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$(p, d, q), d = 0$ [De 80]. 1 [BR85, De 80]. AR(1) [Tho87]. χ^2 [BJY84]. F [BJY84, UCS84]. k [DS84, SS83]. M [Dun87, PP86]. R^2 [Cra87]. t [BR85, RT80b].

* [AG84, PMWA83].

-class [DS84, SS83]. -estimation [Dun87]. -estimators [PP86]. -ratios [UCS84].

1 [Ano81g]. 17 [Ano83c]. 1980 [Ano80w, Ano80x, Ano80y, Ano80t, Ano80q, Ano80u, Ano80r, Ano80v, Ano80s, Ano81-30, Ano80g]. 1980-3 [Ano80g]. 1981 [Ano81-29, Ano81-28, Ano81-27, Ano81z, Ano81w, Ano81y, Ano81v, Ano81x, Ano81u, Ano81g]. 1981-1 [Ano81g]. 1982 [Ano81c, Ano81s, Ano81-31, Ano82p, Ano82n, Ano82r, Ano82q, Ano82o,

Ano82l, Ano82m, Ano82k]. **1983**
 [Ano81b, Ano83i, Ano83s, Ano83r, Ano83t, Ano83p, Ano83n, Ano83o, Ano83q].
1984 [Ano84m, Ano84l, Ano84h, Ano84k, Ano84i, Ano84j]. **1985**
 [Ano85q, Ano85y, Ano85t, Ano85r, Ano85p, Ano85w, Ano85x, Ano85u,
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 [Ano86s, Ano86t, Ano86u, Ano86n, Ano86o, Ano86r, Ano86q, Ano86p]. **1987**
 [Ano87o, Ano87n, Ano87q, Ano87l, Ano87p, Ano87m]. **1988**
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 [Ano89s, Ano89p, Ano89r, Ano89t, Ano89v, Ano89o, Ano89u, Ano89q, Ano89n].

252 [Ano83c]. **2SLS** [Kni85].

3 [Ano80g]. **37** [Xie11]. **3rd** [Ano81c].

40 [Kra13].

8th [Ano81c].

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cake [NPM80]. **calculating** [Han85]. **Calculation** [ZH88]. **calculations** [Han89]. **call** [Ano81a]. **calls** [PMWA83]. **can** [NN85a]. **Canadian** [HH84]. **capacity** [BF86b, Hul86, Mor86]. **capital** [ED80, Mee80, RS87]. **care** [BW87, GLS87, OS80]. **Carlo** [BR85, CG85, Gew88, GP83, GS86, LM89, MDR87, Nic85, Oha88, OSW80, Paa84, Sla86, ZBV88, vDK80]. **cars** [BCH81]. **case** [CCSH84, HM86, HIHI81, Shi81, TSF80, YJM84, Zam81]. **categorical** [Bar83, FM83, Mut83]. **Causal** [Poi88, SI88, GS88, Zel88b]. **Causality** [Bas88, HIHI81, Zel88b, CL82, EW83, GMD83, Gra88, HS89a, Lüt82, PT84, SW89b, SV88, Tjø81]. **causation** [Sky88]. **caused** [BK85].

Censored [Pow86, Che85, CI87, Dun86b, Fer86, Hor86, Law87, Paa84, Pow84, SM83a]. **censoring** [Cha86]. **census** [HH84]. **central** [BJY84, Xie88, Xie11]. **certain** [BJY84]. **change** [Ant86, BS82, Dia82, Hul86, Sla89]. **change-points** [BS82]. **changes** [Bla89, Sal82]. **characteristic** [VMD89]. **characteristics** [MT86, PMWA83]. **characterizations** [EW83]. **Charging** [PMWA83]. **check** [Hum81]. **Chi** [And88, Xie88, Xie11]. **Chi-square** [And88, Xie88, Xie11]. **Choice** [MV86, Bun88, Har82, Kin81, MDR87, MS80]. **Choice-based** [MV86]. **chronic** [Kad85]. **Cincinnati** [Ano81c]. **citizens** [Lan85c]. **class** [DS84, EK88, Far87, PP86, SS83]. **Classical** [Tur89, Das85, Kle88c, LV87, Sai89]. **Classification** [Ger80]. **co** [EY87]. **co-integrated** [EY87]. **CO₂** [Ano82r]. **coarseness** [Cam87]. **Cobb** [Sch88]. **Cochrane** [Mag87, Tay81, Tho87]. **Cochrane-Orcutt** [Mag87, Tay81]. **coefficient** [BM80, HS81a, Kie82, Kni80, LT80, MR81a, PZ85, Phi84a, RSU80, Rao82, Shi88, TS82, WE83]. **coefficients** [CGW87, De 83, FMKT82, Gre83b, HP85a, KS86, KP87, LY89, OT80, Oht87, Pag80, Pal80, Par82a, Par82b, SM80, ST80, TO86, VMD89]. **cointegration** [EGH89]. **collateral** [Tri80]. **collinearity** [Bel81, Bel82]. **Combined**

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 [Bal81a]. **components**
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 [MD83]. **comprehensive** [Pes82]. **Computation** [Wal85, Bel80, Hal84].
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 [Ful80, Xie88, Xie11]. **concept** [Gra88, Mun81]. **Conception** [OF85].
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 [Hal83]. **confluent** [BJY84]. **Congress** [Ano83i, Ano81-32]. **conjugate**
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 [CCH84a, DP85, Sha85, Web85]. **Consistent**
 [Bie82, HM86, Hsi89, MD83, Pal80, Ruu86, Hsi83, MW85]. **constancy**
 [TS85]. **constrained** [Cha85, GG80, HM83, Tho82]. **constraints**
 [GS88, GHM81, LP87, Mit85, PT84, Ran87, TWI86, WW83, Wol89].
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 [CL82, DP85, Har82, PW84, Ran87, SW80, WW83]. **consumption** [ZM85].
containing [Bai87]. **contemporal** [TG80]. **contemporaneously** [Tur89].
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 [Maa89]. **contours** [Hal83]. **contract** [Ken85]. **control**
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 [BN84, NS88a]. **correlated** [SL80, Tre84]. **correlation**
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 [BDFW85]. **Costs** [GK84, SJ86, SW88]. **count** [Mul86]. **countries**
 [AT87, Ano86e, Ano88e]. **country** [BYBM87, HHCS⁺81]. **covariance**
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 [ATG83, AP81, Das85, HW81, Kha89, Poi80a, Whi82b]. **Cox-transformed**
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[CG85, Dea87, MR81b]. **electric** [BCH81, SJ86]. **electricity**
[Aig84, CC80, CCSH84, CCH84a, CCH84b, EGH89, GK84, HT84, HV84,
KM84, PA84, PW84, Tis83]. **elementary** [Lan85c]. **elicitation** [Lub85b].
Elliptical [Kra13, VW89, VA89, CTJ88]. **Empirical**
[CL82, BB84, CCG⁺85, ED80, EY85a, HR82, LWD87, Slo89, SBN89, VZ85].
employed [HC86]. **employment** [Gar89, Mue81]. **employment-output**
[Gar89]. **endogeneity** [Att85]. **Endogenous**
[ED80, Nel84, New86, New87a, PR81, Sha88]. **entropy** [Vin82, ZH88]. **Entry**

[VZ85, CH86]. **envelopment** [CCG⁺85]. **equality** [TO86]. **equation** [Ben83, Cam86, Cha82b, CS87, FMKT82, HP81a, HP81b, Kie82, Kiv85, Kni80, MD81, Mut83, Now89, PZ80, PZ81, Pol84, Tsu82, ZBV88].

equational [TWI86]. **equations** [Ame83a, And80, Are89b, Att85, Bal81b, BH84, Con85, DS84, Jen80, Lan85b, Maa80, MJ88, MD83, MS80, MT84, RS88, SA89, Tse82, Tur89]. **equilibrium** [BF86b, Cap86, HK86, Kul85, SN86, Sla86]. **equity** [JS85]. **equivalence** [Kan85]. **equivalent** [Bas88]. **Errata** [Ano83g, Ano89g]. **Erratum** [Ano80l, Ano80m, Ano81n, Ano81o, Ano82g, Ano83h, Ano85j, Ano88j, Ano88k, Ano89h, HS85]. **error** [Bal81a, Bal81b, CGW87, CM89, Don86, Gho89, GD80, Ham86, HMP88, JYBB84, Kle88b, Kro88, Lee82a, Lev85, MaC82, Mag82, MP89b, MF82, Mor84, Now83, Now85, PM80, Pie81, ST85, Sic85, Ter82, Thu87, Var85, Vin82, WK89].

error-components [WK89]. **Errors** [GH86, Sta84, Ame85, BCC81, Blo89, CTJ88, Çin87, DA89, FG83, Gre83b, GB84, HS80, Hsi89, Kin83b, Kle88c, Now83, Now89, Oht82, PN84, Pal80, Pet89, Sar81, Sha85, Tre84, VR87].

Errors-in-variables [Sta84, Ame85, Blo89, DA89, Hsi89, Kle88c].

essentially [Gal81]. **estimate** [Pol85]. **Estimated** [SJ86, Gre83b, Ham86, Lüt89, NN85a]. **Estimates** [Bre81, RS87, Bel81, FP80, FMKT82, Hal84, LY89, MPV86, Mou86, PZ85, Vin82]. **Estimating** [BCC81, Biø81, CG85, CGW87, Con85, GM81a, GQ81b, HS89a, HV84, May89, PN84, PM80, SL80, Ter87b, NPM80, RSU80]. **Estimation** [AL84, Cra82, Dea87, Gre83a, Kie80, KG84, MT89, OT80, Sch88, VMD89, WW83, WK89, AH82, App82, Are89b, Bak83, Bal81a, BB84, Blo89, Bre87, Bun88, BW82, CPW87, Cha87, Cha82b, CS87, CHO83, Dav81, Den80b, DG83, DL87, Dun80, Dun87, Fer86, FL81, GD88, Gho89, Gre80b, Gre80a, Gre82, HH84, HM86, Hsi89, HW81, Jen80, JLMS82, JYYT87, Kra81, LE81, Lee83a, Lee84, Maa80, Maa86, MP89a, Mag87, MT86, MD81, MD83, New86, New87a, New88, Oht82, OS80, Pag80, PZ80, PZ81, PF85, Par80, Pow84, PS85b, PN86, Ruu86, Sal86, SP84, SW88, Ste80, ST80, SM83b, Tay80, Van81, WE83, Wes86, ZBV88, vdBFHM80]. **estimator** [AP81, Ame85, AS81, Are89a, Bel80, BB84, Cam86, Car81, Cha85, Dun86b, GM81b, GT84, GD80, Han87a, Han89, Hor86, Hsi83, JYBB84, Kha89, Man84, Man85, NS88a, Nel84, OH84, PH83, Phi84b, Rao82, RW81, Sha85, Tay81, Tho82, Tho87, Vin80, Vin81]. **Estimators** [Duf88, Zam81, Ame83b, And80, AN80, BY84, BH82, DG83, Dun87, Dur81, DS84, FG83, FGP84, GWK89, GB84, GP81, Han85, HK85, HZ84, MP82, MJ88, MW85, Mae80, Mag85, Mit84, Mit85, MT84, OSW80, Paa84, Pal80, Par82b, Phi84a, Pol84, PP86, RV88, Roe84, She85, SS83, Swa80, SM81, Tre84, USC83, UCS84, VKD88, Wal84, YJM84]. **Euro** [Ano83i]. **European** [Ano83i, Ano86a]. **evaluating** [HR85]. **evaluation** [Bek89, BY84, GS86, Pag89, RT80b, Tau85]. **Evidence** [Ste89, AS81, CL82, GM80, GMD83, GP83, Kie84, Mae80, MDR87, SW89b].

Ex [CU87]. **Exact** [De 80, DS84, Gew89, Agb88, Bal80, DR85, HMP88,

MP89b, NS88a, Pet89, Phi84a, Phi84b]. **examination** [BSDS88, EW83, FG83]. **exceed** [Dun80]. **exchange** [HM88]. **existence** [Duf88, SM80, SM81]. **existing** [AG84]. **exit** [CH86]. **exogeneity** [BSB84, RV88]. **exogenous** [Phi84a, Tse82]. **expansions** [FMKT82, MT84]. **expectations** [Ant86, Bat81, BW82, CHO83, EY85a, FL81, HS81b, Mee80, Mor86, Mue81, Pes81a, PN86, Sal86, Shi81, Sta83, TB88, Wat89, WF83b, Wes86]. **expected** [BM80, Par82b, Thu87]. **expenditure** [Çin87, Jar87]. **expenditures** [Lan85c]. **Experience** [Poi80a, Ste89, vDK80]. **experiment** [PMWA83, Ste89]. **experimental** [AL84, Bal81a, GMD83]. **experiments** [CC80, CCH84a]. **explanation** [Ant86]. **explanatory** [BH88, Con85, New86, New87a]. **Explicitly** [GM85]. **exploratory** [Duf82]. **exponential** [Gei85, SP84]. **exposé** [TGF81]. **extended** [Çin87, JYYT87, RS88]. **extension** [DS83, Kel82]. **extensions** [NS88a]. **external** [Haj87].

factor

[Bek89, CH86, Kan85, MP89a, Mee80, Pic89, PN86, Sic85, Sla86, WE83]. **factors** [HC86, SN86]. **failure** [Lee84]. **Family** [Bou89, BW87, GD85]. **Farebrother** [Bak83]. **February** [Ano84h, Ano87n, Ano80t, Ano81z, Ano82o, Ano83p, Ano85t, Ano86n, Ano88r, Ano89s]. **Federal** [Hum81]. **fees** [GLS87]. **Fertility** [RS87, OF85]. **Fienberg** [Dur88b]. **filter** [Sla89, TSF80]. **filtering** [BW82]. **FIML** [CPW87, HNS88]. **financial** [MR81b]. **financing** [GLS87]. **Finding** [RT80a]. **findings** [KM84]. **Finite** [AN80, Cam86, BH82, DS84, GM81a, LM89, MW85]. **Finite-sample** [Cam86]. **firm** [BC88]. **firm-level** [BC88]. **first** [Agb88, Bal80, DG83, FH80, HMP88, Kin89, LT80, MP89b, PH83, Str83, Tse82]. **first-order** [Agb88, Bal80, DG83, FH80, HMP88, Kin89, LT80, MP89b, PH83, Str83, Tse82]. **Fiscal** [MI80]. **fitting** [CDG88, Nic85, PH81]. **fixed** [Kie80, SN86, Sch83, Sch88]. **fixed-effect** [Sch88]. **flexible** [Bar85, BLW85, BLW87, Gal81, GG84, Gre80b, MS86]. **food** [Iza80]. **force** [FH82, NN85a]. **forecast** [HMP88, Koh82, MP89b]. **Forecasting** [Ano81s, EY87, TG80, ZH89, Ano80z, EGH89, GWK89, Par82a, Poi80a]. **forecasts** [EGH89]. **Foreign** [HM88]. **form** [Bar85, BJY84, DW88, Gal81, LE81, Maa86, MJ88, Par82a, Pol84, SM80, SM81]. **forms** [BLW85, BLW87, Bel82, BF86b, Gal81, GG84, McC81, Ros85]. **Formulation** [AH82, HR81, HR82]. **formulations** [MT81]. **Foundations** [CCG⁺85, Far87]. **Fourier** [CG85, Gal81]. **fourth** [Kin84, Kin89]. **fourth-order** [Kin84, Kin89]. **Fractional** [Lew87]. **framework** [Kel82, Tsu82]. **free** [ATG83, DL87, Hor86]. **freedom** [BN84]. **frequency** [Cec86, GS81, Par80]. **frontier** [BC88, FLS80, Gre80b, Gre80a, Gre82, JLMS82, KD82, Lee83a, Lee83b, OSW80, SL84, Ste80, Wal82, Wal84, vdBHFM80]. **frontiers** [Kum87, SL80]. **fuels** [Har82]. **Full** [FP80, Wes86, Bel80]. **Full-information** [FP80, Bel80].

Full-versus [Wes86]. **Fully** [Lee81, Mon83]. **function** [BDFW85, BC88, BH88, CG85, JLMS82, KD82]. **functional** [Bar85, BLW85, BLW87, DW88, Gal81, GG84, HK86, LE81, Ros85]. **functions** [BJY84, CCG⁺85, FLS80, Gre80a, Lee83b, Lüt81, Lüt89, MI80, Mun81, OSW80, RT80b, Ste80, VMD89, vdBHFM80]. **Further** [AS81, GM80, SV88, vDK80, EK88, HP81b, LWD87, MWD83, MPV86].

G2SLS [Ame83a]. **gamma** [Dia82, DS85]. **gas** [JS85]. **General** [Zel81, AG84, De 80, DF83, Eng82, Gre83b, HM86, HZ84]. **Generalised** [GMRT87a, Lan85a]. **Generalized** [Bol86, New85, Ame83b, Bal83, BLW85, BC88, Bre80, FGP84, Han87a, Han85, Ste80]. **generated** [De 80]. **generating** [SJ86, VKD88]. **generation** [Lyn85]. **generator** [BR85]. **generic** [Maa86]. **geographic** [BJ87]. **German** [BW82]. **GFT** [BDFW85]. **GFT-based** [BDFW85]. **Gini** [LY89, MR81a]. **Global** [Now85, BLW85, BLW87]. **GLS** [Ame83a, Are89a, Thu87]. **goal** [Oht87]. **Gradual** [TWI86, Tsu82]. **Granger** [TjØ81]. **Granger-causality** [TjØ81]. **grants** [CR82]. **GRF** [MJ88]. **group** [Ano80z, GNW89, Mou86]. **grouped** [Cam87, Che85, CI87]. **grouped-data** [Cam87]. **grouping** [Cam87, DS89]. **groups** [Sat85]. **growth** [Hul86, Sic85, ZH89]. **GTE** [PMWA83].

harmful [Bel81, Bel82]. **Hatanaka** [SW80]. **Hatanaka-Wallace** [SW80]. **Haugh** [EW83]. **Hausman** [NN85b]. **having** [NPM80]. **health** [Ano83c, BW87, GLS87, NPM80, VV81]. **help** [VMD89]. **heterogeneity** [Wal85]. **heterogeneous** [CH86, Lan85a]. **heteroscedastic** [Cra82, EK85, Tre84]. **heteroscedasticity** [AG84, EK88, Far87, GS86, HP81a, Hsi83, Koe81, Man84, TS85, YJM84]. **heteroscedasticity-consistent** [Hsi83]. **heteroskedastic** [SM83a]. **heteroskedasticity** [AS81, Bol86, Hon88, Kel82, LE81, MW85]. **heteroskedasticity-consistent** [MW85]. **higher** [HS89a]. **higher-order** [HS89a]. **Homogeneity** [Att85, Ber82]. **homoscedasticity** [OT80]. **hours** [Cha83, WO81]. **household** [BW87, Çin87, Dea87, Jar87, PMWA83]. **housing** [ELW85]. **human** [RS87]. **hypergeometric** [BJY84]. **hyperinflation** [BW82]. **hyperparameter** [Tri80]. **hypotheses** [Das83, Das85, DM83, FM81, GMT83, MWD83, Pes81b, Pes81c, Whi82b, Zel81]. **hypothesis** [EY85b, Gar89, GS81, HS81b].

identically [LC86]. **Identifiability** [WF83b]. **Identification** [BP86, Bek89, Blo89, HP85a, Now83, Now89, Pes81a, Sar81, TB88, BS82, Mar81, Now85, Pag80]. **Identifying** [Kie82]. **IFC** [Ano81s]. **II** [Ano80h, Ano81h, Ano81m]. **Illinois** [PMWA83]. **illustrations** [NS88b]. **impact** [BCC81, Cam87, HR85, HV84]. **Impacts** [BN84]. **Imperfect** [MR81b, LP87, Mas85, RS87]. **Implications** [GM80, GLS87, Mor84, Mun81]. **implied** [HS81b]. **Imposing** [GG84]. **Improved** [Car81, GD88, HJ87, Vin80, Vin81, MW85, YJM84]. **Improving** [LY89].

impulse [Lüt89]. **include** [DG83]. **including** [BH82]. **Income** [Bou89, NS89, Ano89l, Bla89, Çin87, DS89, GNW89, GS81, HS89a, Sat85, SW89b, ZM85]. **income-wealth** [Sat85]. **incomplete** [Biø81, BM89, WK89]. **inconsistencies** [BCC81]. **inconsistent** [MP82]. **independence** [HIHI81, Phi88]. **independent** [CM89, Dia82, SJ86]. **Index** [Ano80n, Ano80o, Ano80p, Ano81p, Ano81q, Ano81r, Ano82h, Ano82i, Ano82j, Ano83j, Ano83k, Ano83l, Ano84e, Ano84f, Ano84g, Ano85k, Ano85l, Ano85m, Ano85n, Ano85z, Ano86j, Ano86k, Ano86l, Ano87i, Ano87j, Ano87k, Ano88l, Ano88m, Ano88n, Ano89k, Ano89i, Ano89j, Ano82s, Ano89w, Bar80a]. **indexes** [BDFW85]. **Indexing** [FJ81]. **Indicator** [TSF80, Ful80]. **individual** [Har82, HT81, HE88]. **Induced** [Ste89]. **industrial** [Tis83]. **industries** [VZ85]. **industry** [Bre81, Cha83, CH86, SGJ86]. **inefficiency** [JLMS82, Kum87, SL80]. **inequality** [Bla89, BM89, Cow89, GHM81, JYBB84, Maa89, NS89, Slo89, SBN89, The89, Tho82, Wol89]. **Inference** [Bai87, Spe81, AP83, FMR81, Gew88, NS88b]. **inferences** [Hsu82]. **infinite** [GM85]. **infinite-dimensional** [GM85]. **inflationary** [FL81]. **influence** [Kra81]. **information** [Aka81, Atk81, Bel80, BH84, Cho81a, FP80, Kie82, Mas85, May89, NN85a, RV88, Tri80, TB88, Wes86]. **informative** [Don86]. **Initial** [Ano81b, DG83]. **input** [BB84]. **Instrumental** [Ame85, Cam86, KP87, MP82, New86]. **instrumental-variables** [Cam86, KP87]. **instruments** [TB88]. **insurance** [Ano83c, Mof85, VV81]. **integers** [Sha88]. **integrated** [EY87, HS89a, Mor86]. **integration** [BR85, Gew88, NS88b, VKGB85, vDK80]. **intercept** [Krä85, MP89b]. **interdependence** [HHCS⁺81]. **interest** [Ano80z]. **International** [Ano81-31, YN81, Ano81-32, HHCS⁺81, The89, ZM85, ZH89, Ano81s, Ano83u]. **interpersonal** [Sch83]. **interpretation** [HK85, PS88]. **Interpreting** [Bla89, SW89b]. **interspatial** [DF83]. **intertemporal** [DF83, Kie80, Sin85]. **Interval** [Gei85, GWK89, HH84]. **intervals** [OF85]. **interventions** [HR85]. **Introduction** [Aig84, And88, Bro82, AS80, AZ88, AD89, Ame84a, Ano81m, Ano83f, Ano87h, Bar80c, BG85, Bel88b, Ben83, BF86a, Blu87, Den80a, Dun86a, HS82, HS89c, Jud84, Kie85a, KH88, Mad81, Slo89, Tri87, Van85, Whi82a, Whi83]. **invariance** [Bak83, Bre80, Sat85]. **inverse** [BJY84, MS86, Xie88, Xie11]. **investigation** [LWD87, LM89]. **investment** [BBR88]. **investments** [RS87]. **involving** [Kle88b]. **Ireland** [Ano81-31]. **ISI** [Ano86m]. **Item** [Per81, Ano85o, Ano89m]. **items** [Ano83m]. **iterative** [Mag85]. **ITSM** [Ano81c, Ano81-31, Ano83u].

J [Ano81t, Fie88, Kra13, Xie11]. **January** [Ano80q, Ano81w, Ano82l, Ano83n, Ano84h, Ano85p, Ano87n, Ano88o, Ano89p]. **Japan** [TT83]. **job** [NN85c]. **Joint** [KS86, LE81, HM83]. **Journal** [Ano83c]. **July** [Ano83i, Ano84l, Ano85r, Ano86r, Ano87o, Ano88t, Ano89t]. **June** [Ano83o, Ano84i, Ano88q, Ano80u, Ano81y, Ano85w, Ano86o, Ano89r].

Kalman [BW82, Sla89]. **kappa** [HS89b]. **key** [AMS83]. **Keynesian** [TS82]. **Klem** [TWI86]. **known** [SBN89]. **Koopmans** [CCG⁺85]. **Kuhn** [GHM81].

labor [FH82, Gar89, HH84, Mee80, MB81, NN85a]. **lag** [Lüt81, MS86, PH81, SW80]. **lagged** [FG83]. **Lagrange** [Eng82, HK85, Hon88, Pes81b, Pes81c, Rog86]. **Laguerre** [Kie85b]. **Large** [MD81, PZ80, PZ81, PA84, VKD88]. **Large-sample** [VKD88]. **Latent** [AD89, And83, Bar83, GS81, GS88, Mut83, And89, Ben83, BK85, CL85, Lev86]. **latent-variable** [Lev86]. **Laurent** [Bar85, BLW85, BLW87]. **laws** [Bat81, PS88, Sat85, Zel88b]. **Layoffs** [BKS85]. **LDC's** [Haj87]. **LDV** [Jar87]. **Least** [Pow84, AP81, Ame83b, Bal83, BN84, BM80, CHO83, Dij83, Don86, Gre83a, Gre83b, GP81, Hor86, Kha89, MPV86, Mit84, Mit85, NN85b, NS88a, PF85, Tho82, Wam80]. **least-squares** [Kha89, MPV86, NS88a]. **Lee** [Ame83a]. **length** [BM80]. **Leonard** [Ano81t]. **Leontief** [BLW85]. **level** [BC88]. **library** [HS80]. **Lie** [Sat85]. **life** [TT83]. **like** [BY84, HZ84, Maa80]. **Likelihood** [Aka81, Atk81, CP87, KVT85, Ste80, AP81, Bel80, Bre87, Bun88, Cha85, Dij83, Dun80, Fer86, Gho89, GM81b, GHM81, Gre80a, Gre82, Han89, HM86, Lee83a, Lee84, Lev83, Mag82, Pol84, Tau85, Tsu82, Wal82]. **Limited** [RV88, And87, BH84, BY84, Gre83a, Kie82, May89, NN85a, New86, New87a, Ruu86, Smi87, Wes86]. **limited-information** [BH84, Wes86]. **limited-translation** [BY84]. **limits** [Dun80]. **Linear** [And89, DA89, Gol81, Lüt84, New86, PN82, ST80, Xek84, Agb88, ASL87, AG84, AP81, BP86, BH88, Cha85, Che85, CI87, Çin87, CPC89, Den80b, DS85, Duf82, FMR81, GG80, GD88, Gew89, GB84, HNS88, HP85a, Hol82, Hor86, Kin83b, KG84, KS86, Kiv85, Lee81, LV87, Mag82, Mar85, PKK89, PP86, Sal86, SA89, Ter82, Ter87a, Ter87b, Tho82, TO86, Tre84, TB88, Tur89, USC83, Wat89, Wol89]. **link** [DL87]. **link-free** [DL87]. **living** [BDFW85]. **load** [Aig84, CCH84b, GK84]. **local** [CDG88, PMWA83]. **location** [GD85, Tal83]. **location-scale** [GD85]. **log** [Lee81]. **log-linear** [Lee81]. **Logit** [Lo86, DM84, GM81b, Lee82a, McF87, Par80, Wil87]. **Loglinear** [FM83]. **logs** [Bel88a]. **Long** [Gra80, CU87, EGH89]. **long-run** [CU87, EGH89]. **longitudinal** [MaC82]. **look** [AJR83]. **Lorenz** [Kra13, VA89]. **loss** [Dor81, JYBB84, Par82b, Thu87]. **lost** [Lyn85]. **Luxembourg** [Ano89l].

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 [GKP80, CR82, MS80]. **run**
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 [Cow89, Par82b, SP84, TM84, UCS84, Wei84]. **sanitation** [BW87]. **Sargan**
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 [Çin87]. **scaling** [HM83]. **Schedule** [Ano83u, HT84]. **schedules** [Mee80].
schooling [BW87, Kie82]. **sciences** [Ano85e]. **Score**
 [Che85, LC86, Man85, MT86]. **scoring** [BHL89]. **search**
 [Lan85b, LP88, NN85c]. **seasonal**
 [EGH89, HS81a, Mar80, Pie80, RT80a, Sto80]. **Seasonality** [BH82]. **Second**
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semi-parametric [Cha86, Dun86b]. **semiflexible** [DW88].
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 [HK86]. **separate** [Fis83, MF82]. **separation** [Mas85]. **September**
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 [CL85, DD85, HP81b, Kin83a, Lev83, Mar85, She85]. **Series**
 [Ano81c, Ano81-31, Ano83u, AJR83, Ano80z, AH89, BBR88, Bie84, Biø81,
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