97, Rat12, ST18, Wri83].
Mechanism [KL90]. **Mechanisms** [FB99]. **Median** [AC94, Fre85, HCP11].
Median-Unbiased [AC94]. **Mediation** [HLM16]. **Mediator** [CHW20].
Medicaid [CHSS04]. **Medical** [DMMN83, HO84, HS89, Kow16]. **Medicare**
[LT12]. **Memory** [AS12, BK07, Che93, Dav04, GG95, HW95, LS98a, LV00,
ORT08, PQ10, Qu11, Siz13, Smi05]. **Men** [LZ95]. **Menu** [KKB94].
Merchandising [AL95]. **Message** [BB89, BB02, VP93]. **Messy** [ST89].
Meta [GSC03, VP92]. **Meta-Analysis** [GSC03, VP92]. **Metal** [CM88].
Metals [Mor93]. **Meteor** [LN20]. **Metering** [HMI95]. **Method**
[And02, Are02, BN02, CF02, Chr96, CT01, GH02b, GdXPE16, HS99a, HW02,
HS85, Imb02, JLG04, KL90, Mel05, RW98, SWY02, Tau86b, Xu00, YT07,
Yit91, You88, dBM90, vdHH86]. **Method-of-Moments** [JLG04, Tau86b].
Methodological [TY89]. **Methodologies** [Fom86]. **Methodology** [WD96].
Methods [BL88b, BCHL20, CZ14, CP08, DL87, DL92, FMB⁺98a, Góm99,
JSW02, Jan88a, JMP16, KS96a, MPTK91, MKL07, PRC84, PPL94, PT18,
RS94b, SW12, Tau90, TU90, TT06, Tsa16]. **Metric** [Ros08]. **Michigan**
[MN88]. **Micro** [BGR93, GK18]. **Micro-Level** [GK18]. **Microcomputers**
[dIV85]. **Microdata** [DL89, HW90, McG95, Paa88]. **Microeconomic**
[DFPS11, MS97]. **Microeconomics** [KW97]. **Microstructure**
[ACD09, HL06a, JLK14, Woo00a]. **MIDAS** [GM13]. **Migration** [Fre92].
Military [BZ13]. **Mimicking** [BR08]. **Mind** [MO88]. **Minflex** [Ram94].
Minimum
[AAW11, CPP18, GN15, KT95, Mar87, NW95, SJS18, SM83, WB04].
Minority [AK84]. **Minority/White** [AK84]. **Mint** [vdKH89]. **Miracle**
[Chi85, Deh03]. **Mismeasured** [Lew12]. **Missing**
[Bre19, GM83, KRW⁺14, Lit88a, Lüt86, Mol10, NPF11, NP86, QZL15].
Missing-Data [Lit88a]. **Misspecification** [GK14, GZ84]. **Misspecified**
[CR16b, CR16a, Luc00]. **Mitchell** [RR94]. **Mixed**
[CG08, FHDS11, GKK20, LR08, LRW09, MPV16, Ng08, SS15, WIMCP98].
Mixed-Frequency [CG08, MPV16, SS15].
Mixed-Poisson-Regression-Model [WIMCP98]. **Mixing** [KP11].
Mixture [DBC19, GA10, GK08, HLWY14, LeS92, LM92, LZLL17, Lie98,
LR03, MRW12, RFG20, SSBD15, Wat00, Wat03, WD96]. **Mixture-Amount**
[RFG20]. **Mixture-Model** [LM92]. **Mixtures**
[Ham91b, KW04b, KS94, Swa03a, WHKCS14]. **Mobility** [AMS19]. **Mode**
[Wec89]. **Model**
[Abe99, Abr03, AB88, AS96b, And01, AT11, ABD19, BCR90, BKT11, BDW96,
BH09a, BGR15, BF05, BT14, BN12, Cai94, CFLS19, CHL18, CL87, CST18,
CKP13, Cha15, CL17, CSZZ17, CHW20, CP98, Chr90b, Col90, CKL11, Dan92,
Dav04, DZ04, DMS99, DMMN84, DM94b, Erm91, FLTS19, FT12, FP01, FB92,
FO05, FP84, Fre86b, FHDS11, FSK08, FSTO04, Gag90, GA10, GKMV09,
Ger88, GRW84, GP17, Goo93, GMS87, Gur91, HHL18, HM89, Hal94b,
HS96b, Hau96, Hil85, HPS96, HYSW16, HW10, Ing90b, JVC94, JS10, Juh14,
KWD13, KLP08, Kar95, Kea92, KS98, KN89, KW19, KL08, KMV10, Kot85,

KP11, KHT05, Lab90, LL90, LS07, LLW90, LM92, LC85, LS87, LH99, LT12, LLZ16, Lin86, Lit83, LSU11, LdV99, Lux08, MV88, MPV16, McD87a, ML88].

Model [MB88, McG90, MRW12, Mil87, MS88a, Mos91, NS96, NC92, NP86, OP18, PRM99, PSW04a, PT17, PGC84, RE12, RU01, Rog87, RAL99, Ros98, RE05, Sch83, SC03, SK91, Sim90, SV16, SLL98, Son10, SV88, Str03, SW95, Tau90, Ter85, Tsa85, Tse87, TT02, WIMCP98, WZ00, WW96, XZW14, YZK19, YLN17, ZWZ12, ZS14, ZT06, dHM90, vdKK03, vdKH89].

Model-Based [FSK08, GRW84, Hil85, JS10, Kot85, NP86, PGC84].

Model-Selection [LH99, SW95].

Modeling [AMS19, Abr85, AR88, AG10, ABD19, BGKS04, BO16, BFP06, Can92, CNR20, Cha15, CT18, CR12, CHLR92, GGKS98, GSC03, GHS09, GKK20, HH16, HKR97, Hsi89, Ing90a, JR90, Jar87, KWD13, KG15, Kea97, KN89, KBR95, KMF05, Kon98, KOS00, LM00, LGLY16, Lie98, MSW85, MKL07, OP15, PSD14, PSW04a, PY17, Pro12, SH87, Smi00, Sta88b, SSB15, Swa03b, TT83, TW14, VSV99, ZW93, ZS15, dBE98, vO00].

Models [AGU04, AW00, AIPR18a, AIPR18b, AR91, ACR19, AT14, AAMW20, AT17, AC94, And94b, ACL11, Ang01, AMNP18, AL18, AK13, AP06, BF15, BFZ98a, BN07, BW15, BLL16, BK07, BHKN10, BMP10, BR08, BHZ20, BAT83, BRW12, Bau18, BL05, BCD17, Bel87, BCHK16, BCW16, Bel04, BR89, BH97, BO01, BMY04, BC89b, BH09b, BG05, BP18, BT89, BJ06, BCM10, BC05, Bur94, BW84, CGT17, CCKR17, CMKSW03, CT93, CW96, CGJ19, CH14, CdM19, CR16b, CR16a, Car84, CKLGS12, CHT17, CS86, CT90, CF99, CGL13, CDY13, CGLS18, CGZ19, CT01, Cla96, CM12, CG12, Col93, Col91, CS20, Con90, Cre17, CZ18, Dav04, DSSW07a, DS98, DK00, Die15c, DBCB19, DFP11, DNW98, DW04, DMMN83, Due99, DS13, DV04, EH90, EGR91, Era01, Erg19, ELZ13, FLW96].

Models [FQX14a, FMT97, FLSVP04, FFK18, FM90, FSC03, FS97, FRS83a, FH98, GLL93, GLLS11, GK14, GK08, GS16, GPD15, Gos02, Gos10, GN15, GdXPE16, GS91b, Gre94, GK03, GGW14, GS03, GM13, GL13, GT96, GE12, HR91, HS99a, HK14, HL16, HS96a, HL83, HP11, HH19a, Har91, HT83a, HF89b, HK92, HO84, HLR87, HM16, HW20, HS16, HV03, Hof91, Hog19, HLZ04, HK17, HPP00, Hos18, Hos19, HF19, HLM15, IP12, IRS15, JPR94a, JPR02, JMZ18, Jor99, JLR11, Juo18, KW04a, KW04b, KW90, Kap10, KR92a, KP10, KST11, KT18, Kim93, Kim01, KK15, KSW16, Koc10, KS94, KP03, KLGS10, KPS13, KB04, KLS12, KLS15, KP95, Kor10, Kra86, LZ87, Lan97, LL07, LeS92, Lec95, Lec09, Lew12, LD96, LT00, LHLF02, Li11, LLL11, LSX15, LZLL17, LW19].

Models [Lia12, Lie98, LR03, Lin97, Liu14, LNS11, Lou07, LSS19, Lum95, LTvD03, LW18, LP96, MLST20, MSW83, Mar85, Mar87, May86, McG91, MABF08, MT06, Mey88, MRW19, Mon97, MT85, MT02, NW13, NS05, NP90, NEV15, Olm09, OJLD18, OS89, OV84, PPR03, PRC84, Phi10, Pie84, PZ19, Por18, PT18, Qia19, RCW83, RS15, RT01, RFG20, San17, Smi02, SOK01, SL99, Sta08, SMU13, SQ17, SWJ19, SL11, SSB15, Swa03a, SW95, TU90, TM86, TT06, TR86, Tsa85, Tsa89, Tsa93c, Tse89, Tuc92, Tyr83, VLS90, VV99, VDP00, War89, Wat00, Wat03, Wei86, Wer99, WK91, Wil93, Win95,

Wol87, kWM90, WZ20a, Wüt20, YL17, YQZ18, ZZZS19, Zha15, ZL15, ZLY17, ZC17, dJ00, dBM90, vO00, BS89]. **Moderation** [Cam07]. **Modified** [LH99]. **Moment** [Ant83, CHL18, Cha92, Che07a, Dav04, GW14, GKR12, JJR18, Zil97]. **Moment-Based** [Ant83, Che07a]. **Moment-Condition** [Zil97]. **Moment-Implied** [GW14]. **Moments** [And02, Are02, BN02, CZ14, CF02, Chr96, CT01, GH02b, HS99a, HW02, Imb02, JSW02, JLG04, Knü15, SWY02, Tau86b]. **Momentum** [Joh02, LL94, Yao08]. **Monetary** [AJK18, BH94, BI15, Car06, DG96, DM91, FO05, GKMV09, GSS07, Jus98, LM00, MP83, Pie83, PGC84, RR94, RDP95, Ser88b, SW90, VP93]. **Monetary-Asset** [DG96]. **Money** [Bar83b, BS87b, BI15, BF89, Car06, CK08, Coc89, Cra86, EN94, Fis92, LeS92, Mel90, Poi91a, Rad83, RW96, RDP95, Ser88a, Ser95, SW88]. **Money-Demand** [Fis92]. **Money-Supply** [LeS92]. **Monitoring** [Ana09, GH91, SBK18]. **Monotone** [RH04]. **Monotonic** [BS08, Dol99]. **Monotonicity** [FG20, Mel05]. **Monte** [AS96b, BC89a, CW01, DF15, GO98, HM89, Har91, HLR87, Lum95, Ray90, Ril91, Sch89, vdKH89]. **Monthly** [Bel87, BWH86, Gbu89, MN16]. **Mortality** [BK16, FHDS11]. **Mortgage** [FB99]. **Mortgage-Rate** [FB99]. **Most** [LK93, Shi00]. **Movements** [BKW19, CM88]. **Moves** [MT99]. **Moving** [Ali84, BCD17, DL87, DW93, Gos02, GN15, GS03, HS96a, MM03, SK91, Sta08, TT06, Tsa89]. **Multinomial** [MPTK91]. **Multinomial-Based** [MPTK91]. **Multi** [BR08, DMMN84, HR19, Knü15, NWK10, PT11, PT12a]. **Multi-Beta** [BR08]. **Multi-Horizon** [PT11, PT12a]. **Multi-Index** [NWK10]. **Multi-Part** [DMMN84]. **Multi-Period** [HR19]. **Multi-Step-Ahead** [Knü15]. **Multichoice** [VSV99]. **Multicollinearity** [SH87]. **Multidimensional** [WD96]. **Multifractal** [Lux08]. **Multilateral** [HT06]. **Multiline** [CRZ19]. **Multinomial** [BN12, KW04b, Kea92, LC85, Tse87, WK91]. **Multioutput** [KBZ89]. **Multiperiod** [Dua88, KC85]. **Multiple** [Aud06, CG12, Coo98, DM95b, FSK08, GFdH87, GK08, GMP85, GPP98, Inc93, KP10, KRW⁺14, KW19, LD19, LD96, Lüt89, MSW83, MS03, PZ19, Pro08, Rub86, Shr89, TT83, TA89, WZ00, Wil93, YL17]. **Multiple-Indicators** [Shr89]. **Multiple-Threshold** [YL17]. **Multiple-Valued** [PZ19]. **Multiple-Vintage** [CG12]. **Multiplicative** [CS20, KP11, VM89]. **Multiplier** [Hal90]. **Multiprocess** [LeS92]. **Multiproduct** [DBS84]. **Multivariate** [AT11, BHZ20, BL05, BDK07, CPDH15, CKL11, Dan92, DS90, DFP11, ELZ13, FSC03, GS10, GL16, GM83, JLR11, Kar95, LS07, LS20, LGLY16, LNS11, LSU11, MN88, MB88, McE17, MRW19, NEV15, Ott90, PG06, RTW12, RF15, RFG20, TT02, YLN17, ZH92, ZZZS19, vdKH89]. **Multiway** [CGM11]. **Multiyear** [Ott90, ZH92]. **Multiyear-** [ZH92]. **Multiyear-Ahead** [Ott90]. **Mutual** [LD19]. **My**

[Poi91b, Gal93, Gew93, Tau93c, Zel93].

NAIRU [DG06]. **Naïve** [GGW14]. **NAPM** [DL92]. **National** [Bra90, CGR07, Ghy90, GH95, dL90, vUS87]. **Natural** [Mey95]. **NBD** [MS88a]. **NBER** [FM97]. **Near** [RF01, SK91, Wri00b]. **Near-Regression** [SK91]. **Nearly** [Gos02, Gos10, Pan91]. **Negative** [BDY11]. **Neglected** [BK07, HMS17, HS85, You88]. **Neither** [BC01]. **Nelson** [BR95, KMV10, TTW95]. **Neoclassical** [SW94]. **NERC** [NP85]. **Nested** [BS89, CM12]. **Net** [CZ14, CHL18]. **Netherlands** [IV95]. **Network** [BKW19, GS16, HYSW16, Joc18, LFWT18, Liu14, ZTCW15]. **Networks** [GPI13b, SW95]. **Neural** [SW95]. **Neutrality** [McG91]. **Newcomb** [BCCP18]. **News** [ZHCB16]. **Newsy** [Tho20]. **Next** [JS85]. **Nikkei** [ACW97]. **No** [AR91]. **Noise** [BRY13, HL06a, HP13, JLK14, Mar87, NV12, PY09, kWM90]. **Noisy** [LJ18, Var16]. **Nominal** [Poi91a]. **Non** [BDK07, BDY11, Cre17, FH98, JS10, KL08, KLS15]. **Non-Gaussian** [BDK07, Cre17, FH98, JS10, KL08, KLS15]. **Non-Negative** [BDY11]. **Nonacceptable** [RAL99]. **Nonadaptive** [PPR03]. **Nonadmissibility** [FP01]. **Nonaffine** [IRS15]. **Noncausal** [CNR20]. **Noncompliance** [CF15]. **Nonconstant** [GR15]. **Nondecreasing** [FPAB02]. **Nondifferentiability** [DM95b]. **Nonexperimental** [MRZ92a]. **Nonhomothetic** [SW90]. **Nonignorable** [HR19, Sta88b]. **Noninvertible** [Tsa93c]. **Noninvertible** [Gos02, GN15]. **Nonlinear** [ACW97, BH97, BH09b, Bie00, Bre01, Cla96, Col93, Das91, DM91, ELZ13, Fuh92, GGS96a, HK17, KLS15, LT19, Lob03, Mar83, MB88, Olm09, Qi99, Rac01, RR94, Sim90, ST18, TU90]. **Nonlinearities** [KV13, ML88, dL98]. **Nonlinearity** [BK07, HM16, HP85, JS98, VFL99]. **Nonmarket** [KSS09]. **Nonnested** [CK08, EN94]. **Nonnormal** [CDJW10, LL10, MJY86]. **Nonparametric** [AJ05, Aiz91, Ana09, BDB14, BKT11, BH09a, Bie00, BRT12, BCM10, CT16, CI03, CGLS18, CGZ19, DU12, FZ18, FFK18, Gre89, JGL19, Juh14, KSW16, LW09, LMS09, LR08, LLR13, Oku11, OHS14, PT92, Rac97, SS13, SW88, TK10, TGCD16, WW09, WHKCS14, Wil93, WZ15, XP11]. **Nonparametrisc** [BZ99]. **Nonpecuniary** [BKT11]. **Nonresponse** [BD01, Fre86a, Hil86, HS96c, Ker85, Kot87, Sta88b, SB89a]. **Nonrevisable** [dHK14]. **Nonseasonal** [OF97, Tay02]. **Nonseparability** [GK18]. **Nonseparable** [FFK18]. **Nonspurious** [Yam16]. **Nonstationarities** [dL98]. **Nonstationarity** [EJP05, Mis95, Ng08, PV92a]. **Nonstationary** [AT14, Góm99, Gos10, HK14, SL01, SL11]. **Nonstochastic** [FL83]. **Nonsynchronous** [Var16]. **Nontraded** [Kim05]. **Nonzero** [ZWZ12]. **Norm** [CCKR17]. **Normal** [ACS15, AS20, And01, Ham91b]. **Normality** [BN05, Hal90, KD00, PTZ86, vdKK03]. **Normalization** [LRS99]. **Normalized** [ABA99, BGKS04, DW88, ZFSC00]. **Northwest** [DH88]. **Norwegian** [MS89]. **Note** [Bel87, Car84, CHT07, Has87, HO84, Iwa91, Kea92, Kot85, Luc00, MS03, NPW93, Oht87, Öll86, OTZ91, Sel89]. **Notes**

[PF84]. **Nowcast** [FG20]. **Nowcasting** [AGJT14, ARvD18]. **Nowcasts** [KCR17]. **Nuclear** [RR97]. **Nuisance** [BSS01, GS03]. **Number** [AW07, BN07, CCP13, CH14, GL16, Kap10]. **Numbers** [HF97, Sel89, Tho20]. **Numerical** [DG02]. **Numerically** [KLS15]. **NYSE** [BS98].

Observations [Ali84, GM83, HF89b, HKR97, Joh87, LJ18, Lüt86, Mil84, MT99, NP86, Peñ90, Wec89]. **Obtained** [Tau86b]. **Obtaining** [MPTK91]. **Occur** [RW96]. **Odds** [GW88, Inc93]. **Odds-Matrix** [GW88]. **OECD** [Gew88b, Ost84, PZ90]. **Off** [Lec99]. **Off-the-Job** [Lec99]. **Offer** [Swa03b]. **Offers** [JT95]. **offs** [IT85]. **Oil** [BK12a, BK15, KV13, ZA92, ZA02]. **Oil-Price** [ZA92, ZA02]. **Old** [Jae97, Wol00]. **OLS** [GI11]. **Omitted** [CS20]. **One** [CW86b, LP12, Ott90, ZH92]. **One-Sided** [CW86b]. **One-Year-Ahead** [Ott90, ZH92]. **Online** [PSD14, WJS08]. **Only** [BSS01]. **Open** [dRJH11]. **Openings** [CRZ19]. **Operational** [BL88b]. **Operational-Subjective** [BL88b]. **Opportunities** [BFZ98a]. **Optima** [DM95b]. **Optimal** [Ash85, BP18, BT89, Can98, EJP05, GK18, Gro86, KJGV09, KBR95, Lan97, LPV03, LLR13, LNB10, Luc00, Nie04, RR97]. **Optimality** [Phi87]. **Optimizing** [EKM87]. **Option** [BCSS20, HLM15, LMS09, PRT00]. **Options** [DTU06, Guo98]. **Order** [BC11, BT01, CL95, DP87, DP02, GI19, Hay86, KP95, MT96, Ray90, SS06, SRdCFB18]. **Order-Determination** [KP95]. **Ordered** [ARBS87, DV04, HS16]. **Orderings** [ZFSC00]. **Ordinal** [BCF94, KW90]. **Ordinary** [Hag83, HLR87]. **Orleans** [CE08]. **Orthogonal** [CILY17, LS07]. **Other** [Bar85, BR89, DM95b, Ghy97, GK96, HI01, Siz13]. **Otter** [ZH92]. **OU-Gamma** [JMZ18]. **Our** [Sle98]. **Out-of-Sample** [HLZ04, JS98, RI12, Wol87]. **Outcome** [PT03]. **Outcomes** [KP11, McK18, Rot15, VB95]. **Outlier** [FL98, GH91]. **Outliers** [FH94, SS06, VFL99, Wil93]. **Outlook** [Gra87, Ost84]. **Output** [AP06, CsL94, CG12, Cle14, Coo98, DG06, Gor89, HP05, Koo91, KOS00, Kut94, LG89, PT11, PRF08, Poi91a, RDP95, She93, IT85]. **Output-Inflation** [IT85]. **Output-Substitution** [Gor89]. **Outputs** [Wil93]. **Over-Identification** [AN91]. **Overall** [LB16]. **Overcoming** [FP01]. **Overdifferencing** [Bel87]. **Overdispersed** [WK91]. **Overdispersion** [Gur91]. **Overnight** [MN95a]. **Overstatement** [MPTK91]. **Overview** [HF86, MS99]. **Owner** [Ver12]. **Owners** [HS96c, McK18]. **Ownership** [LA84].

P [KT18, ZH92, BS08]. **P-Splines** [BS08]. **Pacific** [DH88]. **Pairwise** [Abr03]. **Pairwise-Difference** [Abr03]. **Panel** [ABS99, ABA99, Alv04, AW07, ACL11, BCHK16, BH09b, BC05, CGJ19, CH14, Car01, Cha92, CGL13, CSZZ17, DH89, ES01b, Erg19, GK14, GDG⁺05, HL16, HLM05, HK17, HPP00, JVC94, JGL19, JS10, Juo18, KR92a, KOS00, KL08, Kor10, KS96a, Kum87, Kum89, LL07, Lec95, Li99, Lou07, Lus96, MTLJ97, May86, Mon97, MS89, NP97, Ng06, Phi10, RW86b, SS84, Sta88b, SWJ19, Tsa00, Wes14, Wes15, Wes18b, WZ20a, XZW16, YZK19, Zil97].

Panel-Data [HPP00, KR92a, Li99]. **Panels** [DH12, GK03, HR19, LL07, MB13, MP05, Ng08, RSW18, Val91]. **Parallel** [Col93]. **Parameter** [AAMW20, And02, GA10, GS03, Han92, Han02, Ioa95, KN89, Kim90, LeS92, Li15, LJ18, MSW85, MH17, PT03, RU01]. **Parameterization** [Tsa89]. **Parameterized** [MM03]. **Parameterizing** [dHM90]. **Parameters** [AL89, BSS01, Cha15, CFM11, CO99, DW93, EJP05, Fuh92, Gri93, Ham91b, HLM15, KMV10, MJY86, Tau86b, Vog98, Wes01, Wol87, Yit91]. **Parametric** [CT93, EO10, KMF05, LMS09, Rat12, Ril91]. **Parimutuel** [Goo96]. **Parities** [RS92]. **Parity** [BSC04, CL93, HLM05, HP10, Kim05, MP05, PV92a, Pro08, Ros05]. **Parsimonious** [Tsa89]. **Part** [DMMN84]. **Partial** [BdB18, DM01, FFL13, HR91, HJNR98, HW20, Jor99, Lin86, She19, TA89]. **Partial-Likelihood** [TA89]. **Partially** [AK13, CFLS19, CGL13, HH19a]. **Participation** [GLL93]. **Particular** [Sim90]. **Parts** [Bel87]. **Pass** [GLLM20, Kim90]. **Pass-Through** [Kim90]. **Patent** [WIMCP98]. **Path** [Gag90]. **Patient** [RAL99]. **Pattern** [CF99, Ram94]. **Patterns** [CH95, DMS99, FS93, LS94, Oli87]. **Pay** [BF89]. **Payroll** [LM90, NW91]. **PC** [FW03]. **PC-Based** [FW03]. **Peak** [AL84, Koh83a]. **Peak-Load** [Koh83a]. **Peaks** [PSvD09]. **Pearson** [ZL15]. **Pearson-Type** [ZL15]. **Peer** [GPI13b, Kra07]. **Penalized** [WHKCS14]. **Penalty** [BH09b, Lia12]. **Penetration** [PFA00]. **Pepsi** [GKP00]. **Perceived** [Jai19]. **Perception** [Ham13]. **Perceptions** [HK86]. **Performance** [And94b, BCHL20, CP08, EKM87, HV87, HS99b, HLZ04, HH04, HLM16, JS98, KCBB97, MPTK91, MV18, Mor93, MS96, OS89, PvP06, PT92, VLK04, Wol87]. **Period** [AK06, HR19, Mer99]. **Periodic** [BG96, Ghy94, HHPS07, Kot87, OF97, OS89]. **Permanent** [CM90, KJAG85, KHT05, Lus96, MSW83, ZO04]. **Permutation** [DFK19]. **Persistence** [AKO12, CM96, Jai19, LL90, MN95b]. **Persistent** [CR12, GP17]. **Personal** [AV05b, BB05, Die15a, NTP94]. **Perspective** [Die15a, FZ18, GK15, Luc00, Nor85, SBK18]. **Perturbation** [ZS15]. **Peter** [Ano02c]. **Petroleum** [WGBM12]. **Pharmaceutical** [BGR93]. **Phase** [ABS93]. **Phases** [Fil94, Sic94]. **Phillips** [KM09b, KLGs10]. **Physician** [Das08]. **Piece** [VZ11]. **Piecewise** [Meg87, Mof86]. **Piecewise-Linear** [Meg87, Mof86]. **Pileups** [DW93]. **Pitfalls** [Ghy90, Hub15, MV88, NK84, Pro08]. **Plaintiff** [Fre86a]. **Plan** [LT12]. **Plants** [KM08, RR97]. **Ploberger** [NS10]. **Plug** [YT07]. **Plug-in** [YT07]. **Point** [AK13, BHZ20, BGR15, Car85, EMW09, Fra19, GK08, Hor98, TZ19]. **Point-Estimator** [Hor98]. **Points** [LeS91, LD96, XZW16]. **Pointwise** [Shi00]. **Poisson** [AMNP18, Gur91, SSBD15, WIMCP98, YQZ18]. **Poisson-Driven** [AMNP18]. **Police** [GB87]. **Policies** [FLSVP04, MT09, Vos16]. **Policy** [Ang95, AJK18, BI15, Col90, EHM98, Eri98, FO05, FRS83a, GSS07, HS89, IOS90, Lou07, McG95, RT01, Sal95, Sea93]. **Policy-Function** [Col90].

Political [DHS19]. **Polynomials** [GI19, Tyr83]. **Pool** [BC01]. **Pooled** [GFHPZ87, Har83, Mit90]. **Pooling** [Bra90, HPP00, LM90]. **Poorly** [DMP19, PPS19]. **Population** [BM93, KSD98, Pfe91a, Val88]. **Populations** [Dag87, MPTK91]. **Portfolio** [AW00, DM16, Edw08, FFX16, GA10, KW19, Li15, LSS16, PT00]. **Portfolios** [BR08, BHW09]. **Positive** [Gur91]. **Possibilities** [Gor89]. **Possibly** [BDK07, GN15, Luc00, PV03, SL01]. **Post** [BCW16, DS90, ZW93, Cle14]. **Post-Deregulation** [DS90]. **Post-Enumeration** [ZW93]. **Post-Selection** [BCW16]. **Posterior** [Inc93, KOS94b, MRZ92a]. **Posteriors** [DW93]. **Postwar** [Ghy90]. **Potency** [FB97]. **Potential** [DG06, EJP05, Kut94, Pro08]. **Poverty** [BD09, Bla89, NPF11, Tar07]. **Powe** [RR97]. **Powell** [KT18, Sil01]. **Power** [Aiz91, ALT08a, BSC04, CL93, EJP05, HLM05, HP10, Kim05, MP05, NS96, PV92a, PTZ86, Pro08, Ray90, Ros05, RW09, Son12]. **Powerful** [BV05, LK93, Shi00]. **PPP** [Li99]. **Practical** [CPP18]. **Practice** [LLSW18a, LLSW18b, Mü18, Vog18, Wes18a]. **Preaveraging** [HP13]. **Preaveraging-Based** [HP13]. **Prebisch** [BV05]. **Prebisch-Singer** [BV05]. **Precautionary** [Cag03, FP97, Nor94]. **Precious** [CM88]. **Precision** [HPH87, Wri83]. **Predetermined** [Mon97, MB13, Zil97]. **Predict** [CL17]. **Predictability** [AG05, Ana09, BHW09, Cam07, GP12, GP17, IR05, Jac00, LZ18, MV18, MRW19, PT11, Qi99, Rac01, RU01]. **Predictable** [BH93, CHN97]. **Predicting** [BJOS99, CG17, LD96, RAL99, WTC84]. **Prediction** [Col91, FLTS19, GKMV09, GK83, GPD15, Has87, Kim01, LS87, LNB10, Lüt89, MV91, Qua88, SOK01, Val88, Wan96, YQZ18]. **Predictions** [ACL11, EMW09, KW04b]. **Predictive** [CDY13, CM09, CM12, DM95a, DM02, Die15a, GHLT19, GP12, GP17, Han05, HV87, Juh14, LLP15, Mal83, MRW19, NP90, PG93, PT92, PT03, Son12]. **Predictors** [SW12]. **Preference** [LPS99, Mos91, Sal95, VSV99]. **Preferences** [Bar83a, DHS19, GK18, GSA04, HD85, SW90, Yog08]. **Pregnancies** [AKO12]. **Preliminary** [Bra90, Gro86, MP83, NW91, TR86]. **Preliminary-Data** [MP83]. **Premia** [BR08, BGR15, Che07b, HRV20, NPW93]. **Premium** [FID16, Guo98, KMN05, LTU15, LZ18, LP03, YQZ18]. **Premiums** [BG93, BTZ04]. **Preparation** [Ano83c]. **Preparations** [BGR93]. **Prescription** [BGR93]. **Presence** [BRY13, BT01, CFG95, CF15, GKMV09, Ghy87, GR15, HP13, NPF11, OHS14, PRC98, PT03, VFL99]. **Present** [BSS01, Pak11]. **Press** [MV91]. **Pretest** [Hal94b]. **Pretesting** [Ilm90]. **Prevalence** [DHZ10]. **Price** [AES86, AL95, Atk83, BS87a, BK12a, BK15, BB05, BGR93, BKW19, Bra07, CM88, CL17, CE08, DM84, DO95, DZ04, DW85, DFPS11, FLS07, GKP00, Gra97, Hay89, HK86, HT06, HLM15, HW10, Jai89, JR90, JW99, Ker85, KBR95, Koh83a, Kon98, Kot84, Kow16, LPV03, LW18, MM92, McG91, Mel18, MF05, MKL07, MY18, MT99, MS99, NTP94, OG86, Oht87, OV84, PZ90, Ran88, Rav06, Rog87, SJS18, Slo87, Son10, VM89, Val88, Val91, Ver12, WV11, WGBM12, ZA92, ZA02, dHK14].

Price-Induced [BS87a]. **Prices**

[BGKS04, Bau18, BHMR19, BCG85, ELLV97, GR89, Ing90a, KV13, Kim90, Lie98, LT04, NV12, OG86, Olm09, Pat86, RS92, Ric93, RDP95, RE05, Ser88a, Shi00, Tim01, Var16, WJS08, Yog08, ZC17, vH89].

Prices-Statistical [BHMR19]. **Pricing**

[AGU04, AL84, BFZ98a, Bur94, DS90, FLSVP04, Fre86b, GS10, GR12, GMS87, GL13, HS96a, HPS96, HV03, KKB94, KBR95, Koh83a, Li11, MB88, PRT00].

Primal [Mor85]. **Primary** [Mor93]. **Primary-Metals** [Mor93]. **Prime**

[Due99]. **Primitive** [BN07]. **Principal** [HT14a]. **Prior**

[AAMW20, Bäu13, GP98, Koc10, PG93, Rod16, Ros08]. **Priori** [Ter85].

Priors [Kou13]. **Privacy** [BS92]. **Private** [DMT06, MS96, MNO85].

Probabilistic [MM10]. **Probabilities** [ACR19, Joh87, KLGS10, MRZ92a].

Probability [BBK12, BV87, DHL14, EMW09, QZL15, SWW88, TA89].

Probit [BN12, Kea92, Lec95, Ter85, WZ20a]. **Problem**

[Hil86, KS08, Sch87, VP92, Wes15, Wol00]. **Problems**

[DM95b, HS93, Kok87, Los85, PF84, QZL15, SH87]. **Procedure**

[KW04b, Kap10, LD19, Sil86, Wan96, ZS15]. **Procedures**

[CLLM03, Hil85, Jai89, Mal83, MG84]. **Process** [Ali84, AR88, Ano95c,

CFS09, GGS96a, MT96, Pan91, Pop84, Qui95, SL00, Sen03, WHKCS14].

Processes [Agu10, BGKS04, BCS08, BDY11, DP87, DP02, Due97, DG02,

Fli97, Gri93, Han92, Han02, HLWY14, JK02, KG15, Lüt84, Lüt86, LRS99,

MT99, PG06, RTW12, RFG20, TZ19, Tay03, ZK05]. **Produce** [SW94].

Producer [BGR93]. **Product** [BB05, Bra90, DBS84, Ghy90, PFA00, dL90].

Production [Ant83, BH94, CFM11, Das91, FLW96, Fom86, HPSW88, HV87,

KSW16, KCB97, Kum87, KGM91, Lin86, NSR88, OV84, Ros98, San20,

SS84, ST89, SY98, YCJK20]. **Production-Frontier-Based** [ST89].

Production-Smoothing [Ros98]. **Productively** [BDJ12]. **Productivity**

[ACH03, BT14, Cal91, Kro83, Mor85, NSR88, Van08, WW09, Wil09, YP08].

Products [DHW17, Hau99]. **Professional** [EMW09, GW09, JS19]. **Profiler**

[Gar89]. **Profiles** [BT14]. **Profit** [BH94, BG92]. **Profit-Driven** [BG92].

Profitability [CGK97, HW84]. **Profits** [Yao08]. **Program**

[Ang95, FMB⁺98a, GOV84, JR03, Mel90]. **Programs**

[Deh03, JS99, Lec09, RMS88, TN92, Wai85]. **Progress** [TD84].

Progressivity [BFZ98b]. **Projecting** [CHLR92]. **Projection** [Lab90].

Projections [Woo00a]. **Propensity**

[BCHL20, CHLR92, HHK11, JR03, MT09]. **Propensity-Score** [JR03].

Properties [Aiel13, BE96, BT01, CsL94, CdH96, Chr96, Cla96, Dav04,

GW14, GS91a, HHY96, HC94a, HC94b, Hof91, Koo91, KOS94b, KR94a,

KR94b, LMS09, LS98a, Lum95, McG91, MRW19, Oom06b, Sch83, Tau86b].

Property [Yil03]. **Proportional** [FHDS11, SC03, Tse89]. **Proportionality**

[Li99]. **Prototypal** [KS98]. **Provision** [Das08, FID16]. **Provisional** [BT89].

Proxy [CO19]. **Pseudo** [GDG⁺05, Juo18]. **Pseudo-Panel** [GDG⁺05].

PSID [Pis95]. **Publiations** [Ano86g]. **Public** [AC03, Hay89, MS96, MNO85].

Public-Good [Hay89]. **Publications** [Ano85d, Ano85e, Ano85f, Ano85g,

Ano86h, Ano86i, Ano86j, Ano87f, Ano87g, Ano87h]. **Pulpwood** [Lin86]. **Purchase** [BG05, CP98, MT96, PSD14, SC03, SW94]. **Purchase-Frequency** [BG05]. **Purchases** [BFP06, MS88a, PRC98]. **Purchasing** [BSC04, CL93, HLM05, HP10, Kim05, MP05, PV92a, Pro08, Ros05]. **Pure** [HW10, Son10]. **Pure-Jump** [HW10]. **Puzzle** [MP05, RW09, Sto88a]. **Puzzling** [MNO85].

QMLE [HK14, ZL15]. **Quadratic** [Chr90a, Chr90b, DW88, Gre94, HP13, McG90, MJY86, Var16]. **Quadrature** [Tau90]. **Qualitative** [DL92, Due99, Due05, HF89b, KL90, Tse89]. **Quality** [CM93, DH89, Gar89, Ger88, GH91, GOV84, LB16, ME04, NTP94, OG86, Son10, dHK14]. **Quality-Adjusted** [NTP94]. **Quantal** [Ter85]. **Quantifying** [DL92, Ham13]. **Quantile** [CPDH15, FM13, GLLS11, GCC11, GK05, GR11, KB10, Kow16, LR08, LLR13, LW19, Lia12, LW18, NEV15, QY19, TK10, WW09, WZ15, Wüt20, YT07]. **Quantile-Weighted** [GR11]. **Quantitative** [MR91a]. **Quantity** [BS95, Kon98]. **Quarter** [Bra90]. **Quarterly** [Alv04, NP86, SW88]. **Quasi** [FQX14a, Ham91b, Mey95]. **Quasi-Bayesian** [Ham91b]. **Quasi-Experiments** [Mey95]. **Quasi-Maximum** [FQX14a]. **Question** [PJ20]. **Questionnaire** [PBC95]. **Questions** [BBK12, Jae97].

R [Fre85, Sim85]. **R&D** [AC03]. **Race** [Gra97]. **Racial** [BK05]. **Rail** [RW86a]. **Railroads** [Kum87]. **Rallies** [BMP10, MMS12]. **Random** [BHL92, BC89b, BH09a, BG05, Bre19, CT90, CSZZ17, DBS84, HMS17, HL16, JVC94, Jor99, KMF05, Lit83, PRT00, Ser95, Tse89, WZ20a]. **Random-Coefficient** [BHL92]. **Random-Coefficients** [BG05, JVC94]. **Random-Time** [Jor99]. **Random-Variance** [PRT00]. **Randomization** [Ken95]. **Randomness** [Ali87]. **Range** [BJ06, Erg19, HM16, RT00]. **Range-Based** [BJ06]. **Rank** [Abr03, BDW96, Bre01, CMKSW03, CT18, DFP11, GI11, HJNR98, LV15, LTTL19, LPS99, Pos00, SL00]. **Rank-** [GI11]. **Rankings** [LB16, VSV99]. **Ranks** [FFK18, Wri00a]. **Rate** [AOS00, BHW09, CKY85, CST18, CG00, DS90, Due99, FB99, GR89, GD89, Haa96, HLZ04, Kim90, KK15, Mil87, Mis95, Nie04, PRM99, RW86a, RT01, RW96, RAL99, She92, SMU13, VZ11, Wol87, ZC17]. **Rates** [AB02, Aud06, BB89, BB02, BMP10, BHW09, BI15, BB87, CCKR17, Che93, CE05, CLR14, Coc89, Dua88, EG98, FKO97, Fre92, HW95, HK94, HS96c, HPP00, Hsi89, IM97, KC85, Kim90, Kim93, Kim05, Kla05, KK92, KMV10, LM94b, LSS19, Smi02, VP93, Yil03, Zho96, ZLY17, vUS87]. **Ratings** [CGT14]. **Ratio** [AG07, CsL94, CR01, FKO97, GP98, Li05, RH04, Wri00a]. **Rational** [BG01, BL88b, Boh91, HL83, Hof91, PRM99, Zar85, dJ87]. **Rational-Expectations** [Boh91, Hof91, PRM99]. **Rationality** [Ing90a, JM91, PT12a, SvD06]. **Raw** [Knü15]. **Reaction** [JLG04, dRJH11]. **Reactions** [ZHCB16]. **Reagan** [CJW86]. **Real** [AGJT14, ACW97, ADS09, AP06, BK12a, BK15, Bru92, CP08, CM09, Cla11,

CG12, Cle17, CFS09, DTU06, GKMV09, Gew88b, Ghy90, GPR13, HH11a, IM97, IR05, Ive01, KV13, KK15, Koo91, LMS20, LS98a, MM92, Mis95, PRW06, Poi91a, SS15, SZ20]. **Real-Interest-Rate** [Mis95]. **Real-Time** [ACW97, ADS09, BK12a, CP08, CM09, Cla11, CG12, Cle17, CFS09, GKMV09, GPR13, IR05, LMS20, MM92, SS15]. **Reality** [CM12, JJK20, Run87b, Run02]. **Realized** [ACD09, BRY13, CGLS18, HL06a, HH16, LSS16, Nie07, Oom06b, OJLD18, Var16, YLN17, ZS14]. **Really** [AK84, JJK20]. **Realtime** [FW09]. **Reanalyzing** [FPAB02]. **Reappearance** [Bar83a]. **Reappraisal** [TY89]. **Reassessing** [AL95]. **Received** [Ano85d, Ano85e, Ano85f, Ano85g, Ano86g, Ano86h, Ano86i, Ano86j, Ano87f, Ano87g, Ano87h]. **Receivers** [Dag87]. **Recessions** [RW09, Sta08]. **Recipes** [Ghy00]. **Reciprocity** [McC95]. **Recommendations** [Jae97, LLSW18a, LLSW18b, Müll18, Vog18, Wes18a]. **Reconciling** [GMP11, Jae97]. **Reconsidered** [Phi87, Zue03]. **Records** [ABS93, But85, Car85, JS85, Wai85]. **Recovered** [CO99]. **Recreational** [GT96]. **Recursive** [BLS92, IR05, Lab90, OV84, PPR03, Tay02]. **Redirecting** [Gol84]. **Reduced** [BDW96, CMKSW03, FW09, Olm09, Ter85]. **Reduced-Form** [Olm09, Ter85]. **Reduced-Rank** [BDW96]. **Reduction** [BH09b, Bra07, LS20]. **Reemployment** [TA89]. **Reexamination** [Sto88a, Tuc92]. **Refereeing** [Ano95c]. **Reference** [Yog08]. **Reference-Dependent** [Yog08]. **Reflections** [And00]. **Reform** [LW09, VB95]. **Reforms** [HS89]. **Refreshment** [HR19]. **Regime** [AB02, BTZ04, Cai94, CHT17, GP12, Ham94, Kim93, KK15, NPZ01]. **Regime-Specific** [GP12]. **Regime-Switching** [KK15]. **Regimes** [Aud06, BJOS99, Coo98, Jus98]. **Regional** [BZ99, CHN97, Fom86, KPS00, LM90, PR98, PSW04a]. **Register** [LW09, MRW12]. **Regression** [BDW96, BS08, BT01, CMKSW03, CW96, CPDH15, CDY13, Col91, CR83, CR84, Das91, DM10, DM99, DC86, DZ04, Don19, FMT97, FLM16, FSC03, FH19, GLLS11, GSC03, GI19, GHLT19, Gol84, GRL13, Gre84, GLLM20, Gur91, GE12, GM83, Hag83, HHL18, Han17, HS85, HW90, HF87, Ioa95, Iwa91, dRJH11, Juh14, KP10, KW19, KB10, LLT⁺15, LP12, LK93, LLP15, Lia12, MSW85, MB88, Mel05, MB84, Mou87, NK84, OHS14, PRC84, PF84, QY19, Qua88, Rac97, RS15, SK91, TK10, Tay02, Tsa85, Tyr83, VLS90, WIMCP98, WLJ07, Wes01, WN89, WHKCS14, WZ15, YT07, You88]. **Regression-Based** [BT01, Tay02]. **Regressions** [GP12, Han92, Han02, HSA87, Siz13, Yit96]. **Regressor** [GP17, Lew12]. **Regressors** [Ang01, CFLS19, Car01, Hos18, LP12, MK01, MV91, Mis95, MB13, OHS14, RS09]. **Regulation** [RW86a]. **Reinterpreting** [Erm91]. **Reject** [BC89b]. **Rejoinder** [AV05a, AIPR18a, AGO⁺14b, ALT08b, CR16b, CR84, DSSW07b, Die15b, FQX14b, FRS83b, GPI13a, HL06b, HC94b, HT14b, KM09a, KR94b, LLSW18b, Müll14b, PT12b, PSW04b, WZ20b]. **Related** [Bla89, GNK86, Hof91, MS18, VLK04, VLS90, Wil83]. **Relating** [Bor85]. **Relation** [CO19, Coc89, FV95, Nie07]. **Relations**

[BG93, GK96, HP10, Kon98, SW96]. **Relationship**
 [BSC04, HHW91, KR90, Kro83, Met98, NV12, Ser88a]. **Relationships**
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 [App85, HHPS19, Kak84a, KJAG85, McG91, NG89, Ril91, Slo87, ZO04, vH89].
Relatives [KC85]. **Releases** [CG17]. **Relevant** [Sle98]. **Reliability** [dL90].
Reliable [FL97]. **Remarks** [Gal93, Gew93, Tau93c, Zel93]. **Remembered**
 [BR95]. **Rent** [Ver12]. **Repeated** [BFP06, Pfe91a, kWM90]. **Reply** [BH84b,
 BH85, BL88a, Cha93b, CR88a, DM94a, EK93a, FMB⁺98b, Fre86c, GGS96b,
 HF89a, HS88, Jab85, JPR94b, Jan88b, Kak84b, Kak85, KR92b, KS96b,
 KR94a, KR94b, Lit88b, LS98b, MRZ92b, McD87b, McN86b, MR91b, MS88b,
 Ott92, Pfe91b, Poi91b, Run87a, SB89b, Sto88b, Tau86a, Vin85b, Wri85].
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 [And05, And06, ALN07, ERT88, Gew91, Gew92, GH02c, GH03, GH04b,
 HW11, LNHW10, NL08, NL09, Poi89, Tau93a, Tau94, Woo00b, Pie83].
Reported [FL83]. **Reporting** [KSM97, SvD06]. **Reports** [GOV84, MO88].
Representation [PPT92]. **Representations** [RS94b]. **Reproducing**
 [DB08]. **Research** [HHW91, JW99, MN16, McG95, PBC95, Woo00a].
Researchers [Jae97]. **Reservation** [ELLV97]. **Reserve**
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 [GGKS98, HK94, LS94]. **Residual** [BAT83, KD00, Nie04]. **Residual-Based**
 [KD00, Nie04]. **Residuals** [DM99, LL10, San17]. **Resolve** [Wes15]. **Resort**
 [Vos16]. **Respond** [SYA08]. **Respondent** [BL93]. **Response** [AL84, ACL11,
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 KLGs10, Ram94, Ter85]. **Results**
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 [Wes15]. **Retirement** [Agu10]. **Retrospection** [Ana09]. **Retrospective**
 [KSM97, MO88, NP85]. **Return**
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 LZ18, MM09, MN95a, PQ10, Poi92, Siz13, SMU13]. **Returns**
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 Joh02, KWD13, Kar95, Kli01, LLW90, LK88, Lux08, MM00, MV18, MIM87,
 OJLD18, Qi99, Rac01, Rit86, TV15, Tuc92, Wat00, Wol00, dL98]. **Revealed**
 [Sal95]. **Revenue** [CJW86, Gor89]. **Revenue-Function** [Gor89]. **Reverse**
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Reversion [VP93]. **Reverting** [Due97]. **Review** [Ano93a]. **Reviews**
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 MOJ⁺86, NNH87, NNW88, PAC85, SB88a, WCM⁺86]. **Revised** [Gbu89].
Revision [Cle17, CFS09, KK12]. **Revisions** [CG17, DL87, dJ87]. **Revisited**

[AJK18, LN20, Ser88a, Wol00]. **Rewards** [BDJ12]. **Rice** [BCG85]. **Rich** [BGS20, Man15]. **Ridge** [DC86]. **Right** [AS20, DMP19, Hay89, PPS19, SvD06]. **Risk** [BG93, BR08, BTZ04, BK16, Bau18, Ber01, BGR15, CO19, Che07b, CG00, DBCB19, DL89, Edw08, EO10, EPFK15, FID16, GLLS11, GA10, GCC11, GSA04, GJP02, Guo98, HHPS19, Hog19, HRV20, HLQS17, KL08, LZ18, LP03, LK88, Luc00, LSZ14, NRW01, OP18, Paa88, Tay19, Web00, XZW14, ZO04]. **Risk-Management** [Luc00]. **Risk-Return** [CO19, EPFK15]. **Riskiness** [Sho11]. **Riverside** [Deh03]. **Roberts** [FG84, Mil84]. **Robust** [And18, BV05, CGM11, CK08, HH04, IM10, Jan88a, KM09b, MH17, OP13, PRC84, PT18, RI12, TM19, Tay03, WLJ07, Wes14, WW09, Wu19]. **Robustification** [Son12]. **Robustness** [GP98]. **ROC** [LY18]. **Role** [Che07b, FHLW00, GR12, HPSW88, KV13, LN20, MNO85, Pak11, Ros08, Rot15]. **Rolling** [AG02]. **Rolling-Sample** [AG02]. **Root** [BLS92, BSC04, BK12b, Can98, CSZZ17, CC97, DH12, DK00, EG98, Ghy90, Hal94b, KS94, LM94a, Mac94, NPZ01, Pan91, PGFF94, Per90, PV92b, RSW18, RF01, Sen03, SL99, TS01, Tay02, Wes14, Wes15, Wes18b, Wri00b, ZA92, ZA02]. **Root-** [CSZZ17]. **Roots** [BT01, FH94, Hal94a, Sch89, Sch02, SK99]. **Rotating** [Val91]. **Rotation** [Sol86]. **Rounding** [MM10]. **Roy** [BKT11]. **Rubin** [MS03]. **Rule** [BK91, Ros08, Sim90, Web00]. **Rule-of-Thumb** [Web00]. **Rules** [FS91, GR11, Ing90a, LH99]. **Run** [BK11, BJ99, Coc89, FL97, Gos10, GS91a, Har83, KOS94b, MTLJ97, MM09, Mor92, Pic01, TWW13]. **Ruud** [KT18].

S&P [ACW97, PdV06, PT00]. **Sacrifice** [CR01]. **Sales** [AJL96, ACL11, GGKS98, PSD14, TN92]. **Sample** [Ali84, All90, AS96a, AG02, AK95, BCHL20, BE96, CR16b, CR16a, CsL94, CF15, CdH96, Chr96, CLLM03, Cla96, Don19, DMMN84, GNK86, GKR12, Gro86, HHY96, HLR87, Hof91, HS99b, HLZ04, Hos19, HLM16, JS98, Jar87, Kot87, Lum95, Mer99, Nev03, Pre95, PT18, RW86b, RI12, TT83, Val91, Vos16, Wol87, ZT06, vdKK03]. **Sample-Audit** [Pre95]. **Sample-Selection** [DMMN84, HLR87]. **Sampled** [KMR19, ZTCW15]. **Samplers** [DF15]. **Samples** [Bra07, CT97, HR19, HKKP01, SM83]. **Sampling** [AC93, ABS93, DZ04, Due99, Hor98, KLS15, Kot84, NP90, Oom06b, SWW88, Sch83, TM86, Val88, WNG89]. **Sargan** [Are02]. **Saving** [FP97, HP89, Nor94]. **Savings** [BFR97, BMM97, Cag03, Cle85]. **Say** [FID16, RW96]. **Scale** [Con90, EN94, OTZ91]. **Scales** [JS87, YSD03]. **Scaling** [CP10, WD96]. **Scanner** [Mel18, Rei99, dHK14]. **Scatterplot** [Dol99]. **Schemes** [Oom06b]. **Scholl** [Fer97]. **Scholl-to-Work** [Fer97]. **School** [LZ95, NW95]. **Schooling** [AK95, Des07, Kli01, PvP06, SMU13]. **Schools** [BDJ12, ERT88, MNO85]. **Science** [LZ95]. **SCLS** [Sil01]. **Score** [BCHL20, HHK11, JR03, LK93, LLL11]. **Scores** [MT09]. **Scoring** [GR11, RCW83]. **Screening** [HLW14, LT12]. **Search** [DHW17, KD08, KS98, Kou13, Lan97, LNS11, SJS18, VG97]. **Searching**

[Chr92]. **Seasonal**
 [Abr85, BH84a, Bel87, BH02, Bey01, BW84, BT01, Can98, Can92, CH95, CF99, CW86b, DM84, DL87, DH88, FMB⁺98a, Ghy87, Ghy90, GGS96a, Ghy97, HKR97, Hil85, Jai89, McE17, McK84, Oli87, Öll86, OF97, OS89, Pfe91a, Pie83, Pie84, PGC84, Sim85, TS01, Tay02, Tay03, dBM90, vdHH86].
Seasonal-Adjustment [FMB⁺98a]. **Seasonalities** [GK83]. **Seasonality** [Alv04, BH03, Hei83]. **Seasonally** [AW84, vdHH86]. **Second** [BC11, Bor89, EKM87, SD87, SS06, WV11]. **Second-Choice** [Bor89].
Second-Order [SS06]. **Second-Price** [WV11]. **Secret** [ELLV97]. **Section** [BGR15, Chr96, Eri98, JW99, Ng06, TV15, dJ00]. **Sectional** [Bor89, GDG⁺05, HLM05, SV16]. **Sections** [GL13]. **Sector** [LM89, MF05, PRC84, VLK04]. **Secular** [Gew88b]. **Security** [BAT83, Car85, CR88b, DG99, LK88]. **Seemingly** [FH90, HSA87, MB88].
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SEMIFAR [BO01]. **Semimartingale** [PdV06]. **Seminonparametric** [Bru92, GLL93, Hal90]. **Semiparametric** [ABS99, AJK18, Bel04, Das08, DW04, EGR91, EPFK15, FLW96, Goo96, Hal94a, Hos18, Joc18, KWD13, LT00, LHLF02, LPV03, Lia12, LSU11, MSU10, Mos91, NEV15, Ril91, SK99, SL11, Tay19, YZK19, YSD03].
Seniority [Dos05]. **Sensitivity** [AV05b, AL95, BS87a, Cal91, GMP11, Jef08, KBR95, Nor94, Van08].
Separability [Atk83, BC89a, FW03, Koh83a, SW88, TD84]. **Separable** [Mos91]. **Separating** [HS85, You88]. **Separation** [BT14, Joh87]. **Sequential** [BLS92, Cha92, DF15, HLM16, Lec09, Li11, Rav06]. **Serial** [BR89, BV05, BT01, DM99, Die88b, KR92a, NS10, SV16, Vog98].
Serial-Correlation [DM99, Vog98]. **Serially** [LY18, May86]. **Series** [Abr85, AC93, AR88, And94b, AW84, AV86, AP06, BN05, Bal93, BH84a, Bel87, BH02, BS20, BK12b, Can92, CJW86, CT90, CW86b, CM96, DM01, Due99, EH90, ELZ13, FK86, FH90, FZ13, FSK08, GFdH87, GDG⁺05, GK83, Góm99, Góm01, GS91a, GPP98, HM89, Hal94b, HV87, HP11, HT83a, Har85, HF89b, HK92, HS85, HM16, JS98, Kim93, KL08, LT19, LS02, LMT96, LZLL17, LS15, Lit83, LdV99, Lüt89, MSW83, Mar83, Mar85, MG84, Mer99, MSU10, Müll14a, NP97, Nef93, Ott90, PV03, Peñ90, PPT92, Per90, PV92b, Pic01, RS15, RF15, RS95, RF01, SH87, SD87, SL01, Sil86, Sim85, Smi05, SS06, SW96, Tay02, Tay03, TM86, TT83, WZ00, Wec89, Wei86, Wil83, kWM90, XZW16, Yam16, You88, ZH92, dJ00, dBM90, vdHH86]. **Serniariid** [FP97]. **Service** [BZ13, HK86, LM89, VLK04]. **Services** [BH94]. **Set** [JLS16]. **Sets** [Lus96, NWK10, Wri00c]. **Setting** [LLT⁺15]. **Sex** [AKO12, Sch87]. **Shape** [FB97, FPAB02, HCP11, LP03, YCJK20].

Shape-Constrained [YCJK20]. **Shapes** [Nef93]. **Share** [Atk83, BM93].
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Shift [CT90, Tyr83, Vog98]. **Shifts** [AC93, Bal93, BTZ04, BT03, KK15,
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 [Ing90b, ZA92, ZA02]. **Shocks**
 [BN07, BGS20, CM96, FHDS11, GMP11, MN95b, MT18, San20, SZ20].
Short [AS12, AK06, Coc89, CGK97, Gas85, Haa96, Har83, MTLJ97, MPV16,
 Mor92, Pic01, Smi00, Smi02]. **Short-Run**
 [Coc89, Har83, MTLJ97, Mor92, Pic01]. **Short-Term**
 [CGK97, Haa96, MPV16, Smi00, Smi02]. **Shortfall** [Tay19]. **Should**
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 [FZ18, HHL18, HF19, MTLJ97, SW12, WLJ07]. **Siable** [AB88]. **Siable-Law**
 [AB88]. **Side** [Chi85]. **Sided** [CW86b]. **Siegel** [KMV10]. **Sieve**
 [Hor98, SWJ19, WNG89]. **Signal** [CEJ⁺12, FP01]. **Significance**
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 Ng08, PT92, Por18, RW98]. **Sims** [Ano02b]. **Simulated** [GS91b].
Simulation [BCS08, CF02, KD00, LS15, TT06, vdKH89].
Simulation-Based [BCS08, CF02, LS15]. **Simultaneous**
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 [Kra86, TR86]. **Singer** [BV05]. **Single** [CGL13, FHWZ18, HW20, HS16].
Single-Index [CGL13, HW20]. **Single-Index-Based** [FHWZ18].
Single-Variable [HS16]. **Singularity** [CS86]. **SIPP** [CHSS04]. **Site** [BK91].
Size [HPH87, HHW91, KJAG85, Rad83, RI12, Slo87, Sto90]. **Skeptic**
 [Ric93]. **Skew** [BL05, JS10]. **Skew-** [JS10]. **Skewness**
 [BC91, BN05, FT12, Joh02]. **Slaves** [CE08]. **Slope** [CGJ19]. **Small** [All90,
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 GMP11, Hof91, HKKP01, Isa90, Kot84, MIM87, PB91, PFS98, PT18, Rat12].
Small-Area [FMT97, Isa90, PB91]. **Small-Sample**
 [All90, AS96a, BE96, CsL94, CdH96, Chr96, Cla96, Hof91, PT18]. **Smirnov**
 [CPP18]. **Smoking** [DHZ10, Kra07]. **Smooth**
 [LHLF02, LW15, LTvD03, VFL99, YZK19]. **Smoothed** [ACR19, Öll86].
Smoother [DB08, Dol99]. **Smoothing** [HLWY14, Ros98]. **Social**
 [Car85, CP10, DG99, GPI13b, Hos19, HYSW16, LS16]. **Socioeconomic**
 [FHDS11]. **Software** [dlV85]. **Solution** [TU90]. **Solve** [MP05]. **Solving**
 [BCR90, Chr90b, Col90, Col93, Gag90, Ing90b, Lab90, McG90, Sim90, Tau90,
 TU90, dHM90]. **Some** [And00, BSS01, CJW86, CM96, FP84, Ghy00, HM89,
 HHY96, HP11, HH04, HK17, Jai89, Lec95, Mar99, Mel18, Mil84, PF84, PS96,
 PB91, Pis95, Ril91, RW98, Sch83, Tsa16]. **Source** [Yao08]. **Sources** [KOS00].
South [Smi00, YSD03]. **Sovereign** [LSZ14]. **Space** [BCR90, Cre17, CEJ⁺12,
 DB08, Ing90b, KLS10, KB04, KLS15, MKL07, Qia19, RS94b]. **Spacings**
 [Ng06]. **Spain** [GFdH87]. **Spanish** [Ram94]. **Spanning** [AHPT19, GL16].
Sparse [Kri17, Li15, VLS90, WZ20a]. **Sparsely** [KMR19]. **Spatial**
 [BGKS04, HL16, Hos18, LC85, MMG⁺06, SQ17, ZTCW15]. **Spatially**

[Ive01]. **Spatio** [GGKS98]. **Spatio-Temporal** [GGKS98]. **Speaking** [DV04]. **Special** [BFT16, Chr96, Eri98, HF86, JW99, KW97]. **Specialty** [LB16]. **Specific** [CFG95, GP12, HMvdB12, IM97]. **Specification** [BSC04, BR89, BCS08, ELZ13, FM90, GRSY11, HL83, Hay89, Lec95, LP96, MK01, MT09, SQ17]. **Specifications** [IRS15, LW15, PG93, PPL94]. **Spectral** [CKY85, LM94b]. **Spectral-Temporal** [LM94b]. **Spectrum** [AW84]. **Speculative** [FV95]. **Speed** [HR91, Pat86]. **Speeds** [Lin86]. **Spell** [KLN85]. **Spells** [TA89]. **Spillovers** [LN20]. **Splicing** [HF97]. **Spline** [RE12]. **Splines** [BS08, WHKCS14]. **Split** [AK95]. **Split-Sample** [AK95]. **Splitting** [Jar87]. **Spot** [BHMR19, HLZ04]. **Spreads** [ABD15, OP18]. **Spurious** [LS98a, ORT08, Qu11]. **Squared** [CW96, Mar87, Rit86]. **Squares** [Hag83, HLR87, Jan88a, Lab90, NV12, Phi10, Qua88, YCJK20]. **Stability** [CH95, Car06, DMP19, HS99a, Lüt89, Ost19]. **Stabilize** [vUS87]. **Stabilized** [Hor98]. **Stable** [AL89, CF99, CR88b, LLW90, Li15, McC97, Oli87]. **Stable-Law** [AL89]. **Stage** [CLLM03, EKM87, JSS88, Kra86, Val91]. **Stages** [Pop84]. **Standard** [FFX16, GHR87, HT06, RS92]. **State** [AP06, BCR90, BH93, Car84, Cre17, CEJ⁺12, Fre86a, Fre92, GSA04, Kea97, KLGs10, KB04, KLS15, MKL07, Pro12, Qia19, RE05, TH83]. **State-Dependent** [BH93, Car84, GSA04]. **State-Space** [KLS15, Qia19]. **State-Switching** [AP06]. **State-to-State** [Fre92]. **Statement** [Zel83]. **States** [Bar85, KK15, Bar85, Bie00, BFHM11, Cra86, Fer97, GD89, Hau91, HP89, HH83, Kar95, Kim90, KM08, RS94a]. **Static** [BHKN10]. **Stationarity** [BT03, GHLT19, HLM05, LMT96, LH99, Tay03, Wri00c]. **Stationary** [Ali84, AMNP18, BGKS04, GS91a, HK14, Nie07, Pan91, PY09, Sen03, Shi00, Zha15]. **Statistic** [IM10, TM19]. **Statistical** [AR88, Ano84c, BD09, BHMR19, BL88b, Che12, CM93, Ghy90, GH91, Goi85, HHPS19, HC94a, HC94b, HYSW16, JS85, KR94a, KR94b, Lit86c, MS03, Nef93, PRT00, Rod84, Rod16, Rub86, SvD06, Tau86b, Wri83, ZFSC00]. **Statistics** [AV05b, BC11, CHLR92, ERT88, FMT97, Gbu89, HPSW88, Isa90, MV91, Nor85, RMS88, Tar07, Ano00c, Ano01, Ano02d, Ano03a, Ano03b, Ano04b, Ano04c, Ano05c, Ano05d, Ano06b, Ano06c, Ano07c, Ano07d, Ano08c, Ano08d, Ano09c, Ano10c, Ano11c, Ano13c, Ano13d, Ano15c, Tau93b, GH02a, TR93]. **Status** [CHW20, DKT17, FHDS11, McK18]. **Steel** [Rog87, TD84]. **Stein** [FS91]. **Step** [Hof91, Hos19, KW90, Kni15, MT85, MT02]. **Stephen** [You88]. **Steven** [Sim85]. **Stickiness** [FLS07]. **Sticky** [GR89]. **Stochastic** [ABS99, AS96b, And01, And18, Ant83, AHPT19, BCR90, BMY04, BC11, BT14, CCP13, Cha15, CHW20, Chr90b, Cla11, CI87, Col90, CHL88, DE13, DP13, FLW96, FT12, FH98, Gag90, GSC96, GS10, Had99, HS96b, HPS96, HLM15, Ing90b, Ioa95, JPR94a, JPR02, JMZ18, KB04, Lab90, LNS11, MK01, MPV16, McG90, NSR88, PG06, RS92, RTW12, ST10, Sel89, Sim90, Smi02, SLL98, SL99, Tau90, TU90, TT06, Wan03, YZK19, ZFSC00, ZS14, dHM90]. **Stochastic-Coefficients** [CHL88, NSR88]. **Stock** [ACW97, AB88, AV07, BC91, BMP10, BO01, CD09, Car06, CM02, CHN97,

DF11, Due97, GS06b, HCP11, HP85, JJR18, JLR11, KWD13, Kar95, LL94, LLW90, LZ18, LS98a, LV00, LT04, MM00, MN95a, MM92, MY18, Mü118, Pat86, PQ10, Qi99, Rac01, RT00, Ric93, Rit86, RU01, Shi00, Tim01, Tuc92, Wes18a, Wol00, ZHCB16, dL98]. **Stock-Market** [ACW97, BO01, Due97, JLR11, LS98a, LV00, MN95a]. **Stock-Price** [MM92]. **Stock-Return** [LL94, MN95a]. **Stockouts** [SBK18]. **Stocks** [ACD09, HHPS07, MKL07]. **Stone** [You88]. **Store** [ACL11]. **Store-Level** [ACL11]. **Stores** [CRZ19]. **Strategic** [BHKN10]. **Strategies** [CGK97, GKP00]. **Strategy** [BL93, BN12]. **Stratification** [GRW84, Kot85]. **Strictly** [KR92a]. **Strike** [BGR15]. **String** [AJK18]. **Strong** [BV05, IP12]. **Strongly** [ARBS87, LS02, Mü114a, Pos00]. **Structural** [AT17, And94b, Bä113, BS20, BT03, Cal91, CR01, HS99a, Han97, HL83, HT83a, HW04, KW97, KP10, KMN05, Koc10, LM00, LL90, Lan97, LL10, Lüt89, Mar85, Olm09, PPR03, Pro08, Qui95, RS94a, Ros98, SL00, SW96, Tau86b, Tim01, WZ00, WV11, Wol87, dBM90]. **Structural-Change** [Han97]. **Structure** [ACW97, Ant83, BMP10, BTZ04, BHZ20, BRW12, Bau18, BC89b, Cha20, CP98, Cla96, CHL88, Die15c, EG98, Ghy94, KBZ89, KMV10, LFWT18, Ser95, She92, SW95, dJ00]. **Structured** [Aud06, Jus98]. **Structures** [AS96a, LZ18, SWJ19, Swa03a]. **Student** [FSC03]. **Study** [AL89, AS96b, BC89a, CKY85, Coc89, DL92, DH89, ELLV97, Fre85, Fre86a, GdXPE16, HM89, HV87, HT83a, Hau96, PS92, Pis95, SB89a]. **Subannual** [HS93]. **Subdomain** [Sto90]. **Subject** [AC93, Cle17, KK12, TR93]. **Subjected** [GPP98]. **Subjective** [BBK12, BdB18, BL88b, EMW09]. **Suboptimal** [Ash85]. **Subset** [EKM87, GK96]. **Subsidies** [AC03]. **Substitutability** [Ser88b]. **Substitution** [CFM11, DG96, EH90, Gor89, GB87, HK86, NRW01, Pak11, TD84, Web00]. **Substitutions** [Pak11]. **Suggestion** [Mil84]. **Sum** [Qua88]. **Summary** [FMT97, GO98, NP85, Pie83]. **Sums** [BGKS04]. **Sup** [CCKR17]. **Sup-Norm** [CCKR17]. **Superior** [Han05]. **Superpopulation** [Kot84]. **Supplier** [KM08, SBK18]. **Supply** [AAW11, Bar83b, Blo19, Chi85, CO99, HS85, JGL19, LeS92, Oku11, PS92, RW86b, Rog87, You88]. **Supply-Side** [Chi85]. **Surfaces** [MMG⁺06]. **Survey** [DL92, GOV84, HV87, HS96c, HT20, KL90, KSM97, Kot87, LZ87, MRW12, PT11, PJ20, PFS98, PBC95, RMS88, SYA08, SWY02, ZW93]. **Surveys** [ABS93, BL93, HS93, Lit88a, MM10, Pfe91a, Tar07, TH83]. **Survival** [BdB18, LW97]. **Suspensions** [BS98]. **Sustainability** [Qui95]. **SVAR** [Gos10]. **Swedish** [DO95]. **Swings** [Kla05]. **Swiss** [vUS87]. **Switches** [AB02]. **Switching** [ACR19, AP06, BCD17, BP18, Cai94, CST18, CHT17, CE05, Due97, FO05, Goo93, GM13, GLLM20, Kim93, KK15, Knü09, KHT05, LdV99, Lux08, NPZ01, Smi02, SLL98]. **Switching-Regime** [Cai94]. **Symmetric** [BH94, SD87, SK99]. **Symmetrically** [ABA99]. **Symmetry** [CJZZ18, Con90, Li99, Psa16]. **Symposium** [Ang95]. **System** [Bar83b, Cha87, Che12, Erg19, GG90, HH83, Ram94, RW86a, Smi00, TWW13, VP93, ZW93]. **Systematic** [HK86]. **Systematically** [Lüt86].

Systemic [OP18]. **Systems** [DG96, DW85, DW88, Fis92, GG95, HJNR98, HW90, LPS99, MY18, Mos99, OV84, RW98, vHPP04].

Tacoma [MT03]. **Tail**

[BS20, FID16, GI11, Hog19, HKKP01, KK92, Luc00, McC97]. **Tail-Index** [HKKP01]. **Tailed** [AS12, CKL11, FQX14a, FZ13, OJLD18, YL17]. **Tale** [BB89, JJK20]. **Target** [CT01, PRM99]. **Target-Zone** [CT01]. **Targeting** [MP83]. **Tariffs** [Kas09]. **Tastes** [AT17, BS87a, Luo02, OG86]. **Tax** [ABS93, BFZ98b, CJW86, CHLR92, GG90, Pre95]. **Taxes** [Bar85, Blo19]. **Taxonomy** [McE17, PY17]. **Teaching** [RMS88]. **Technical** [Kum89, ST89, TD84]. **Techniques** [Col91, DG02, FK86, LM90, McN86a]. **Technological** [ML90]. **Technology** [GMP11, KBZ89, YP08]. **Teen** [AKO12]. **Teenage** [JJK20]. **Telephone** [Hau99]. **Tell** [MRW19]. **Temperature** [LA84, Sea93]. **Temperature-Trend** [Sea93]. **Tempered** [DF15]. **Temporal** [GGKS98, JMP16, LM94b, Mar99, RS95]. **Temporally** [Erm91]. **Temporary** [Kas09, Ric93]. **Tender** [JT95]. **Tension** [LS16]. **Tenure** [BT14, Gar89]. **Term** [BTZ04, BRW12, Bau18, BC89b, CGK97, CS20, Die15c, EG98, FBB06, Gal93, Gew93, Haa96, KMV10, LZ18, MPV16, She92, Smi00, Smi02, SW95, Tau93c, Zel93, dJ00]. **Term-Structure** [dJ00]. **Test** [BZ13, BCS08, BRT12, CT16, Can98, CH95, CL95, CW92, FH90, FW03, Gar89, GHLT19, Gre89, HMS17, Han05, Hay89, HHW91, HS99b, JS98, Juh14, LK93, LM94a, LLP15, MF05, NS96, Ng08, ORT08, OP13, PGFF94, PT92, PTZ86, Psa16, Qu11, Rit86, RU01, SD87, Shi00, SQ17, Tse87, ZZZS19]. **Testing** [AJ05, AGU04, Aiz90, AG05, Ant83, BK07, BCCP18, Ber01, Boh91, Bos96, BK12b, Bre19, CGJ19, CJZZ18, Che18, CPP18, CK08, CT01, CS20, DE13, DH12, DHL14, DTU06, DNW98, EJP05, EK93b, EC06, ES01b, ELZ13, FW05, FG20, Fra19, GR15, GRSY11, Goo96, GJ01, GS91b, GS91a, Gre94, GSY01, GL13, Hal94b, HS99a, HJ00, HH11a, HH19a, HP10, Kap10, KP10, KSW16, Knü09, KFL03, LT19, LLT⁺15, LD19, Li99, Lob03, LRS99, MLST20, MS89, Mos91, NS10, Ng06, Nic89, Per90, PV92b, PY09, PdV06, PJ14, PT18, Rac97, RH04, SL00, San17, ST10, SK91, SL99, Son12, SRdCFB18, SU09, SS13, SC17, Tsa93c, VFL99, Vog98, Wes15, Wes18b, WP83, IT85, vdKK03]. **Tests** [Aiz91, Ali87, AG07, AS12, AK06, AN91, BN05, BR08, BLS92, BC89a, BDB14, BDK07, BSC04, BSS01, BR89, BC11, BFZ98b, Bre01, BV05, Bur94, BE96, BT01, BH03, BT03, CMKSW03, CT93, CsL94, Che07a, CM09, DM10, DM99, DK00, Die15a, DFP11, DFK19, DU12, EN94, EG98, FFK18, FKO97, FH94, FG00, FMT10, Ghy90, GZ84, Gro86, GL16, Gur91, Hal94a, HM89, Hal90, Han92, Han97, Han02, HLM05, HLN98, IR05, JM91, Kan85, Ken95, KD00, KM09b, KW92, Lec95, LH99, LLL11, LTTL19, LW15, Lüt89, Mac94, McG91, ML90, Mis95, NS10, NPZ01, Nie04, Pan91, PT12a, RF15, RI12, Sch89, Sch02, Sen03, SK99, SL01, SW88, TS01, Tay02, Tay03, War89, Wes01, Wes14, Wri00a, Wri00c]. **Text** [GGW14]. **Theil** [Bla89]. **Their** [Fil94, LSS16, McK18, Sea93, TR86, WJS08]. **Them** [HO84]. **Theorem** [All90]. **Theoretic** [KLP08, KS94]. **Theoretical** [BG93, HPH87]. **Theory**

[AJK18, BLS92, Bäu13, BHMR19, CM96, DMP19, DTU06, FP97, GNK86, HK14, HP13, HH19b, JMZ18, KD00, Kot84, MB88, Nic89, Ost19, Sal95, She19, Sle98, SW94, VZ11]. **There** [AR91, Deh03, KS17, Nef93]. **Thesis** [Ano96a, Ano00c, Ano01, Ano02d, Ano03a, Ano03b, Ano04b, Ano04c, Ano05c, Ano05d, Ano06b, Ano06c, Ano07c, Ano07d, Ano08c, Ano08d, Ano09c, Ano10c, Ano11c, Ano13c, Ano13d, Ano15c, Woo98]. **Thick** [AS12]. **Thick-Tailed** [AS12]. **Thickness** [McC97]. **Third** [Hay86]. **Third-Order** [Hay86]. **Thirteen** [AOS00]. **Three** [Góm99, GLLM20, Sic94]. **Three-Pass** [GLLM20]. **Threshold** [AT11, BSC04, CGT17, CCKR17, CHT17, CILY17, ES01a, FKK99, GR11, GP17, GS03, Han17, HS16, KP03, LS02, LLZ16, NW13, SC17, TZ19, YL17, ZWZ12]. **Threshold-** [GR11]. **Thumb** [Ing90a, Web00]. **Tidwell** [SY94]. **Ties** [BKW19]. **Tilted** [XP11]. **Tilting** [GdXPE16, KCR17]. **Timber** [ELLV97]. **Time** [AGJT14, ACW97, Abr85, AC93, AR88, AAMW20, And94b, AK06, AHI99, AW84, ADS09, AV86, AP06, BN05, Bal93, BRY13, BK12a, Bek95, BH84a, Bel87, BH02, BGR15, BS20, BK12b, BH84c, CCP13, Can92, CH95, CJW86, Car84, CL87, CKLGS12, Cha15, CP08, CT90, CGLS18, CGZ19, CT18, CM09, Cla11, CG12, Cle17, CFS09, CR12, CKL11, CW86b, CM96, DBCB19, Due99, DG02, EH90, ELZ13, FK86, FH90, FZ13, FSK08, Fuh92, GFdH87, GDG⁺05, GKMV09, GCC11, GK83, GHS09, Góm99, Góm01, GS91a, GPR13, GMS87, GPP98, GL16, HM89, Hal94b, HL16, HV87, HP11, HT83a, Har85, HF89b, HK92, HS85, HM16, HPS96, HLZ04, HK17, IR05, JS98, JMZ18, JK02, Joh02, Jor99, KN89, Kim93, KL08, KMV10, KSS09, LT19, LS02, LeS92]. **Time** [LMT96, Li11, LZLL17, LS15, LA84, Lit83, LMS20, LdV99, LTvD03, Lüt89, MLST20, MSW83, MSW85, Mar83, Mar85, MM92, MG84, Mel05, Mer99, MSU10, ME04, Müll14a, NP97, Nef93, NK84, OP18, Ott90, Peñ90, PPT92, Per90, PV92b, Pic01, RS15, RF15, RU01, RS95, RF01, RE05, SH87, SS15, SD87, SL01, Sil86, SH07, Sim85, Smi05, SS06, SW96, SWJ19, Tay02, Tay03, TM86, TT83, TT02, VG97, WZ00, Wec89, Wei86, Wol87, kWM90, WZ15, XZW16, Yam16, You88, ZH92, dJ00, dBM90, vdHH86, TT06]. **Time-Changed** [Li11]. **Time-Dependent** [Car84]. **Time-Dummy** [Mel05]. **Time-Invariant** [HK17]. **Time-of-Day** [LA84]. **Time-Series** [AR88, HV87, HM16]. **Time-Variant** [ME04]. **Time-Varying** [AAMW20, BRY13, BGR15, Cha15, CGLS18, CGZ19, CT18, CKL11, DBCB19, GCC11, GHS09, GL16, HL16, HK17, Joh02, KMV10, LeS92, LdV99, LTvD03, MLST20, OP18, SWJ19, TT02, Wol87, WZ15]. **Time-Varying-Parameter** [KN89]. **Time-Varying-Parameters** [Fuh92]. **Timely** [MOZ07]. **Times** [ACS15, Cle85, MABF08, RE05]. **Timing** [CP98, SC03]. **Tobit** [HSA87, ZWZ12]. **Too** [BKW19]. **Top** [CPP18, Var16]. **Total** [DBS84, MPTK91]. **Tourism** [CF99]. **Tournaments** [VZ11]. **Trace** [BN12]. **Tracking** [VKR06]. **Trade** [AOS00, KT95, KR90, MT09, IT85]. **Trade-offs** [IT85]. **Traded** [Kim05, MS18]. **Trading** [AG05, BS98, BJ99, FV95, JLR11, LL94, Lie98, LV00, SH87, Wat00]. **Trading-Day** [SH87]. **Traditional** [Jan88a]. **Training** [Lec99].

Transaction [HW10]. **Transaction-Level** [HW10]. **Transactions** [Cra86, Rog87, RE05]. **Transfer** [Abr85, YP08]. **Transformation** [Abr03, GHNS09, KST11, WW20, ZS14]. **Transformation-Kernel** [WW20]. **Transformations** [Dol99, Ghy97]. **Transformed** [HF87, YT07]. **Transient** [MSW83]. **Transition** [Fer97, KS17, LTvD03, Mor93, RU01, VFL99]. **Transitional** [Fil94]. **Transitions** [BMM97, DM94b]. **Transitory** [KHT05]. **Translating** [PG93]. **Translog** [Hay86, Ser88b]. **Transmission** [MT18, Sho11, WGBM12]. **Transmissions** [Kar95]. **Traps** [DKT17]. **Travel** [vdKK03]. **Treatment** [AI11, AHL15, CF15, CHW20, FFL13, FJ08, FM13, JLS16, LRW09, Lu15, McK18, TGCD16, VV99, Vos16, ZT06, dHK14]. **Treatments** [Mol10]. **Tree** [Aud06, YQZ18]. **Tree-Boosted** [YQZ18]. **Tree-Structured** [Aud06]. **Trend** [BLS92, BV05, CKP13, CW92, DL87, DMS99, G6m01, NS96, PY09, PFS98, RS94a, Sea93, Sen03, Ser95, WZ00, Wes15]. **Trend-Break** [BLS92, Sen03]. **Trend-Cycle** [DL87]. **Trending** [RSW18]. **Trends** [AJL96, CHT07, FBB06, Fdv00, GK83, Har85, IM97, PV03, PZ90]. **Trendy** [AJL96]. **Trimmed** [CVF06]. **Trinomial** [Ter85]. **Triple** [ZW93]. **Triple-System** [ZW93]. **Trips** [GT96]. **Trivariate** [ZT06]. **Troughs** [PSvD09]. **True** [BS87a, HD85, ORT08]. **Truncation** [BCF94, FS88]. **Turkey** [Met98]. **Turning** [LeS91, LD96]. **Turning-Points** [LeS91]. **Turnover** [Dos05, HS96c]. **TV** [JJK20]. **Tweedie** [YQZ18]. **Twentieth** [GH02b, GH02a]. **Twenty** [Die15a]. **Two** [ABS93, CLLM03, FB97, GK96, Hof91, Hos19, JSS88, KW90, Kra86, LT19, Lia12, Lus96, MPTK91, MT85, MT02, RF15, Sil86, Val91, Wüt20]. **Two-Fold** [Lia12]. **Two-Phase** [ABS93]. **Two-Stage** [CLLM03, JSS88, Kra86, Val91]. **Two-Step** [Hof91, Hos19, KW90, MT85, MT02]. **Type** [ZL15, KW92]. **Types** [DTU06]. **Typical** [HCP11].

U.K. [GKMV09, MF05, OS89]. **U.S.** [AVV01, AP06, BGR15, BJOS99, Bra07, BCG85, CR01, Che12, CRZ19, Cle14, CG17, Coo98, CMHM19, DM94b, EN94, FB92, Ghy90, Hei83, HP05, KV13, KNP04, KR90, KP99, KLS12, Kum87, KGM91, LM00, LM94b, McN86a, Mor85, Mor92, Mor93, MS99, MT18, NSR88, OG86, Oht87, OF97, PZ90, RS94b, SV16, Sta08, Wan96, WW09, Yam16, dL90]. **Ultimatum** [FB97, FPAB02]. **Ultrahigh** [HLW14]. **Unbiased** [AC94, IP12]. **Uncertain** [ARvD18, CC97, CEJ+12, LW97]. **Uncertainties** [Sea93]. **Uncertainty** [Cam07, Cle14, Cle17, GKMV09, Haa96, JS19, Kim93, Li15, MN95b, MT18, Rod16, SZ20]. **Uncertainty-** [Cle14]. **Unconditional** [FM13, GR15]. **Unconfoundedness** [DHL14]. **Uncorrelated** [San17]. **Uncorrelatedness** [SU09]. **Uncovering** [ACW97]. **Undersized** [SM83]. **Understanding** [CO19]. **Unemployment** [AVV01, AK84, BZ99, BH84c, Fer97, GD89, GM97, KLN85, KP99, LW09, MO88, McC95, Mer99, OF97, Sol86, TA89]. **Unidentified** [PT03]. **Unification** [Lec99]. **Unified** [Che18]. **Uniform**

[CDY13, LLP15, QY19]. **Unimodal** [ARBS87]. **Unintended** [AKO12].
Union [Car06]. **Unionization** [Bar85]. **Unit**
 [BLS92, BSC04, BK12b, BT01, Can98, CC97, DH12, DK00, EG98, FH94,
 Ghy90, Hal94a, Hal94b, KS94, LM94a, Mac94, NPZ01, Pan91, PGFF94,
 Per90, PV92b, RSW18, Sch89, Sch02, Sen03, SK99, SL99, TS01, Tay02,
 Wes14, Wes15, Wes18b, Wri00b, ZA92, ZA02]. **Unit-Root**
 [BLS92, BSC04, Can98, DK00, EG98, Ghy90, KS94, Mac94, NPZ01, Pan91,
 PGFF94, Sen03, SL99, TS01, ZA92, ZA02]. **United** [Bar85, Bie00, BFHM11,
 Cra86, Fer97, GD89, Hau91, HP89, HH83, Kar95, Kim90, KM08, RS94a].
Units [CT97, Rat12]. **Univariate**
 [Kan86, MG84, MRW19, NC92, SD87, TM86, Wes15, Wri00b]. **Unknown**
 [CSZZ17, Han17, PS16, Psa16]. **Unobservable** [DMP19, Rog87].
Unobserved [BB05, BCM10, BWH86, BW84, GK15, HK92, Ioa95, JLS16,
 KW90, Kim93, KHT05, LdV99, Mar87, NPW93, Pro12].
Unobserved-Component [Kim93, KHT05, LdV99].
Unobserved-Components [BW84, HK92]. **Unrelated**
 [FH90, HSA87, MB88]. **Unresolved** [Mel18]. **Unspanned** [CGM16].
Updating [VP92]. **Upon** [NW91]. **Urban** [LLN89, MMG⁺06]. **Use**
 [AGK13, Ash85, BDJ12, BT89, DMT06, DC86, Die15a, Góm01, HMI95,
 IOS90, KLN85, LZ87, NG89, NK84, NP86, TH83, Tyr83, Wes18b, BFS94].
Used [GI19, Oht87, RT01]. **Useful**
 [DMP19, DK00, MM09, MOZ07, PPS19, Sil86]. **Uses** [Car85, HW84, JS85].
Using
 [ABA99, BGKS04, Bäu13, BBK12, BHLM07, BFHM11, Bor89, Bre19, BWH86,
 CKY85, Car84, CG02, CGR07, CT01, CR88b, CW86b, CHLR92, DL92, DH12,
 DV04, EH90, EG98, FMT97, FW09, GFHPZ87, GR11, HHK11, HGB⁺12,
 HJ00, Har83, Hil86, HLM15, Inc93, KLP08, Knü15, KS94, KMV10, KCR17,
 Kum89, Lab90, LeS91, LW09, LM90, Lew12, LS15, LSS16, MTLJ97, MV91,
 McG91, MRW12, MF05, MKL07, Mit90, MT96, MS03, NSR88, Nev03, Ng06,
 PPT92, PRM99, PSW04a, Pfe91a, Psa16, Qi99, Rac01, Rei99, Rub86, RFG20,
 Sal95, SJS18, ST89, SW94, SW02, SW12, SSBD15, SW95, Tau90, Tay19,
 Val88, VP92, WJS08, Wes15, Wil83, Wri00a, Xu00, Yit96, ZT06, dBM90].
Utilities [Cal91, Ver12]. **Utility** [Hay86, KMF05, Tse89]. **Utilization**
 [CW96, LC85, Mor85, OTZ91, RAL99].

Valid [LRS99, Str03]. **Validation** [All90, CR88b, DC86, Pis95, Wu19].
Validity [Aiz90, Mal83]. **Valuation** [FLSVP04, LMS09, Wer99]. **Value**
 [Chr90a, Chr90b, EO10, GLLS11, GA10, GCC11, HW84, IOS90, PR87,
 Swa03a, Tau90, Tay19, WV11, XZW14]. **Value-at-Risk**
 [EO10, GLLS11, GCC11]. **Value-Function** [Chr90a, Chr90b, Tau90].
Valued [GRL13, PZ19]. **Values**
 [CL95, Han97, KRW⁺14, KSD98, MMG⁺06, PB91, Ray90]. **Valuing** [EC06].
VAR [AV08, CdM19, Jus98, KK12, Koc10, RT01, SL00, SS15]. **Variability**
 [Fis92, Hil85]. **Variable** [ABA99, Ang01, BH94, Con90, EN94, FZ18, Ger88,

HK01, HS16, Kow16, Kut94, Lin86, NK84, WLJ07].

Variable-Profit-Function [BH94]. **Variables** [AK95, Are02, Ash85, Bre19, Das08, Dev07, DG06, Due05, Est98, GM83, HHN08, HMN10, HH04, HK17, HF87, Kan86, KW90, Kli16, Kli01, Lou07, Man15, PPL94, PT17, PZ19, Qi99, Rac01, Siz13, SV16, Swa03a, WW96, WHKCS14]. **Varian** [FW03]. **Variance** [AC93, BB89, BDK07, BT03, Car84, CsL94, DO95, FKO97, FS93, GL16, HL06a, IRS15, Inc93, KN89, KB04, LL90, Lee18, LZ18, Mil87, MSU10, Oom06b, PRT00, PT18, SWW88, Tuc92, Val91, WZ00, Wri00a, XZW16, Yit91]. **Variance-Ratio** [CsL94, FKO97, Wri00a]. **Variances** [BG93]. **Variant** [ME04]. **Variation** [AVV01, Bek95, HP13, SH87, Tah01, vdHH86]. **Various** [Pop84, Slo87]. **VARMA** [AV08, DS13, LP96]. **VARs** [CCM16, Cha20]. **Varying** [AAMW20, BRY13, BGR15, CFLS19, CKLGS12, Cha15, CGLS18, CGZ19, CT18, CKL11, DBCB19, DFP11, Fuh92, GCC11, GHS09, GGW14, GL16, HL16, HK17, Joh02, KN89, Kim90, KMV10, LeS92, LdV99, LTvD03, MLST20, MSW85, OP18, RU01, SWJ19, TT02, Wol87, WZ15, XZW14]. **Varying-Coefficient** [DFP11, XZW14]. **Varying-Parameter** [Kim90]. **Vast** [LSS16]. **Vector** [Cla11, ELZ13, FK86, FO05, GK03, HF19, LL10, Lit86b, Lüt84, Lüt86, LRS99, NS05, NSS07, PR98, PPT92, PY17, Run87b, Run02, Sal95, Tsa89]. **Vectors** [Bos96, Ell00, EJP05, GJ01, LRS99, She92]. **Velocity** [Ser95]. **Versus** [EN94, Fre85, IRS15, Ing90a, LTU15, NRW01, Olm09, RS94b, ACL11, AV08, BSC04]. **Very** [FHWZ18]. **Via** [Pos00, AC93, AG07, AG10, ACD09, CILY17, DHL14, GLLS11, HSA87, JK02, LFWT18, LGLY16, LNS11, PG06, RTW12, YQZ18]. **Vietnam** [DHS19]. **View** [Car85, Poi91a, Ric93]. **Vinod** [Gas85]. **Vintage** [CG12]. **Violations** [FW05]. **Visit** [PSD14]. **Volatile** [KNP04]. **Volatilities** [CKL11, LGLY16, RT00]. **Volatility** [AS96b, AV07, And01, AG02, AOS00, ABD15, ABD19, ACD09, BRY13, BHZ20, BO16, Bek95, BO01, BMY04, BJ99, BJ06, Cam07, CCM16, Cha15, CGLS18, Che07b, CDJW10, Cla11, CR12, Due97, DP13, ES93, FID16, FT12, FV95, FH98, GS10, Guo98, GS06b, HH16, HS96b, HP05, HPS96, HT14a, HLM15, JPR94a, JPR02, JMZ18, JLK14, Joh02, KG15, Kar95, LN20, LL94, LS20, Lin97, LNS11, MPV16, MS18, Nie07, NV12, PQ10, PG06, RTW12, Sho11, Siz13, Smi02, SLL98, SL99, TT06, TT11, kTY12, XP11, YLN17, ZS14, Zho96]. **Volatility-Related** [MS18]. **Volume** [Ano83b, Ano84e, Ano85c, Ano86e, Ano87e, Ano88b, Ano89b, Ano90b, Ano91b, Ano92b, Ano93d, Ano94c, Ano95b, Ano96e, Ano97c, Ano98b, Ano99b, Ano00b, Ano07b, Ano08b, Ano09b, Ano10b, Ano11b, BJ99, Cra86, FV95, LL94, Lie98, LV00, Wat00]. **Volume-Volatility** [FV95]. **Volumes** [Ano93b, TR93]. **vs** [Fre86a].

W [Mül18, ZH92]. **Wage** [AAW11, CF15, CLLM03, Fli97, Gar89, Hub15, IM97, KT95, Lav20, NW95, WB04, PW10]. **Wage-Tenure** [Gar89]. **Wald** [BE96]. **Wales** [Smi00]. **Walk** [BC89b, Lit83]. **Walks** [Ser95]. **WARP** [GK96]. **Warrant** [Pat86]. **Warranty** [Fre88]. **Was** [Deh03]. **Water**

[Fre86b, Olm09]. **Watson** [Wes18a, Ali87, Mül18]. **Waves** [LN20]. **Way** [BF89, DTU06, GI11, Wol00]. **Weak** [BC89a, FLM16, FW03, IP12, KM09b, OP13, SWY02, SW88]. **Weakly** [RS15]. **Wealth** [Cag03, CO19, KSM97, Li05, PRW06, Ren07]. **Wealth-Consumption** [Li05]. **Weekly** [BS87b, HKR97, PGC84, VP93]. **Weibull** [MABF08]. **Weight** [HL16]. **Weighted** [AG07, BGKS04, DHL14, GR11, QZL15, YCJK20]. **Weighting** [BCHL20]. **Weights** [CG00, HT06, MS03, Nev03, Rub86]. **Welfare** [BD09, Bel04, BS95, Yit96, vHPP04]. **Well** [MN88]. **Well-Being** [MN88]. **We're** [Ost84]. **Wheat** [BB87]. **Where** [Ost84]. **White** [AK84, Ren07, MV91]. **Whites** [Gas85, Vin85a]. **Whittle** [Nie07]. **Who** [SYA08, Ste87]. **Wholesale** [WGBM12]. **Wild** [DM10]. **William** [Sim85]. **Windfall** [KJAG85]. **Window** [Poi91a, Poi91b, RI12]. **Windows** [PP11]. **winner** [Ano96a]. **Wishart** [GS10, PG06, RTW12, YLN17]. **Within** [PW10, PTZ86]. **Without** [FPAB02, Ter85, Vog98]. **Women** [LZ95]. **Wooldridge** [HW20]. **Words** [Tho20]. **Work** [AR91, Fer97, MO88]. **Worker** [BHLM07, HMvdB12]. **Worker-** [HMvdB12]. **World** [BK15, GPR13, Sea93]. **Worth** [MS88a].

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Year [Ott90, ZH92]. **Years** [Die15a, JS85, Lit86b, Tau93b]. **Yield** [CGM16, RW09]. **Yielding** [HW10]. **Yields** [HRV20, Wol00]. **York** [AGO⁺14a]. **Young** [LZ95]. **Youth** [Kra07].

Zealand [Cle85]. **Zellner** [Ano96a, Ano00c, Ano01, Ano02d, Ano03a, Ano03b, Ano04b, Ano04c, Ano05c, Ano05d, Ano06b, Ano06c, Ano07c, Ano07d, Ano08c, Ano08d, Ano09c, Ano10c, Ano11c, Ano13c, Ano13d, Ano15c, SM83, Woo98]. **Zero** [KSD98, LTMZ19, LSS19]. **Zeros** [GT96, Wer99]. **Zhu** [HW20]. **Zone** [CT01]. **Zones** [PRM99].

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