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ARMA(p, q) [ZWG91]. C_L [And91]. C_p [KS90]. F [AS96]. I(2) [HS98a]. K [WY97, Kin91]. MA(q) [RM92]. p [AKS92]. Q [BBDS92, Run97a, Run97b]. R [CW97, Sne99]. $r - 1$ [Sne99]. R^2 [Lai93]. t [KM97]. VEC(1) [BOYF94].

-class [Kin91]. **-cones** [WY97]. **-squared** [CW97]. **-statistic** [Run97a, Run97b]. **-tests** [AS96]. **-values** [AKS92, KM97].

1-3 [BCL93]. **11** [Ano91o]. **1950-1973** [KP93b]. **1990** [Ano90f, Ano90x, Ano90q, Ano90v, Ano90u, Ano90t, Ano90s, Ano90w, Ano90r]. **1991** [Ano91p, Ano91s, Ano91r, Ano91q, Ano91n, Ano91t, Ano91o, Ano91u]. **1992** [Ano92n, Ano92r, Ano92m, Ano92p, Ano92q, Ano92o]. **1993** [Ano93p, Ano93q, Ano93l, Ano93m, Ano93k, Ano93n, Ano93o, Ano93j]. **1994** [Ano94s, Ano94t, Ano94o, Ano94u, Ano94p, Ano94n, Ano94r, Ano94q]. **1995** [Ano95p, Ano95q, Ano95m, Ano95o, Ano95l, Ano95k, Ano95n, Ano95r]. **1996**

[Ano96c, Ano96y, Ano96w, Ano96x, Ano96r, Ano96s, Ano96u, Ano96t, Ano96q, Ano96v, Ano96p]. **1997** [Ano97-29, Ano97z, Ano97-28, Ano97x, Ano97y, Ano97r, Ano97v, Ano97u, Ano97-27, Ano97s, Ano97w, Ano97t]. **1998** [Ano98s, Ano98u, Ano98r, Ano98t, Ano98l, Ano98m, Ano98o, Ano98n, Ano98p, Ano98q, Ano98k]. **1999** [Ano99n, Ano99o, Ano99p, Ano99j, Ano99l, Ano99i, Ano99g, Ano99k, Ano99m, Ano99h].

2/3 [Ano92b]. **223-250** [Hal94b]. **26** [Ano98p]. **267** [Ano92b]. **267-272** [Ano92b]. **272** [Ano92b]. **291-308** [KO93].

3 [Ano91r, Che97]. **377-398** [Gil93].

47 [Ano92b].

75 [RU05].

95-120 [BCL93].

ability [WC95]. **absence** [Yan98]. **absolute** [Wei90]. **accommodate** [FLW98]. **account** [Blo96]. **Acknowledgement** [Ano90a, Ano90b, Ano91a, Ano92a, Ano92b, Ano94a, Ano96a, Ano97a]. **Acknowledgement/Erratum** [Ano92b]. **across** [HMS91, KP97b, KP97c]. **across-regime** [KP97b, KP97c]. **Adaptive** [Hod98, Ste92a, Ste95, JHB90, Phi94, Ste92b, Pöt95]. **addiction** [Lab99]. **Additional** [ST98, Kem92]. **additive** [GMP99, MMF93, mWK96]. **additively** [CM97]. **adequacy** [ET96, Per96, Spa90]. **adjusted** [BG98b, Naw90b, Naw90a, Sim93]. **adjustment** [Att95, Die93, GP93, GS95, Law90, MNS94, Mou95, SW94]. **adjustment-costs** [Law90]. **advanced** [HS98c]. **after** [Gil92]. **against** [BL95a, Bie97b, Cha93, KPSS92, LS96a, LT94, LT99, PS91]. **aged** [MWS91]. **agent** [PM99]. **aggregate** [BM93a, Dic93, Dur93, Hus92, Lew90]. **Aggregation** [HS90, BS90a, DFS94, GS95, NS96, PPL93, PS95c]. **agricultural** [BFR97, CFJL98, DL97b]. **agriculture** [Kum96]. **AIDS** [BM97]. **airline** [DGGV97]. **Aitken** [Cra92]. **algebra** [EG93]. **algorithm** [KP96, Ruu91]. **allocation** [Bha97b]. **allocative** [Kum97]. **along** [RS93]. **Alternative** [AS97a, Bro93, HS96, MS95, PS90a, BC94, Cam92, Cow91, Das97b, Gon94, KPSS92, LWG93, NF98, She94]. **alternatives** [Cha93, LS96a, PS91]. **America** [Ano90f]. **among** [BGH⁺97, KNI96]. **analogue** [CEH90]. **Analysis** [Bha97a, CR94b, Ham90, JM91, LC97, Qui98a, AM93, Ana98, BM95, Bie97a, BH97, CP98, CG95, Chi95, Con91, CD98, Das91, DKF98, Era97, FH90, FHP97a, FHP97b, FKL98, GS92, Goz97, GU90, HM93, HMS91, HS98c, Joh92, JJ92, JS99a, KVC98, KP93a, KPP96, Koo96, KLOS97, KOS97, KP93b, Kwa99, LR94, LR96a, LM90, LS97b, Mai90, MR94, NVvS91, Pai97, PPL93, Poi96, Ryu93b, SvD91, ST90, Ste91, SR91, TZL96,

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availability [EKS98]. **average** [CS90, GZW99, HT93, PH91]. **Averaged** [LR96b]. **averages** [KT96, PS96b]. **averaging** [CEH90]. **aversion** [CEK92]. **axiom** [RD99].

B. [Ste95]. **background** [Poi97a, Poi97b]. **balanced** [Oht99]. **bands** [KB99]. **bandwidth** [PS96b]. **Bangladesh** [MS97]. **banking** [FL90]. **banks** [CCHS90]. **Bartlett** [Att95]. **base** [Pen99]. **base-independent** [Pen99]. **based** [BG98a, CT90, Cho94, DM92, Dur91, EW98, GH90a, GH90b, GRD99, GM93a, GH96, Hal92, Hal94b, Hor94, Kao99, Kle93, KM90, Kwa99, Lan97, Naw90b, Naw90a, PK96, RK97, Vin98, WWC97, Woo91a]. **Basel** [Sti96]. **basic** [PP94]. **Bayes** [Chi92, Chi93, CG94, CGW98, HS94b, JHB90, KP99, Lan97, YP96]. **Bayesian** [Kar17, Ana98, BGW91, BKS96, BL95b, BMR99, DKF98, DH92, Dor95, FHP97a, FHP97b, Gew96, HLvD95, Kai98, KNI96, KS91, Koo91, KP93a, KOS95, KLOS97, KOS97, Kwa99, Lub95, MR91, Mil92, kMZ93, Mou91, Osi91, OS93a, OS93b, Pai97, Pal95, Phi95a, Phi95b, Poi96, Ric95, Rug94, SvD91, Sch96, SK97, SK96, Ste91, SR91, Stu95, mWK96, ZHkM91, Zel96, Zel98, vdBKOS94]. **beef** [NF98]. **before** [LR96a]. **behavior** [AR94, BW93, GW93, Hal93, Kra93, SV99, Squ94, Ste92b]. **behaviour** [God98a]. **belief** [KDM95]. **benefits** [Sch97]. **Bernoulli** [Sha96]. **Bernoullis** [Sti96]. **beta** [MX95a, MX95b, Wil96]. **beta-II** [Wil96]. **between** [BDR94, Dag90, HM95, LY96, Paa92, Poi97a, Poi97b, Sto94, WW96, dV91]. **Bias** [KP94, EKS98, HS98c, Kiv95, KPS95, MS98, MS97, RSU96, RU05, Sch94, Sto96, VV99]. **biased** [KS97]. **Bierens** [dJ96]. **bills** [ENR90]. **binary** [AM93, Ahn95, Bol96, CR97, IT98, Kle93]. **binding** [CL92, VK90]. **birth** [RW91]. **bivariate** [Koo91, vdB97]. **Black** [BSTY91, CL96]. **Black-white** [BSTY91, CL96]. **Blaschke** [LR94]. **blind** [BGH⁺97]. **Block** [Zha99]. **blocks** [Fit98]. **Board** [Ano90g, Ano90h, Ano90i, Ano91e, Ano91f, Ano91h, Ano92d, Ano92f, Ano92g, Ano93a, Ano93b, Ano93c, Ano93d, Ano94d, Ano94e, Ano94g, Ano94h, Ano95a, Ano95b, Ano95c, Ano95d, Ano95e, Ano96d, Ano96e, Ano96f, Ano96g, Ano96h, Ano96i, Ano97e, Ano97f, Ano97g, Ano97h, Ano97i, Ano97j, Ano97k, Ano98c, Ano98d, Ano98e, Ano90j, Ano91g, Ano92e, Ano94f]. **bond** [Sch96]. **Bootstrap** [Hor94, KB99, DC96, Fit98, God98a, Goz97, LW98b, RCCA93, Vin95, WWC97]. **Bootstrap-based** [Hor94]. **Bootstrapping** [Bro90, LM97]. **both** [NV90]. **bound** [Ai94]. **Bounded** [Per90, Per91]. **Bounded-influence** [Per90, Per91]. **Bounding** [Bol96, Iwa96]. **Bounds** [Fri90, CFJL98, Cow91, GU90, Hol95, NP93, Ril93, TLL⁺90, Tho93]. **Box** [BOYF94, Buc95b, KCH95, Run97a, Run97b]. **Brazil** [TS97]. **break** [Ino99, LMN98]. **breaking** [Per97]. **breakpoint** [DC96, GGH98]. **breaks** [AKS97, CEH96, GNW96]. **British** [KP93b, Paa97a, Paa97b]. **budget** [FFM96, Sim98]. **Business** [CD98, FG98, Bou95, FH90, Ghy97, Hus92, NRW93]. **BVAR** [RS93, Zel93].

cable [WW96]. **Calculating** [Chi96, Ril93, PHH91]. **calorie** [BFR97]. **calorie-income** [BFR97]. **Canada** [LO91]. **Canadian** [HAD93]. **canonical** [BOYF94, LS94]. **capacity** [Das97a, HY92, SS90]. **capital** [BM95, GH90a, PN96, Sch97]. **cardinal** [vP91]. **care** [Phi97]. **Carl** [Kle98]. **Carlo** [ACS99, BCL92a, BCL92b, BCL93, BKS96, Buc95a, CCN98, DM92, GLN94, Hau96, Lee97c, Lee97b, Lee97a, SK98, SV99, TM98, Tsi99, Vij97]. **Case** [LI96, BHHS94, CFJL98, CK97, EC96, HU94, LO91, MS95, MM94, McC98, ÖJ91]. **Case-control** [LI96]. **categorical** [BM98]. **category** [EW98]. **cattle** [NF98]. **causality** [CN96, FK93, Gri96, KO90, KO93, Tho94]. **causality-in-variance** [CN96]. **cement** [Das91]. **censored** [AP93, BS94a, Chi92, GJP97, GH99, HP94, Naw90a, VV99, Wan98, Wei93]. **Censoring** [HM98]. **center** [Ano92c]. **centered** [HU94]. **CERGE** [Ano92c]. **CERGE-the** [Ano92c]. **chain** [BKS96, CCN98]. **change** [Chi98, DG96b, DK96, GP96, GGH98, HR96, Hod92, LT94, PK96]. **change-point** [Chi98]. **changepoint** [ALP96]. **changes** [Bai99, Ham90, HS94a, Kua98]. **changing** [FD97, HS98b]. **chaos** [BGH⁺97]. **characteristics** [FGM90]. **chi** [HS94c, VW93]. **chi-square** [HS94c, VW93]. **child** [fLRP97]. **choice** [AM93, Ahn95, DKF98, EW98, EKS98, Gön98, HK98, Hor93, IT98, Kle93, Lan97, fL95, Lee97a, LY96, Man93, Mat93, NV92, PS98a, PS96b, Sma94b, Tho93, WWC97]. **choice-based** [EW98, Lan97, WWC97]. **choosing** [Poi97a, Poi97b]. **Christ** [Kle98]. **circumvent** [BL91a]. **class** [Kin91, PO95]. **classes** [MMF99]. **Classical** [HLvD95, BL95b, KS91, Mag90]. **classification** [Ano90f, DFS94, Ano90f]. **closed** [vdL94]. **Closing** [DW96]. **Cluster** [HMS91]. **clustering** [Ano90f]. **Co** [DeJ92]. **Co-integration** [DeJ92]. **coarseness** [Cam92, Cau92]. **Codependent** [VE97]. **coefficient** [Bro93, Che99, DK91, FBA91, GKS91, LH96, SK97]. **coefficients** [IT98, OG93, Osb91, Soo90]. **Coherency** [BS94a, VK90, vSKK93]. **cointegrated** [Cho94, GNW96, HS98a, JS99b, LC97, LS97b, NP97, Urb95]. **cointegrating** [BOYF94, Han92a, Hod98, Ino99, LM97, Sne99, Wic96, Yan98, Yik98]. **Cointegration** [CEH96, Joh92, Koo91, LT96, PS96a, Bie97a, Bos95b, Can98, Cho94, Com99, Dav98, Dor95, EC96, GS95, GL94, GH96, Hal94a, Han92b, Hau96, HEGY90, JJ92, Joh95, JS99a, Kao99, KvD94b, Lau99, Lee92, OP97, Osb93, PPL93, Qui98a, RKJ99, SL97, Seo98]. **collinearity** [Soo90]. **Columbian** [Paa97a, Paa97b]. **combination** [HK98]. **Combining** [HLS98, kMZ93, Ste91]. **Comment** [Pöt95, KR94, Ste95]. **Comments** [AS97b, GKW95, Pal95]. **commercial** [CCHS90]. **common** [AV98, CW97, Can93, Gew93, McM92, Paa92, Wic96]. **company** [BBDS92]. **comparative** [BC94, Cha90]. **Comparing** [KS91, Poi97a, Poi97b, FK94]. **Comparison** [BOYF94, BG98a, BHF90, Chi98, DC96, Hau96, Ind93, LWG93, MS92, Thu92, TW91, Zab93]. **comparisons** [GRD99, HKU97, Pol91, SR92]. **compatibility** [BS90b, KR94]. **competing** [Sue92]. **competition** [BGH⁺97, CD97b, EW98]. **competitive** [KVC98]. **compliance** [Era97]. **component**

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 [Bha97b, Das97a, MWS91]. **Steigerwald** [Pöt95]. **Stein**
 [HU94, OK96, Oht99]. **Stein-rule** [OK96, Oht99]. **step**
 [Don95, Lob99, VV99, Wei91]. **Stochastic** [BW95, Dan94, Mar93, PSS98,
 vdBKOS94, AL97, AS97b, ACS99, BCdL98, FOS97, FFM96, GHT97, GS92,
 Gön98, GS97b, GIM97, Gre90b, HS98b, KM90, KO90, KO93, LT99, MT90,
 Rui94, Rui97, SK98, Sen90, SK97, WL99, Wic96, dJ98]. **Stock** [DL92, BM96,
 BM99b, CEK92, Koo91, LI95, MN95, NER92, PS90a, Run97a, Run97b].
stock/flow [LI95]. **Stratified** [RT99, IL96]. **strictly** [IASW99]. **strong**
 [Rob91]. **Structural** [Dav98, Ryu93b, Bai99, BGHT95, BS94b, Bos94,
 Bos95a, Bos95b, CEH96, Chi95, CP92, CD98, Das91, DC96, DG96b, DK96,
 Eri95, GH90a, GP96, GGH98, GNW96, HR96, Hod92, JJ92, LT94, Mil92,
 PK96, PS96c, SK97, Smi94, Thu92, TM93, Zha99]. **Structure**
 [KvD94a, BFR95, Buc95b, CP99, DC98, ENR90, JJ94, PST96, PP94].
studies [Kle98, LI96]. **study**
 [ACS99, BC94, Buc95a, Cha90, Kum96, MN95, MM94, TP93]. **Subject**
 [AC94, AC97, Ano92t, Ano94v, Ham90, fL94]. **suboptimally** [Szt94].
Subsampling [Tho94]. **Subsampling** [PRW97]. **subsidies** [DR93].
substitution [BMN93, BT98, GHT90]. **successive** [Wes96]. **Summary**
 [DFS94]. **superexogeneity** [EH93, PS96c]. **supply**
 [Ang91, Blo96, Blo96, BMN93, DL97b, Law90, NF98, Ste96]. **sure**
 [KPSS92, Per91, SM95]. **surprise** [HU94]. **surprises** [MN95]. **survey**
 [DL95, Dea90, GM93a, HM98, HS98c, KS97, MRB98, NRW93, PW95].
surveys [Rom97a, Rom97b]. **survival** [JM91]. **switching** [BMR99, Ham96,
 Kim94, KP97b, KP97c, Lee97c, Lee97b, Phi91, PS98b, Ter98, XTZ10].
symmetric [Gil91, Gil92, Gil93, HKU97, OG93, Tsi99]. **symmetry** [Lew95].
System [Yan98, Att91, Att95, Urb95, VK90]. **Systematic** [GS95]. **systems**
 [AV98, Cha90, Cha98, Dhr94, DR97, HS98a, HS90, Joh92, MR92, NP97,
 Par96, PR99, Urb95, WW96, Woo96, vSKK93].

take [Blo96]. **target** [PS92]. **tax** [Era97]. **taxes** [Blo96]. **tech** [BM95].
technical [AC93, Kum90]. **techniques** [Mou95, Van92, ZHkM91, Zhe96].
technological [DGV98]. **technologies** [BT95, Tyb92]. **technology**
 [Chi95, MN97, Phi97]. **teflon** [KS91]. **telecommunication** [HW96].
telephone [HAD93]. **television** [WW96]. **Temporal** [PS95c, GS95]. **term**
 [AL97, BM99b, PST96]. **Test**
 [Kuo98, AL96, AS93, AKS92, Att95, BHL96, BS90a, Bar92, CN96, CD93,
 DNSW92, Dor95, Eas91, Gil92, GL94, Hor94, LS96a, LW98b, Luc95, MS95,
 Orm90, ÖJ91, Pin98, PK96, Sai91, ST95, SW94, Zhe96, dJ96]. **Testing**
 [AV98, BL95a, Bie97b, Bos94, CP93, CA99, Das97b, DS98, DT94, DC96,
 ET96, EH93, EC96, GH90b, GLN94, GAR97, GNW96, GJ92, Gri96, Hal92,
 Hal94b, HS98b, HR96, JJ92, JS99b, KPSS92, Kyr98, LWG93, LH98, LT94,
 LT99, Lub95, LN99, OG93, PH91, Rob91, SL97, Shi93, SKA94, Sne99, And98,

Ang91, Are93, Att91, Bou95, Cha93, CF99, Dur91, Gil91, Gil93, GL98, GKW95, GM93b, Ham96, Han92a, Han99, HK91, Iwa94, KM95a, KB95, KvD94b, KM90, Mag90, McA95, MR91, Met96, Mir95, Oht90, PP93, SK93, Spa95, Vog99, Woo90, Woo91b]. **Tests** [AK92, Can98, God98a, Hau96, Hyl95, Ino99, Kua98, WA93, AS96, AK94, And94, ALP96, AH98, Bai99, BCL92b, BCL93, BGH⁺97, BD96, BHHS94, BG97b, Bro93, CT90, CEH96, CP92, Cho94, Dhr94, Die93, DW95, DK91, DK96, Eva92, FG95, GP93, GGH98, God96, God98b, GH96, GT92, HS96, JT94, JM91, Kao99, Kem91, KM95b, KS93, KW91, KD97, Kle93, Koo91, KZ90, LWG93, LT96, Lew95, LMN98, Li99, LB97a, LB97b, MS96, Mic99, Mil92, NT90, Pen99, PS90b, PS91, PS95c, PS96c, Qui98b, RK97, Seo99, SG91, SV99, Sma94a, ST98, Smi99, Thu92, TM93, VW93, Woo90, Zab93, dL97a]. **Theil** [SR92]. **their** [BG97a, BM93b, Dav98, HMR96, LR96a]. **theorem** [PO95]. **theoretic** [Fis95]. **theoretical** [GLN94, HMR96]. **theories** [Bou95, GKW95]. **Theory** [MMF93, PN96, AM93, Blo97, BCK92, CP92, CD98, Gra92, GS95, KB95, LS94, Mar98, MR91, Nel96, PS95b, Seo99, Spa95]. **think** [Mir95]. **third** [MS93, Poi97a, Poi97b]. **third-order** [MS93]. **threaten** [BM97]. **Three** [Mir95, Sch90, BYN98, DL95, MS93]. **three-dimensional** [DL95]. **three-facet** [BYN98]. **Three-stage** [Sch90, MS93]. **Threshold** [Han99, GM92]. **thumb** [Maa92]. **Tiao** [BOYF94]. **timber** [Paa97a, Paa97b]. **Time** [Dur93, Lau99, AL96, AL97, AKS97, BB92, BL95b, BW93, Bha97b, BH97, BP92, Can93, Cha93, CF99, CR94a, CG95, CA99, Col97, CR96, Com99, CSS90, DQ93, DeJ92, DNSW92, DR97, DH92, DW96, Fin93, Fra94, FK94, Gew93, GLN94, GP96, GAR97, GW93, Gri96, HW96, Hal92, Hal94b, Ham90, Ham96, HT99a, HRS92, Hos96a, Hos96b, Hus92, Jus95, KNI96, KOS95, KP99, Kum90, KP93b, KPSS92, LI91, LWG93, LW90, LS97a, Li99, LH96, MM94, Mof93, NT90, NV90, Osb91, PRW97, Pöt95, RS93, Sai91, Shi93, SK97, Sow92, Ste92a, Ste95, Sue92, Szp97a, Szp97b, Vog99, WL99, XP98, ZHkM91]. **time-dependent** [BB92, NV90]. **time-series** [CSS90, Ham96, Hos96b, Jus95, LI91, NT90, Osb91, Sai91]. **time-varying** [CG95, DR97, HW96, Kum90, LW90, Sue92, ZHkM91]. **timing** [KP93b, Lil93]. **tobacco** [Lab99]. **Tobin** [BBDS92]. **Tobit** [Che97, Chi92, Gre90a, Hon93, HKU97, Iwa93, fL94, fL99, Per90, SV99]. **Tobit-type** [fL94]. **today** [Sha96]. **Tornqvist** [SR92]. **trading** [LM90, MN95]. **training** [Gri93]. **transformation** [Abr99, BL91a, Buc95b, GH99, KCH95]. **Transformations** [Sen90]. **Transforming** [GZW95]. **transition** [ET96, GM97]. **transitions** [EGW90, MW97]. **translog** [Kum97, VK90]. **traps** [Das97a]. **treasury** [ENR90]. **treatment** [Ter98]. **Trend** [RKJ99, Bie97b, DeJ92, Hal96, Ino99, Kua98, Per97, PK96, Sai91]. **trend-break** [Ino99]. **trend-resistant** [PK96]. **trend-stationarity** [DeJ92]. **trending** [KM97]. **trends** [GIM97, Han92a, KO90, KO93, Mar93, Wic96]. **Tribute** [Zel91]. **trimming** [HKU97]. **trip** [Hor93]. **truncated**

[GT92, HP94, TM93]. **truncation** [Eas91]. **turning** [ZHkM91, ZkM99]. **Two** [Ame90, Don95, RS96, VV99, Ahn95, BL92, BS94b, Cre90, FH91, fL94, LY96, Lob99, ÖJ91, Poi97a, Poi97b, vP91]. **two-part** [LY96]. **two-period** [Cre90]. **Two-stage** [Ame90, Ahn95, BS94b, fL94, ÖJ91]. **Two-step** [Don95, VV99, Lob99]. **two-way** [BL92]. **type** [fL94, Che97, HKU97]. **Type-3** [Che97].

U.S. [AH93, BM93a, BM95, Buc95b, Dic93, PPL93, PN96]. **UIP** [JJ92]. **UK** [JJ92, MW97, SR91]. **ultrastructural** [SS97a, SS97b]. **unbalanced** [BC94, NP97]. **unbiased** [BSH93]. **unbiasedness** [KS90]. **uncertainty** [AM93, Ahn95, Koo96]. **uncovered** [Jus95]. **unemployment** [Blo97, FGM90, NvPV94]. **unidentified** [Vij93]. **unified** [PS90b]. **Uniform** [dJ98, PP94]. **union** [LW98a]. **union/non** [LW98a]. **union/non-union** [LW98a]. **Unit** [KS93, Sai91, BM93a, Bie93, Bie97b, BFH97, BG97b, CP93, DNSW92, Dic93, Die93, FHP97a, FHP97b, FFM96, GP93, GLN94, GAR97, GS97b, Hal92, Hal94b, HT99a, HLvD95, HS96, Hy195, KCW96, KPSS92, Lub95, Luc95, NT90, PH91, PS95c, SvD91, Seo99, ST98, TP93]. **unit-root** [GS97b, NT90]. **Unit-roots** [Sai91]. **units** [Mai90]. **univariate** [EMS99, Fra94, MM94, Sow92]. **unknown** [Abr99, BM99a, CD94, Cra92, GGH98, GH99, GJ92, HU94, IT98]. **unknown-variance** [HU94]. **Unobserved** [HRS92, GV97, JT94, MN95, MP99]. **unrelated** [KPS95, MMF93]. **unspecified** [Szp97a, Szp97b]. **unstable** [Bos94]. **upwards** [Eas91]. **urban** [TS97]. **use** [FOS97, FBA91, GKW95, Kem92, Kum96, MRB98]. **Using** [CFJL98, GHT90, MS97, BHL96, BKS96, BR97, CP98, DM92, DL95, Eas91, FD97, GS92, HS98a, Hal92, Hal94b, HKU97, HM98, Hus92, JM91, KP93a, KLOS97, Mag90, Mou95, NV90, Qui98a, Ruu91, SK96, Van92, Zab93, ZHkM91]. **Utah** [Ano90f]. **utility** [BS90b, KR94, SW94, vP91]. **utilization** [HY92, PN96, SS90].

validation [And91]. **valuation** [CR97, Sch96]. **value** [CM97, Koo91, Paa92, Sma94b]. **values** [AKS92, Hor94, KM97, ST98]. **VAR** [LR94, PR99]. **VARFIMA** [MW99]. **variable** [Abr99, AB95, BSH93, BM98, Che99, DL97b, GH99, Hal92, Hal94b, HASM98, Lai93, Lee94, Mro99, PH91, Pin93, SK96]. **variables** [Ame90, Att91, BYN98, BS94a, Dag94, DD97, DT94, Fri90, God98b, Hal94a, HNIP91, HNP95, Hon93, IASW99, Iwa92b, Iwa94, Kai98, KNI96, LS97a, Mag90, MN97, MB90, Met96, Now93, OG93, Per97, QS99, Run97a, Run97b, US94, VV99, Wan98]. **variance** [BCL92a, BM99a, BM93b, Can98, CN96, CD93, EMS99, Gil92, HU94, KT96, Nel92, NVvS91, PL91, Phi98, Run97a, Run97b, SC93, Smi94]. **variances** [BB92, Woo91a]. **variates** [DM92]. **variation** [CSS90, Sle90]. **Varieties** [GD96]. **various** [HS94b, Kiv95]. **VARMA** [LC97]. **VARs** [CD98, Phi98]. **Vartia** [RD99]. **Varying** [FLW98, CG95, DR97, HW96, Kum90, LW90, LH96, Osb91, Sue92, ZHkM91].

vector

[AR94, BM93b, CP99, JS99b, LS97b, SL97, TP93, TY95, Tur98, YT98, Zha99].
vectors [BOYF94, BDR94, GJ92, Han92a, Qui98a, Sne99, Wic96, Yik98].
versus [GMP99, MS92, Sne99, Urb95]. **vertical** [WW96]. **via**
 [LH96, Phi94, SK98, Zhe96]. **Vol** [Ano92b, BCL93, Gil93, KO93, Hal94b].
volatility [AS98, AL97, AS97b, ACS99, Ano92s, BM96, BM99b, BCdL98,
 Dan94, DL92, DG96a, GHT90, GHT97, HT97, HS98b, MT90, PS90a, Rui94,
 Rui97, SK98, TZL96, WC95]. **Volume** [TZL96, Ano98b]. **Volumes**
 [AC97, AC94, Ano92t, MN95]. **vs** [BG97a].

Wage [CL96, Buc95b, DR93, LW98a, OR94]. **wages** [Kum96, TS97]. **Wald**
 [CA91, Kem91, LB97a, LB97b]. **walk** [HSPHS90]. **walks** [Ent97]. **war**
 [FH90]. **water** [fLRP97]. **Watson**
 [AS93, AKS92, Bar92, HM94, KW91, PL91]. **way** [BL92, BC94]. **ways**
 [Mir95]. **Weak** [PR99]. **weakly** [Mic99, SW94]. **wealth** [Cre90, Wol90]. **web**
 [Bar97]. **weekend** [Con91]. **weekly** [FKL98]. **weighted**
 [Ich93, PS96b, Szc94, ZHkM91]. **weights** [HM98, MRB98]. **Welfare**
 [Pol91, Sen91, Dag90, EGW90, HMS91, MWS91, Tin91, vP91]. **WESML**
 [Lan97]. **where** [HT99a]. **which** [LS97a, MS93]. **white** [BSTY91, CL96].
wide [Bar97]. **will** [BL91a]. **winner** [HS94c]. **without** [Ai94, CD98, KB95].
women [TS97]. **work** [Das97a, EGW90, Hor93, Slo90]. **work-trip** [Hor93].
work-welfare [EGW90]. **world** [Bar97]. **wrong** [Nel92, NF95].

years [HK91].

ZEF [KPS95]. **Zin** [Smi99]. **zone** [PS92].

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