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Title word cross-reference

5 [LPS15]. AR(1) [Kru08, Kru14]. b [Sun14, VW14a]. ϵ [BBCL18]. F [SW16].
 g [LS12]. Γ [DGG14]. I(2) [JJFG10]. K [Kau15, LLL16]. L^2 [And17]. l_1
[MM16, Zhu18]. M [IL10, IL18, Yan18, MV13]. N
[Che10b, FVW16, Gay13, AG10a, EJC12]. R [HSVV13, KZ15]. S [Lea16].
 $\sqrt[3]{n}$ [JPW15]. T [DMR16, FVW16, MMV14, ZG10].

-complete [And17]. **-consistent** [JPW15, Che10b, Gay13]. **-contamination**
[BBCL18]. **-dependence** [MV13]. **-estimation** [HSVV13, Yan18].
-estimators [IL18, IL10]. **-minute** [LPS15]. **-moment** [DGG14].
-nearest-neighbor [LLL16]. **-priors** [LS12]. **-regularization** [MM16].
-regularized [Zhu18]. **-squared** [KZ15]. **-state** [Kau15]. **-statistics**
[MMV14]. **-test** [SW16]. **-uniformly** [EJC12]. **-values** [Lea16].

/unit [Kru14, Kru08].

1 [Ano11n, Ano11r]. **134** [HLT12a]. **144** [Kru14]. **159** [IL18]. **170** [HINR14]. **178** [CW14a]. **182** [GMR14a].

2010 [Ano10t, Ano10q, Ano10s, Ano10p, Ano10m, Ano10r, Ano10o, Ano10n]. **2011** [Ano11n, Ano11o, Ano11p, Ano11s, Ano11q, Ano11r, Ano12b, Ano12p, Ano12o]. **2012** [Ano12t, Ano12u, Ano12r, Ano12s, Ano12q, Ano13a, Ano13o]. **2013** [Ano13v, Ano13x, Ano13r, Ano13w, Ano13t, Ano13q, Ano13s, Ano13p, Ano13y, Ano13u]. **2014**

[Ano14x, Ano14v, Ano14w, Ano14u, Ano14s, Ano14r, Ano14q, Ano14t]. **2015** [Ano15t, Ano15s, Ano15m, Ano15r, Ano15p, Ano15o, Ano15n, Ano15q, Ano16a]. **2016**

[Ano16t, Ano16p, Ano16r, Ano16q, Ano16s, Ano16n, Ano16o, Ano17a]. **2017** [Ano17t, Ano17v, Ano17r, Ano17u, Ano17s, Ano17o, Ano17q, Ano17p, Ano17n]. **2018** [Ano18v, Ano18x, Ano18w, Ano18t, Ano18o, Ano18u, Ano18q, Ano18p, Ano18r, Ano18s]. **2019** [Ano19f, Ano19e]. **2SLS** [Zhu18].

37 [Xie11].

40 [Kra13].

90th [Slo17].

ABC [FN18]. **ability** [BK10, CM12]. **absences** [Gil10]. **absolute** [Jus11]. **accelerated** [LLS15]. **Accounting** [LW10a, Zam10, PT11a]. **accumulation** [PT11a]. **accuracy** [BR11, CM15b, CS11b, GMP17, Hay10, LP18a]. **accurate** [HS18b, SK12]. **ACF** [ACT13]. **achievement** [BDV17]. **acquisition** [LZ12]. **across** [GK18a, LPS15]. **Activity** [TT10, HV17c, JKLM12, TTG14]. **Adaptive** [CN14, CLR10, GKP13, Hor14, KKLW18, LTT17, Yu15, AC16, CF15a, GGL13, HOvD12, JPW15, QS16]. **Adaptively** [ZLZ13]. **addition** [BD15]. **additional** [Hay10, PS17]. **Additive** [CG10, DL18, BMDL17, FMV15, LPLZ18, PHL16]. **additively** [JCLL10]. **adequacy** [ZL15a]. **ADF** [GBH15b]. **adjusted** [Sai13]. **adjustment** [FP10]. **Advance** [CHH18]. **Advances** [ET14, CS14b, MXY12a, MXY12b]. **Adverse** [KS16a]. **affiliation** [HLP12, JPW10]. **affine** [CDR11, CW15b, FMS13, GZ16, HW12a, HW14a, MPRR17]. **after** [BI14]. **against** [CAS15, KL18, Lee14b, SLB18]. **age** [PSW10]. **agents** [Poi12]. **aggregate** [DNR10, Tri11]. **aggregated** [HLW15]. **aggregates** [cCTZ14]. **Aggregation** [PC14, DS15, HV17a, Has11, HS14, IDF11, MR16, Tho14]. **aging** [GK10]. **Agricultural** [PLJ11]. **Aigner** [Ano12b, Ano16a]. **airline** [AH12a]. **Akaike** [Spa10]. **Akaike-type** [Spa10]. **ALASSO** [CGL15]. **algebra** [MZC19]. **algorithm** [FGS18, Swe11]. **algorithms** [HOvD12]. **allocation** [PT11c]. **Alternative** [RS19, AG10a, AKM11, CF15b, CAS15, Kim14]. **alternatives**

[Hag12, Lee14b]. **ambiguity** [AGKZ18]. **Amemiya** [CHH18]. **American** [GR13]. **among** [ASX16, Gil10]. **Analysis** [Bha14a, CF15b, ASX17, ABHP16, BCF18, BI14, BKMZ16, BH16b, CKM16, CM15a, CS14b, sCJP14, CFSHP14, DZ15, EG14, FF14, FHLZ17, GM16, GBH15a, GMR17, GKP12b, HM14, Ho15, JJFG10, Kim14, LMT12, LZ12, LS15b, LL15b, Li17, LLL18, MZ18, MSS11, Nie10, Ona15, SX17b, TT10, Tod11, Ton15, Wes12, WP14, ZA10, ZWXW10]. **Analyzing** [DLM17]. **and/or** [LZ12]. **Anderson** [WT18]. **Annals** [CL10, ET14, HKRV18, ILT11, MT12, GKP12a]. **Announcement** [Ano14a, Ano17a, Ano18a, Ano18b, Ano19a]. **anomalies** [CO15]. **anonymous** [Lam12]. **anything** [LPS15]. **apples** [BDV17]. **Application** [GMR17, ALGQ16, ACG17, ALX11, BSV12, BKY10, BS18, BJW15, CCF18, Cam12, CNT15, Cha13b, CDS13, CR10, CKT17, DM13, DDSW18, DJfL15, FGPZ17, Gut16, JWFS16, KP17, KF19, LLS15, LT11, LP17, MR16, MPP10, MPRR17, ZZ16, ZG10]. **Applications** [AG10b, GKP12a, Hu17, CN14, Fas13, FMV15, HM18, LS12, Zha11b]. **applied** [LW14a, MP13a]. **approach** [ACT13, AHS10, An17, AFPZ16, AC15, ABHP16, BPS19, BPQ16, Car12, CMM18, Cha12, CJMMPA15, CCP17, CS13, CFW14, CS14a, CH14b, CH15, CGP18, CDDH15, CW11a, CPTV17, CGP16, CM12, CM15b, DGG14, DMP11, DSW12, Ell11, FL16, FS12, FiKY16, FL13, GHK18, GLS11, GK18b, Hil16, HMT12, HZ15a, Kai16, KP15, Kim14, KS18b, Kol18, KP10b, Lee16a, LZY14, LZL18, LT14b, LT15b, MSX13, MW16, PWM11, PS12, PTV16, Phi91, RL17, RH16, Son11, SHL11, SI19, XTZ10, ZA10]. **approaches** [Blu10, CM17a, Kea10, KPT12, Rus10]. **approximate** [BL16, Cho15, DGR11, FWZ19, KS17]. **approximation** [GK17]. **approximations** [BR11, FMS13, GP14a]. **April** [Ano11n, Ano10t, Ano13v, Ano14x, Ano15t, Ano17t, Ano18v]. **AR-GARCH** [AW15]. **arbitrage** [BC10, CG11, CDR11, FH15a, PLJ11]. **arbitrage-free** [CDR11]. **arbitrary** [Kru13]. **ARCH** [CZ15a, HP12a, NSS14]. **ARCH-type** [CZ15a]. **ARCH/GARCH** [HP12a]. **Archimedean** [OOS13]. **ArCo** [CMM18]. **area** [Fav13]. **ARFIMA** [CNT15]. **ARMA** [ADFK16, ZXC15, ZL15a]. **Arnold** [Ano13a, Ano17a]. **artificial** [CMM18]. **ascending** [FT14]. **ask** [CLY17, CLSY19]. **aspects** [AS14a]. **Assessing** [AG12a]. **assessment** [CHP18, ERS17]. **Asset** [CO15, ASX16, AG12a, BH14b, FL19, GKR13, GK18b, KS18b, LF18, LZK18, LPS15, LYCP19, PT11c]. **Asset-pricing** [CO15]. **assignment** [BD12, PWM11]. **assisted** [Sha11]. **assuming** [HK11]. **assumptions** [Gha17]. **asymmetric** [BEE15, EM14b, GKS16, JM14, KLMP15, Lam12, LT15b, Par16, Tet12, ZG10]. **asymmetry** [AM15a, ACM17, Cam12, DS15]. **Asymptotic** [CS11a, FHLZ17, Fre15, GMHS12, HP12a, HS17b, KS19, Lee14a, Lee16b, LOS18, LLZ15, LB17, LP18a, Ona15, Rob11, ASP16, AKM10, BR11, BCKK15, CF13, CC15b, sCJP14, CP18b, DH18, Geo10, IL10, IL18, JP12,

JJ14, KSY17, LKH14, LT14a, WL15]. **Asymptotically** [Arm15, CK18, CZP15, FGL11]. **Asymptotics** [AG12b, CM16, DFL18, KGMR12, KP17, LL15a, Ona12, Can14, CGP18, Kap15a, MP14, Sun14, WY16, Zha16a]. **asynchronicity** [BLL⁺17, HS18a]. **asynchronous** [DLX19, SX17b]. **asynchronously** [PHL16]. **atheoretic** [Blu10, Kea10, Rus10]. **attitudes** [FT14]. **auction** [HLM⁺12, HN12, JPW10]. **auctions** [AHS10, An17, ALGQ16, AGKZ18, BS12, Cam12, FT14, HS13b, HMS13, HLP12, KPT12, Lam12, LZ12, MS12, MSX13, Zin18]. **Augmented** [Han15, CH15, CS14c, DP17, GP14b, GMHS12, KRW17]. **August** [Ano10q, Ano11o, Ano13x, Ano14v, Ano18x]. **autocorrelated** [HLT10]. **autocorrelation** [KW10a, KS11, PP18, RR15, Sun14, Vog12]. **autocovariance** [GP12, PL15]. **autoregression** [Dua16, KMS16, Mag12, Qia16, ZZL18]. **autoregressions** [BCRT16, CS11a, CRT10, DHY16, GMWY19, Han10, HL14b, KC15, LMS17, LZZZ19]. **Autoregressive** [CKM16, Gup18a, AD13, Cha13a, CYZ15, ChKS15, DK18, DPSS11, FP11b, GTY13, GKS16, GGL12, GJ17, GJ18, GS11b, GR15, GR18b, HM18, JfL19, JN10, Joh10, JL13, JN18, KG18, KP10a, fLY10, LOS18, LL12a, LLZ15, LfL10a, LfLB10, LT15b, LXC16, MS17, MSW15, Pos16, QfL15, Rob10, SJ10, Su12, Sun16, SM18, SHHW18, XfL15a, XfL15b, XfL18, YfL17b, YL17, ZY18, ZZC18]. **auxiliary** [FN18]. **average** [Cha13b, DMP18, DK18, ES10, Far15, HS18a, LY16, LB17, Pos16, SWC12]. **Averaging** [WU15]. **Averaging** [Han10, CH15, CIY15, CKP10, DDMP15, DiT16, GZWZ16, HR12a, HP12b, KM16, KLGS12, LS12, LZZZ19, Liu15, LS15c, MPP10, MZ16, WZZ10, ZWZ13, ZY18]. **averse** [Wil11, Zin18]. **aversion** [BGZ11, Cam12, Jus11]. **Awaji** [FH15c]. **Award** [Ano15u, Ano12b, Ano13a, Ano16a, Ano17a]. **Axiomatic** [Fat10].

B [MXY12a, MXY12b, MP14]. **Bad** [BEE15, APT18, KT16]. **Bahadur** [CF13, Ots10]. **band** [CV17]. **Banded** [GMWY19]. **bands** [FR18, HL12, KS18a]. **Bandwidth** [ASP16, KSY17, LP13]. **banks** [FGPZ17]. **bargaining** [FM12, MT19]. **Barnett** [BI14]. **Based** [KMN11, ASP12, ASAM15, ABH11, AW15, AS14b, AS17b, AMM11, BHP12, BvH17, BD15, Bre15, BCDN12, CN12, CGL15, CZ11a, CS13, CZ15a, CL15b, CW11a, sCJP14, COP10, DPvD11, DGR11, FF11, FS10, FS14, FS12, FZ10, GT18, GZWZ16, GLPR11, Geo10, GP14a, GLS11, GBH15b, GBH15a, HvdAW11, HvdAW16, HO12, HLR11, HLPY15, HLW13, Kim14, KKLW18, KR10, Las10, LLL16, LZK18, LYZ18, LZZZ19, LW10b, MS16, MS12, McC17, MMV14, MV13, OP16, PG16, Pat11a, Pel19, PdSSGK12, PKA18, PM11, Siz11, Son11, TBE14, Tet12, Tri11, WT18, WL14, Xiu14, Yan15b, YL17, ZL15b, Zu15, dHvdG11]. **Basmann** [RS17, Slo17]. **Bayesian** [GKP12a, Kar17, ABHP16, BCL14, BvH17, CEK16, CGP18, CFSHP14, Des11, FS12, FL19, GGR17, GHK18, GT18, Gew96, Gew12, HPK14, sHDW17, HP12b, JWFS16, JM10, JM13, JM16a, KG18, Kim14, KLGS11,

KLS12, KPT12, LS12, LT11, LMT12, LY12, LZY14, LLY15, Mac10, MZ18, NP12, Nor15, Pel14, ZA10, vH11]. **be** [Ket18, Poi12]. **bearing** [AT14]. **beat** [LPS15]. **behavior** [CGH⁺19, GK10, HP14a, SGF11]. **behaviour** [O'D16]. **being** [MR16]. **beliefs** [An17]. **beneath** [CFFL15]. **benefits** [KW10b]. **bequests** [GGHM15]. **Best** [CL18a, KT12]. **Beta** [BCL14]. **Beta-product** [BCL14]. **betas** [DFL18, TB10]. **better** [BC11]. **Between** [MZ16, CFL16, Dez15, HLOW16, HR15b, JKM17]. **Beyond** [MP12b]. **Bias** [FP14, FVV11, Lee12, WPY11, Yu12a, CF15b, Ike16, Sia17, Yan15a]. **bias-corrected** [Ike16]. **Bias-correction** [FP14]. **bid** [CLY17, CLSY19, HLP12, LZ12]. **bid-ask** [CLY17, CLSY19]. **bidder** [FT14]. **bidders** [AHS10, Lam12, Zin18]. **bidding** [LZ12]. **Bierens** [Kas10]. **big** [CDG14, GG17]. **Binary** [CZ15b, GLL15, Kom13, AG10a, BN12, BC14b, CKT16, CL18a, DL11, DHKS18, EL13, HS15a, Kha13, KSV15a, KT12, LVX17, MM17b, MJ11, Mou15, WX14, WX15]. **binomial** [LML11, Sho16]. **bipower** [CPR10]. **bivariate** [CZ11b, HV17b, HS18a, LPZ19]. **black** [DMZ18]. **black-white** [DMZ18]. **blame** [ASX16]. **block** [AGS11, CR10, PSU11]. **blocks** [HL11a]. **Board** [Ano10a, Ano10b, Ano10c, Ano10d, Ano10e, Ano10f, Ano10g, Ano10h, Ano10i, Ano10j, Ano10k, Ano10l, Ano11a, Ano11b, Ano11c, Ano11d, Ano11e, Ano11f, Ano11g, Ano11h, Ano11i, Ano11j, Ano11k, Ano11l, Ano12c, Ano12d, Ano12e, Ano12f, Ano12g, Ano12h, Ano12i, Ano12j, Ano12k, Ano12l, Ano12m, Ano12n, Ano13c, Ano13d, Ano13e, Ano13f, Ano13g, Ano13h, Ano13i, Ano13j, Ano13k, Ano13l, Ano13m, Ano13n, Ano14b, Ano14c, Ano14d, Ano14e, Ano14f, Ano14g, Ano14h, Ano14i, Ano14j, Ano14k, Ano14l, Ano14m, Ano14n, Ano14o, Ano15a, Ano15b, Ano15c, Ano15d, Ano15e, Ano15f, Ano15g, Ano15h, Ano15i, Ano15j, Ano15k, Ano16b, Ano16c, Ano16d, Ano16e, Ano16f, Ano16g, Ano16h, Ano16i, Ano16j, Ano16k, Ano16l, Ano17b, Ano17c, Ano17d, Ano17e]. **Board** [Ano17f, Ano17g, Ano17h, Ano17i, Ano17j, Ano17k, Ano17l, Ano17m, Ano18c, Ano18d, Ano18e, Ano18f, Ano18g, Ano18h, Ano18i, Ano18j, Ano18k, Ano18l, Ano18m, Ano18n, Ano19b, Ano19c, Ano19d]. **bond** [BCN11, Fav13]. **Bonferroni** [McC17, WT18]. **Bonferroni-based** [McC17, WT18]. **boomerang** [HL17b]. **Bootstrap** [CNT15, GK15, WK16, WT18, BCIT14, Can10a, CNT17, Dav17, GH13, HV17c, JfL15, KS12c, Lee14a, Lee16b, LTTC17, LSW10, PSU11, PSS18, PGM15, Ric19, Sha11, Swe11, Yan15b]. **bootstrap-assisted** [Sha11]. **bootstrapped** [DMC12, ZL15a]. **Bootstrapping** [DGM13, DG17, GP14b, Hou17, Phi10, AGS11, HS18a, Tra13]. **both** [ASX16, CCH13, DL16, DL18, HLT12b, HZ15a, Ike16, LZL18]. **bound** [AC12, KS12b]. **boundary** [DGG14, GP12, Ket18, Ped17]. **bounded** [CX14a, GS13]. **boundedly** [And17]. **boundedly-complete** [And17]. **Bounding** [BKM14]. **Bounds** [KT12, VRW18, BSV12, Chi10, GKP12b, JPX11, Mou15, ST12]. **Box** [GM11]. **break** [EM14a, FMV15, GJ11, HLT16, HLT12c, HL15, ILT13, JWY18, Kim11, KS15].

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C [MXY12a, MXY12b]. **calibrated** [HMT12, JK15]. **Calibrating** [Jus11].
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 [BCH11]. **co** [AM15a, AGHP16, BW15, BCRT16, CRT10, Fas13, HLT16].
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co-movements [AGHP16]. **co-volatilities** [AM15a]. **Coauthorship**
 [ASK16]. **codifference** [LT14a]. **coefficient** [CJY15, CFL16, FGPZ17,
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coherent [GR14]. **cointegrated**

[FP10, GHX14, Geo10, HR10, Joh10, JN18, Phi14, Shi12, SHL11, TY17].

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[CP12, CK12, DGTY17, KP12, KU14, MP17, PSW10, VW14a, WWZ18].

Cointegration [BFvD10a, JW10, BFvD10b, BJJ15, CN12, ChKS15, CV17, GBH15b, GBH15a, Gra10, GL14, HvdAW16, Hua14, KLGs11, KR10, Las10, MW13, Nie10, PLG17, Swe11, TU10, WP14, YdJfL12, ZC18]. **college**

[AHK12]. **combination** [Bha13, HW14c]. **combinations**

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commercial [FGPZ17]. **commodity** [CNT15, cCTZ14, FFG10]. **Common**

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QS16, Wol16, YT15]. **comovements** [HS12a]. **compactly** [HSS17].

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[CHHW11]. **complements** [HHS12]. **Complete**

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condition [FGL11, HNS14, HLT12b, HA13, KRW17]. **Conditional**

[AL14, RS13, WZ16, AG12b, AS14b, AS17b, Arm14, Arm15, AC16, Arm18,

BN12, BJT16, CH14b, CT17, DFL18, DS18, EV10, FLM19, FJGM17, GK17,

GGL12, GO12, Hon17, HK11, KV17, KV10b, LP13, LCLS15, LT15b, NP12,

OSW12, PS17, Ped17, QY15, RL17, RS19, SC15a, Son10, Son15, SW14b,

TBE14, WT18, Zha10, ZC18]. **conditioning** [CLLL16]. **conditions**

[CO12, CC15b, Con10, GGR17, HZ18, Kru13, Mat16, MP17, Oku11, PP12].

Confidence [CQYZ18, FP12, HL15, BDK14, BKY10, CK18, FP14, FR18,

HL17b, HL12, IK16, KS18a, Mik10, Sha15]. **Confronting** [WZ12].

connectedness [DY14]. **conservative** [CK18]. **consistency** [DHY16].

Consistent [BNHLS11a, BDH16, BPMSW13, BI18, CSW14, HP18, LLL16,

MSW17, Men14, MHU19, AG10a, Che10b, CT17, DMR16, EJC12, Gay13,

HS14, JPW10, JPW15, KS11, LKH14, LLS14, NHKJ11, PSS18]. **constant**

[BJW15, KL18, Lar11, Ped17]. **constrained** [LLL18, Phi91, XTZ10].

constraints [BD12, FH15a, FWZ13, LTU14, SWD11]. **Constructing**

[HK14b]. **construction** [Cam12, CS11b, IDF11, LW10b]. **consumer**

[HL11b]. **consumers** [Hod11]. **consumption** [AT14, PSW10]. **contagion**

[CW11a, GMR14a, GMR14b]. **contain** [AGJ11]. **containing** [AC12].

contamination [BBCL18, CV17]. **contaminations** [HP14b].

Contemporaneous [HOY17, DPSS11]. **contemporaneous-threshold**

[DPSS11]. **content** [CKT16, vEGM14]. **context** [Lea16]. **context-minimal**

[Lea16]. **contextual** [Wil11]. **continuous** [ASP16, Cha16, CH11, CS13,

CPY17, DL17, KW16, LTT17, MP11, PQ12, San11, SL12, WY16, Yu12a].

continuous-time [ASP16, CH11, CS13, KW16, LTT17]. **contour** [Cha12].
Control [AT11, Ell11, HR17, MW16, iKPS16]. **Controlling** [PP18].
Conventional [Lea16, HL14b]. **convergence**
 [AR12, CF13, CC15b, EJCL14, ID16, JPW15]. **convexity** [SWD11].
Convolutional [LXC16]. **Copula** [ZZ16, CT15b, MSW19, OP16, ZOZS16].
copula-based [OP16]. **copulas** [OOS13]. **corner** [Jud13]. **corporate**
 [BdCK⁺14, DSW12]. **correct** [CX14b, RS19]. **corrected** [Ike16]. **correction**
 [AG10b, CFH10, FP14, HvdAW16, KR10, LS19, McC17, WT18]. **corrections**
 [FVV11, Yan15a]. **correlated**
 [CP15, CL18b, GHK18, GHX14, GLL15, Gay13, GHPP18, HSU10, HS15a,
 Koc16, KLS11, LT11, LR10b, LVX17, WX14]. **correlation**
 [ASX16, BPS19, BJS10, CFL16, DR15, GS15, GLH15, HOY17, JKM17,
 Ped17, PT11b, TH13, Vog12]. **correlations** [CEG11, SHL11]. **Corrigendum**
 [CW14a, HINR14, HLT12a, IL18, IK19, Kar17, Kra13, Kru14, Xie11].
corrupted [PHL16]. **cost** [Die14]. **could** [BC11]. **counterfactual**
 [CMM18, DZ15, FP14]. **counterfactuals** [AHK12]. **Counting** [BDV17].
countries [BdCK⁺14]. **country** [CGP16, ID16, Sal12]. **Covariance**
 [GO11, AM15a, BL17, BCH11, BLL⁺17, CKP10, DLX19, FWZ19, HC16,
 Hou17, JM16a, JM16b, KS11, Kru08, Kru14, LF18, LKH14, LT14b].
covariances [BPQ18]. **covariate** [BC14a, HP12a]. **covariates** [DMP11,
 DDMP15, Far15, GM17, GKCS18, KLS11, Lee16a, SH13, Sto12, Wol16].
covariation [BNHLS11a, Ike16, LT14a, PHL16, PM17, SX17b, Zha11a]. **Cox**
 [GM11]. **creative** [Slo17]. **Credible** [Man16]. **credit**
 [LW10b, PMM15, TZ11]. **crime** [DNR10]. **crisis** [BC11]. **criteria**
 [CK12, HINR12, HINR14, KT11, Spa10, Tet12]. **criterion**
 [Kha13, WZZ10, ZWZ13]. **critical** [Yan15b]. **critique** [BI14]. **Cross** [PSU11,
 WU15, ZY15, AAMS10, Arb13, BFK12, CGL12, DL11, DGP15, EM14b,
 EV17, GZWZ16, HV17a, HR15a, HLOW16, HP15, HS17a, ID16, KMS14,
 Kim11, KS18b, KP13, LR16, LZZZ19, MK14, Rob12, Sal12, SJ12, WWYL10].
cross-country [ID16, Sal12]. **cross-quantilogram** [HLOW16]. **cross-racial**
 [AAMS10]. **cross-section** [EV17, MK14]. **Cross-sectional** [PSU11, WU15,
 BFK12, CGL12, DGP15, HV17a, HP15, KMS14, LR16, Rob12, WWYL10].
cross-validated [HR15a]. **Cross-validation** [ZY15, GZWZ16, LZZZ19].
cubic [CG10]. **CUE** [CY12, HLMN11]. **cumulant** [EJW14]. **Curve**
 [AB18, BC10, LL10a]. **Curves** [Kra13, ELN11, VA89]. **cycle**
 [HP14a, Khw10]. **cycles** [ADG11]. **cyclical** [FP11b].

D [Ahn15, ADG11]. **Daily** [CGH⁺19, DLM17]. **Data**
 [Gal17, Pat11a, ALS13, AG10a, ALLM15, ASJL12, ASX17, AT14, AH12b,
 ACG17, ALX11, Bai10, BL17, BJS10, BFK12, BBCL18, BN12, BBP15,
 BCH11, Bha14a, Bha13, BW15, BKMZ16, BLV15, CCF18, CMM18, Cha16,
 CCC15, Che10b, CGL12, CM17a, CH18b, CW18, sCJP14, CKP10,
 CPvdW16, CPTV17, CP15, CL18b, CP18b, DLX19, DL11, DGP15, DEvG17,
 DEMY18, FK19, FLWZ15, FGPZ17, FMV15, FVV11, FF14, FAM13, GG17,

Gal11, GK16, GLL15, GN13, Gay13, Gha17, GM16, Ghy16, GHM16, GKS16, GK15, GHPP18, GLH15, Gug10, HOY17, HMR13, Hay10, HP15, HP18, HW12b, HLW15, HZ18, IDF11, JvN11, JJ14, JJ11, Kal11, KMS14, KPT16, Kim14, KS14, KW16, KSY17, KKLW18, KF19, Koc16, KL18, KP13, LF18, Lam10, fLY10, fLY14, Lee14b, LML11, LL10b, LL15b, LTT17, LB17]. **data** [Li17, LP18a, LLS14, LZW⁺18, LT14b, LKJ18, LS16, MKS16, MZ18, MXY12b, MSW15, MM17a, MSW17, MK14, MSS11, MZ16, OP16, PU11, PHY18, Phi10, QW12, Qia16, QS16, QfLY17, Rob11, RV15, RR15, RV18, Sai13, Sas15, SX17a, SW10, Sfl17, SH13, SW14a, SJ12, SL13, SY15, SJZ15, SJ18, SM18, SHHW18, TT10, WX15, WWYL10, WL12, WL14, Xiu10, YdJfL12, Zad16, ZWZ13, ZZ16, ZB14, dHvdG11]. **Data-based** [Pat11a, Kim14]. **data-driven** [FLWZ15]. **datasets** [DK18]. **date** [HL15]. **dealing** [D'H10]. **decades** [ASK16, BI14]. **December** [Ano12o, Ano10s, Ano11p, Ano16t, Ano18w]. **decision** [SL12, WX14]. **Decisions** [MT12, BPQ18, BSW10, DM13, Zam10]. **declines** [AX18]. **decompose** [O'D16]. **decomposition** [AT13, Egg16]. **Decompositions** [Die14, DY14]. **deconvolution** [KS18a]. **decoupled** [Jus11]. **decreasing** [Jus11]. **default** [DSW12, GMR14a, GMR14b]. **defaults** [KLS11]. **defined** [BCS15]. **definite** [BNHLS11a, CP18a]. **degree** [Sch11]. **degrees** [PL13]. **Delta** [GMO18, HL18, LSL14]. **Delta-method** [GMO18]. **demand** [BKM14, Fre15, KS16a, Khw10, MSW18, RV14, SI19]. **demographic** [AV11]. **Dennis** [Ano12b, Ano16a]. **densities** [BCRvD13, CKP16, FAM13, sHDW17, RS19, Wu10]. **Density** [FMS13, Zha10, Cho15, CS11b, DMR16, DPvD11, EJC12, KMPF15, LSL14, MP14, Pel14, RS13, TBE14, Zu15]. **dependence** [AGHP16, BFK12, BJW15, CLO18, CHC10, CGL12, CC15b, CL15a, CSS18, DMC12, Dez15, DGP15, EV17, GM15, HLOW16, HS17a, Jen12, JP12, JfL15, KMS14, Kim11, KS13, KLMP15, KP13, LR16, LP18b, Mag12, MV13, PSU11, Rob12, RT12, Sha11, SJ12, TH13, WWYL10, WKM15, Yan15b, ZOZS16]. **dependencies** [BTL13, LTT16]. **dependent** [ASMZ11, BCL14, BCH11, CN12, CCC15, GS13, LL10b, Mat12, Wol16, XfL15b, ZWZ13]. **derivative** [HY10, LP17, LCLS15]. **derivatives** [CM15a, ES10, HMN15, Par16, ZL15b]. **description** [DHY16]. **Design** [ADZ14, CY12, DL17, FFM12, OXM15, Xu18]. **Design-free** [ADZ14]. **designs** [HS19, PY15]. **desparsified** [CK18]. **destructive** [CGH⁺19]. **detail** [AV11]. **Detecting** [CDG14, FF11, HLT10]. **Determinacy** [Fan12]. **Determinants** [BEK17, BC10]. **Determination** [LS19, KKL14]. **determine** [MP12b]. **Determining** [Arb13, LLS17]. **deterministic** [JN18, Kim11]. **detrending** [Wes15a]. **development** [Gra10, LMvdK10]. **developments** [PRSV13]. **deviations** [Can10a]. **Diagnostic** [LS15b, Zha16b]. **diagnostics** [KV17]. **diagonal** [DPY16, HC16]. **Dickey** [HLT13]. **Difference** [CF15b, AL12, CLO18, HP13, ZXC15]. **Difference-in-Difference** [CF15b]. **differences** [AAMS10, CLO18]. **differential** [Gil10]. **differentials** [CS10, Fla10]. **differentiated** [Fre15].

diffusion [CS13, CZP15, sCJP14, Cho15, sC16, CKP10, CS11b, FMS13, Hou17, KYS14, KL12, Kri10, Kri11, LSL14, Son11, SC15b]. **diffusions** [ASP12, Cho13, HLM13, KP17, LC16, WPY11]. **diffusive** [TTG11]. **Dilation** [GH13]. **dimension** [CH10, GR18b]. **dimensional** [ASX17, BW14, BCF18, CK18, CCGR15, CMM18, CCC15, CGY15, CP11, CT15b, FHLZ15, FHLZ17, GM15, GKCS18, HC16, KC15, Koc16, LZL⁺16, LLL18, MS18, Mas17, MM16, MHU19, OP16, Pel19, Shi16, TYZ18, WWZ16, WLC19, Zhu18]. **dimensions** [CGL15, LS19]. **Direct** [Kri17, FL16, ZA10]. **Directional** [AT16, FS14, HLOW16, SV12]. **directions** [AT16, APT18, CS14b]. **Dirichlet** [CG10, JM14]. **discern** [CM17a]. **discontinuity** [CRY16, DL17, FFM12, HS19, OXM15, PWM11, PY15, Xu17, Xu18]. **discount** [PS12, Wes12]. **discounts** [FS16]. **discourse** [WXC14]. **discovery** [FFG10]. **discrete** [AM10, BKY10, BDKS18, BHH12, CLR10, Dav17, Gew12, HR16, HLW15, KV17, KW16, Kom13, LS15a, LS15b, NR10, Wil11, Xu18, ZLZ13]. **discrete-time** [KW16]. **discretely** [FF11]. **discrimination** [BCDN12]. **Disentangling** [BBGV14, FH15c, TB10]. **distance** [AR12, AT16, EJW14, FS10, FS14, GKN17, HLR11, HMT12, Kol18, LP13, Tor17]. **distance-based** [HLR11]. **distances** [SV12]. **distortion** [RY11]. **distributed** [ChKS15]. **distributed-lag** [ChKS15]. **Distribution** [DV10, DE12, Kha13, Liu15, MP13b, BTL13, CH14b, CZP15, DLM17, DH14, DHKS18, FGV17, FiKY16, GT18, GM17, GMHS12, HvdAW11, IL10, IL18, JWY18, KW10a, KS18a, LML11, MRT16, MP14, Sho16, ZG10]. **Distribution-free** [DV10, DE12, CZP15, HvdAW11]. **distributional** [Rot10]. **distributions** [ALW12, And17, BDK14, CS11a, DKK14, Egg16, GLPR11, GRV11, GK18a, Kau15, MM11, MP13a, NP12, Oga13, OP16, PRSV13, PSW10, PQ12, RS17]. **disturbances** [KP10a]. **diurnal** [CHP18]. **Divided** [ST15]. **dividend** [WW15]. **Divisia** [FS10, FS14]. **Dmk/\$** [JJFG10]. **Do** [AGJ11, MM11]. **doctor** [Gil10]. **Does** [Jus11, Kau15, LPS15, vEGM14]. **dollar** [ELN11]. **domain** [CET14]. **domestic** [BEK17]. **dominance** [AT17, BDH16, CJMMPA15, CKT17, LSW10, PKA18, Sch11]. **Dominating** [FM10]. **Double** [GG17, WY16, LLZ15, ZZL18]. **drift** [dHvdG11]. **driven** [CHO19, FLWZ15, FZ18, HWY16, KT14, Tod11, BL15]. **drug** [Dez15]. **drugs** [Dez15]. **DSGE** [HINR14, CR10, DSS17, Gal17, GQIK17, HINR12, HS12a, Sai13]. **dual** [Kai16]. **dummy** [HV17b]. **duration** [ACG17, CDS13, Che19, CW10, HW14b, LS15b, LT15b, NR10, Xu18]. **durations** [Ike16, LKJ18]. **during** [CFH10, Gil10]. **Dynamic** [AM10, BE16, BGZ11, BC14b, DHS16, FHLZ15, FHLZ17, HL11a, HHV16, KP12, SS16, TvD13, AH12a, AK12, AFS13, AC15, ABHP16, BW14, BH17, BN12, BPMSW13, BKMZ16, BE10, BE11, CX12, CN14, CLLL16, CPvdW16, CP15, CEG11, CT15b, DGR11, EMvS11, EW15, EV10, Fan12, FVGQRR15, FGS18, FL11, FL19, GG19, GHK18, Gal11, GK15, GKN17, GPY10, HMPV11,

HL17a, HOY17, HP13, Han18, Hay10, HP15, HR16, HS17a, HLW15, HZ15a, HZ15b, HZ18, HS12b, KG14, Khw10, KV10b, KS12d, LW10a, Lee12, fLY14, Lee14b, LMZ17, LOS18, Li17, LR10a, LS16, MK14, PC14, QfLY17, RvdHW14, Sas15, SX17a, Sfl17, SH13, SL13, SY15, SI19, Tho14, Yan18, YdJfL12].
Dynamics [LPT10, ABTT15, BBGV14, BKLS16, BS18, CDS14, CF12, CNT15, CLR10, GR18a, JvN11, NNN11, PTV16, Wu11].

earnings [BS18, CF15b, JWFS16]. **earthquake** [FH15c]. **Econom** [HINR14, HLT12a, Kra13, Kru14, Xie11]. **Econometric** [CM15a, JJ10, Jud13, KMN11, SX17b, Shi16, Tod11, Wes12, GM16, HM14, Kai16, KS19, Li10, LL10b, PL16, TvD13]. **Econometrics** [ASK16, BW15, CW14a, CL10, ET14, GKP12a, GMR14a, HKRV18, IL18, IK19, LMT15, BDM16, CHL14, CHH18, CCGR15, DKK14, Gew96, Hu17, Kar17, Kea10, Lam12, Rus10, Slo17, ZZ11, Zha11b, ZG10, Blu10, Ano12a, Ano13b, ET14].
Economic [McF12, BSW10, DHN16, DEvG17, FH15c, HM14, LS12, OP15, WP14].
Economics [HKRV18, BDM16, Hu17, LW14a, ZZ11]. **economy** [JW10].
Edgeworth [Kap15a, ZMAS11]. **editor** [ILT11, Bha14a]. **Editorial** [DS10, LZ19, Ano10a, Ano10b, Ano10c, Ano10d, Ano10e, Ano10f, Ano10g, Ano10h, Ano10i, Ano10j, Ano10k, Ano10l, Ano11a, Ano11b, Ano11c, Ano11d, Ano11e, Ano11f, Ano11g, Ano11h, Ano11i, Ano11j, Ano11k, Ano11l, Ano12c, Ano12d, Ano12e, Ano12f, Ano12g, Ano12h, Ano12i, Ano12j, Ano12k, Ano12l, Ano12m, Ano12n, Ano13c, Ano13d, Ano13e, Ano13f, Ano13g, Ano13h, Ano13i, Ano13j, Ano13k, Ano13l, Ano13m, Ano13n, Ano14b, Ano14c, Ano14d, Ano14e, Ano14f, Ano14g, Ano14h, Ano14i, Ano14j, Ano14k, Ano14l, Ano14m, Ano14n, Ano14o, Ano15a, Ano15b, Ano15c, Ano15d, Ano15e, Ano15f, Ano15g, Ano15h, Ano15i, Ano15j, Ano15k, Ano16b, Ano16c, Ano16d, Ano16e, Ano16f, Ano16g, Ano16h, Ano16i, Ano16j, Ano16k, Ano16l, Ano17b, Ano17c].
Editorial [Ano17d, Ano17e, Ano17f, Ano17g, Ano17h, Ano17i, Ano17j, Ano17k, Ano17l, Ano17m, Ano18c, Ano18d, Ano18e, Ano18f, Ano18g, Ano18h, Ano18i, Ano18j, Ano18k, Ano18l, Ano18m, Ano18n, Ano19b, Ano19c, Ano19d]. **Editors** [CCKR12, DMR17, DKK14, ET14, HKW12, HW17, KS12e, KS16b].
educational [BDS14]. **effect** [BC14a, BSV12, CCF18, Che10b, CFW14, Che17, Dez15, DH14, FM12, Geo10, HS19, LY16, LT11, LZW⁺18, OP15, SS16, WH10, Wes15a, Zha11a].
effects [ALS13, ALLM15, AM15b, BL17, BJS10, BFK12, BR12, BI18, BHP12, BH16a, BLV15, CLO18, Cat10, CSW14, Chi10, CP15, CL18b, EV17, FP12, Far15, FGPZ17, FVV11, FVW16, FFM12, FH15c, GG19, Gal11, GN13, Gay13, GK15, GLH15, HL14a, Hay10, HHV16, HR16, HL11b, HW12b, Hsi18, Ike16, JWFS16, JSE14, Jus11, KGMR12, Kau15, KS13, KM16, KZ15, Kle10, KSV15a, Koc16, fLY10, jL12, fLY14, fLY15, LR15, Lee18, LL15a, LO15, LB17, Li17, LLS14, LS16, MKS16, MK14, MSW18, Mou15, NDT19, PSW10, Par16, PHY18, RW11, RV15, Rot10, SWC12, Sfl17, SJZ15, SJ18, SM18,

VRW18, Vog12, WL14, Yan18, YdJfL12]. **Efficiency** [GL16, ST12, AC12, AS10, AT17, CFFS16, FLZ11, GKS16, HLX19, Ots10]. **Efficient** [AR12, AB18, BL16, Cat10, CP18b, Cos13, FR17, FL13, HL10, Han16, HN12, KV10b, fLY14, Lee18, LXZ16, LR10b, LPLZ18, Poi17, Rob10, RV15, APT18, Egg16, FGL11, HOvD12, HS17b, LZW⁺18, LfLB10, McC12, MZ16, Qia16, SK16, SI19]. **eigenpairs** [HK14b]. **eigenvalue** [LF18]. **eigenvalue-regularized** [LF18]. **either** [HZ15a]. **elementary** [BDV17]. **elicited** [AHK12]. **Eliminating** [dHvdG11]. **ellipse** [HL17b]. **Elliptical** [Kra13, VA89]. **ellipticity** [FJGM17]. **emerging** [RY11]. **Empirical** [AGS11, AGKZ18, DS15, HLM⁺12, Hor14, OXM15, AG12a, CHHW11, Can14, CF15a, CCC15, CGL15, HP16, HN12, Hu17, KS12b, KS14, LW10b, MJ11, Oga13, Ots10, OSW12, PKA18, SW14b, YXZ14, Zha16a]. **empirics** [MPP10]. **employment** [AV11, LW10a, LMvdK10]. **Endogeneity** [APS16, KT16, CGY15, CFVK15, GH16, GKCS18, Gut16, MM17a, SW10, SS16, SVV16, YP18]. **Endogenous** [APS17, DF12, HLP16, AMM11, AT16, BMS18, Che15a, D'H10, FT14, FF14, HHB12, HV17b, HKY19, Ike16, KPT16, MKS16, MW16, NDT19, PM17, QfL15, QfLY17, SW16, ST12, Woo14, Zhu18]. **endogenously** [CFR18, Cos13]. **energy** [BJW15]. **engineering** [LZ19]. **English** [ALGQ16]. **entries** [CQYZ18]. **entropy** [RS17]. **entry** [FT14, LZ12, MSX13]. **environmental** [APS17, KT16]. **environments** [BEE15]. **episode** [Gil10]. **epoch** [Jen12, JP12]. **Epps** [Zha11a]. **equal** [CM15b, GMP17]. **equalities** [Shi16]. **equality** [CP18a]. **equation** [AK12, AKM11, DL16, Slo17]. **equations** [CH14a, DFH⁺14, EJW14, GP13, HZ15b, KV10a, LP13, LW14b, MP17, OP18, YfL17b]. **equilibria** [CC15a, Xia18]. **equilibrium** [An17, CFH10, CPvdW16, FVGQRR15, LW10a, LM12]. **equilibrium-correction** [CFH10]. **equities** [CDS13]. **equity** [ABTT15, BNHLS11a, CDS14, SX17b, WW15]. **equity-index** [ABTT15]. **equivalence** [Lav14]. **ERA** [Sia17]. **Erratum** [GMR14a]. **error** [AH12b, An17, ADN⁺16, BC14a, BvH17, CRdM17, Che17, DL17, FLM19, GKS15, GM17, GLH15, HR17, HvdAW16, Hu17, HW17, JvN11, Joc15, KPY11, KS18a, KSV15b, KR10, LMZ17, LS19, MSW17, MRSE11, Ona15, PHL16, Pel14, PK17, PSY13, iKPS16]. **error-correction** [HvdAW16, KR10]. **errors** [BPQ16, CCJ12, CIY15, CG10, DL16, EJW14, FGS17, GKN17, HSVV13, HP15, HW10, HS15b, LR10b, MM16, NOR13, Son15, SY15, VW14b, WH11, ZXC15]. **errors-in-variables** [EJW14, GKN17, WH11]. **Essays** [CHH18]. **estimate** [ASX17, GK18b, HZ15a]. **estimated** [GMP17, HL12]. **Estimates** [FM12, AV11, Gup18a, HR16, Man16]. **Estimating** [AHS10, CH18a, CS10, CPvdW16, CGE10, DP17, FVGQRR15, HL14a, HW14b, JLZ19, JM14, Khw10, Kim11, KV10a, Lar11, LML11, LC16, LKJ18, OQ11, PHL16, PLG17, QW12, QfL15, Sai13, SW10, SW14a, WH10, Zha11a, ZB14, iKPS16, CCF18, CFW14, CP18b, DMC12, FiKY16, HK14b, HLM13, LP13, LS15b, MW16, Phi91, ST12, TB10, WPY11, XTZ10]. **Estimation** [AH12a, ALLM15, BFK16, BH13, CFPY10, CCeC18, CW15b,

DK18, DH14, EV17, FZ18, GTY13, GLPR11, GRV11, GN13, HKRV18, Han18, Has11, HLW15, HK11, Hua14, KSV15a, KL12, KS12d, KS12f, fLY10, LTU14, fLY15, LB17, MS18, Mar14, MSW15, MSW18, Oga13, PM17, SX17b, SW17, SM18, YdJfL12, ZLX15, ADZ14, Ahn15, ASMZ11, ASAM15, AFS13, ADS12, ALW12, AC15, AC13, AR12, AB18, AL10, AL12, AMM11, AdCGIV11, BN13, BL16, BKW17, BH17, BN12, BPMSW13, BC14a, BC15, BK10, BS12, BGZ11, BJR17, BvdW11, BLL⁺17, BMS18, CX12, Cam12, Cat10, CNT17, CFFS16, Cha17, Cha13a, Cha16, CYZ15, CDH10, Che10b, CZ10, CZ11b, CZ12, CSW14, CZJ18, Che18, CW18, CLSY19, CKK15, sC16, COP10, CV17, CP15, Cíz12, CL18b, CLR10, Cos13, DGG14, DDMP15]. **estimation** [DMP18, DMR16, Des11, DPY16, DFH⁺14, EJW14, EJC12, EJCL14, FWZ19, FK19, Fas13, FH15a, FS12, FSV14, FV15, FN18, FLZ11, FZ15, FR17, FNN12, FH15b, FL19, GR13, GG17, GGR17, GHK18, GJZ15, GP13, Gay13, GP12, GR18a, GO12, GKN17, GJ17, GR18b, HL10, HR17, HY10, HINR12, HINR14, HSVV13, HL17a, HLR11, HW12a, HP13, HK14a, HP15, HLPY15, HKLP15, HP16, HP18, HS15a, HN12, HMN15, Hor12, Hor14, HL17c, HV17c, HS15b, HKY19, HLP12, JCLL10, JWY18, JfL18, JfL19, JL13, JPW15, KRW17, KP10a, Kha13, KS11, KK12, KKLW18, KS18b, KM16, KYS14, KSV15b, KV10b, Kri17, Kri10, Kri11, Kru08, Kru13, Kru14, KPT12, Lam10, LMS17, LP13, jL12, fLY14, LKH14, LS15a, LR16, LMZ17, Leu15, LT15a, LL10b, LL12a, LLL16, LXZ16]. **estimator** [LTT17, LZL18, LPZ19, LR10a, LR10b, LfL10a, LCLS15, LPLZ18, LZW⁺18, LfL10b, LT14b, LS16, MS17, MR11, Mas17, MSW17, Men14, MHU19, Miy16, MW19, MZC19, NDT19, OOS13, Oku11, Ona15, OP15, PPT11, Phi14, PP12, Poi17, PY15, QS16, QY15, QfLY17, RL17, RS15, Rob10, Rob14, Rot10, RS17, SX17a, Shi16, Shi12, SH13, SWD11, SVV16, Slo17, Son15, SL12, SJ10, SJ12, Su12, SL13, SY15, SC15b, SH16, SI19, TBE14, TTG11, TTG14, Tor17, Tsi12, VW14a, WH11, WIW13, WZ16, Wol16, Woo14, Xia18, Xiu10, XfL15a, XfL18, YfL17b, Yan18, Yu12a, Yu12c, Yu15, Zha16a, Zha10, Zin18]. **Estimator** [Wu10, AG10a, AK12, AKM10, And10, Che10a, DGR11, HLMN11, Hay10, HP14b, Ike16, KS19, LF18, LfLB10, Liu15, Ona12, PSS18, Sun11, Xu18, Yan15a]. **estimators** [ASP16, AG12a, AKM11, BR11, BNHLS11a, BCH11, BH16a, Bre15, Can14, CF15a, CF13, CC15b, CKP10, DLX19, DFS12, FGL11, FVV11, FM10, GS12, GMHS12, GQIK17, HO12, Han10, Han12, Hou17, HLW13, Ibr14, IL10, IL18, JPW15, KS17, Kue12, Lee14a, Lee16b, LOS18, Lee18, MJ11, MZ16, Pat11a, PM11, ZMAS11]. **ETFs** [CDS14]. **euro** [ELN11, Fav13]. **European** [Xiu14]. **Eurozone** [ASLP14]. **Evaluating** [Bha13, HS12a, DLX19]. **Evaluation** [BA11, AT14, BCIT14, DSS17, GKR13, MP11, RS13, RY11]. **Event** [HWY16, CHO19]. **events** [GMR14a, GMR14b, GKM14]. **Evidence** [BEK17, BdCK⁺14, MS16, Sia17, DS15, KS14, Wu11, WW15]. **Ex** [KS18b, ABHP16, CKP10]. **Ex-post** [KS18b, ABHP16, CKP10]. **Exact** [BDK14, GT18, HM18, Shi12, Arm15, GJZ15, GS13]. **Examining** [AFPZ16, BH14b, AGHP16]. **example** [DHN16]. **Examples** [And17]. **excess**

[AGJ11]. **exchange** [BCN11]. **exchangeable** [BJR17]. **excitation** [ASLP14, BLY18]. **exciting** [DEMY18, GKM14]. **excluded** [LT15a]. **exclusion** [KV10a]. **Exit** [GR18a]. **exogeneity** [Can14, GMR14a, GMR14b, JW10, KP13, WP14]. **exogenous** [CFR18, CP15]. **expansion** [Kap15a, LSL14, Xiu14]. **expansions** [Cho13, LC16, ZMAS11]. **expectation** [Egg16]. **expectations** [AHK12, Bia16, Fan12, YfL17a]. **expected** [BA11, LM11]. **experience** [CGE10]. **experiment** [Sia17]. **experiments** [AH12a, FP12, Gew12, Sto12]. **expiry** [FH15a]. **explain** [CF12, CHP18]. **Explaining** [AAMS10]. **explanatory** [DEvG17, MW16, Woo14]. **Explicit** [Cho15]. **Exploiting** [BPQ16]. **exploratory** [CFSHP14]. **explosive** [CPY17, Mag12, PL16, WY16]. **exponent** [PW12]. **Exponential** [FWZ13, KT14, Wu10, CW10, DJfL15, JfL18]. **Exponentially** [TYZ18]. **exports** [BEK17]. **Extended** [MP13a, Zad16, CLY17, CLS19, DM13, Des11, Ped17]. **Extending** [PWM11]. **externality** [Miy16]. **extraction** [Mac10]. **Extremal** [DMZ18, DMC12]. **Extreme** [CDES14, AGHP16, BTL13, GKM14]. **Extreme-quantile** [CDES14]. **extremogram** [DMC12]. **Extremum** [HMN15].

F [HS17b]. **facing** [CH14a]. **Factor**

[Han15, KF19, LZK18, PU11, WLC19, Ahn15, ASX17, AM15a, ABHP16, BW14, BL16, BKW17, BH17, BCF18, BPMSW13, BKMZ16, BE11, CH18a, CRT15, CDG14, CH15, CP11, CFSHP14, CS14c, DLX19, DL11, DGR11, EMvS11, FXY17, FWZ19, FGS18, FL11, FHLZ15, FHLZ17, GP14b, GMHS12, Han18, KRW17, KL18, LLL18, MS18, MSW19, Mas17, MHU19, Ona12, Ona15, PP15, Pel19, PS12, RS15, SW17, Tra13, Wes12, YT15]. **Factor-Augmented** [Han15, CH15, GP14b, KRW17]. **factorizations** [BLL⁺17]. **factors** [BN13, BE10, CCH13, CGY15, DLX19, GMP17, HL11a, HMPV11, KZ15, LL10a, LLS17, LZK18, Ona12, PT11a, PT11b]. **failure** [AC13, LLS15]. **failure-time** [LLS15]. **families** [HY10]. **family** [MJ11]. **fast** [ABH14]. **Fat** [DJS⁺13, KLMP15]. **FAVARs** [MS16]. **FDI** [CCF18, DJfL15]. **feasible** [AG12b]. **features** [FP11b, LML11]. **February** [Ano10p, Ano11s, Ano12t, Ano14w, Ano15s, Ano17v, Ano18t, Ano19f]. **feedback** [AM15b]. **feedbacks** [Hay10]. **Fellow** [Jud13]. **Fellows** [Ano12p, Ano13o]. **female** [CGE10, FM12]. **festschrift** [MXY12a, MXY12b]. **Filter** [MRR15, KP15, PdSSGK12]. **Filtered** [GS18]. **filtering** [BCRvD13, DGR11]. **filters** [fLY15, MP11]. **Finance** [HKRV18, BJW15]. **Financial** [CMY16, LMT15, AT14, AGHP16, BC11, Bha14a, BKLS16, BPQ18, CM15a, CJMMPA15, CDES14, CPvdW16, DDSW18, DHS16, DY14, DEMY18, FK19, KS14, KW16, KKLW18, LZ19, MZ18, TZ11, ZZ16, Zha11b, ZG10, ZL15b, ZB14]. **financing** [LPT10]. **fine** [ABTT15]. **Finite** [GS13, And10, AKM11, CPT14, GM15, Mar14, Tra16, VKN12]. **Finite-sample** [GS13]. **Firm**

[Bha14b, BEK17, CO15, CS10, HMR13, Ibr14, KS12f, O'D16, vEGM14].
firm-level [BEK17]. **firms** [DY14, GR18a]. **First**
 [HP13, AHS10, An17, AGKZ18, BS12, DG17, HLM⁺12, HS13b, HMS13,
 HLP12, KPT12, MS12, MSX13, PTV16, Zin18]. **first-order** [DG17].
first-price [AHS10, An17, AGKZ18, BS12, HLM⁺12, HS13b, HMS13, HLP12,
 KPT12, MS12, MSX13, Zin18]. **fiscal** [LPT10, MS16]. **fish** [HHS12]. **fit**
 [BDK14, Bre15, KV17, MO12, MP13a, ZOZS16]. **Fitting** [EMvS11, PK17].
fix [Sun14]. **Fixed** [Li17, Sun14, Zha16a, ALLM15, BFK12, BI18, BH16a,
 BLV15, Che10b, CSW14, EV17, FGPZ17, FVV11, Gal11, GK15, GLH15,
 HW12b, JSE14, Kap15a, KS13, KSY17, fLY10, fLY14, fLY15, LR15, LL15a,
 LO15, LLS14, LS16, MKS16, MP14, MSW18, PHY18, RV15, Sfl17, SJZ15,
 SJ18, SM18, SI19, Vog12, VW14a, WH10, Yan18, YdJfL12]. **Fixed-**
 [Sun14, VW14a]. **fixed-b** [MP14]. **fixed-bandwidth** [KSY17]. **fixed-effect**
 [Che10b, WH10]. **Fixed-effects** [Li17, BI18, Vog12, Yan18].
Fixed-smoothing [Zha16a, Kap15a]. **fixity** [Hil16]. **flexibility** [FM12].
flexible [CFW14, KP10b, LLL15a]. **flights** [DEMY18]. **flow** [BXZ15]. **flows**
 [AV11, DLM17]. **focus** [ES10]. **Focused** [DiT16]. **followers** [BE16]. **follows**
 [CS13]. **food** [HL11b]. **force** [AAMS10, DP17]. **forecast** [Arb13, Cha13b,
 CM15b, DSS17, Ell11, HW14c, KMPF15, MP12a, Pat11b, WY12].
Forecasting [AM15a, BV11, CFH10, CCH13, cCTZ14, CH15, KS14, TY17,
 WBH13, ABM11, AdCGIV11, BH17, BKMZ16, BPQ16, BPQ18, BCN11,
 CG11, CGP16, CS14c, CPR10, DHS16, DK18, FXY17, Fav13, GS11a, GR14,
 GKP13, HM14, IJR17, ILT11, KP15, KS15, LRV13, LTU14, LLL15a, PPT11,
 RS11, Siz11, TvD13, ZLZ13]. **forecasts**
 [DPvD11, HS12a, MM11, MMFG12, PPP13]. **foreign** [BCN11]. **form**
 [ABH11, BJT16, CNT17, Cho13, Cho15, HS15b, LC16, LLS14, Sal12, Siz11].
formal [PW12]. **formation** [Leu15]. **forms** [PG17]. **forward** [DSW12].
Four [ASK16]. **Fourier** [Tsi12]. **Fourth** [HMR11]. **Fractional**
 [GK17, CNT15, CNT17, CHL18, CAS15, CV17, FNN12, GP14a, HV17a,
 Has11, JN10, Las10, LT14a, Nie10]. **fractionally**
 [EV17, HR10, PGM15, RV15, Shi12]. **frailty** [KLS11]. **frailty-correlated**
 [KLS11]. **framework**
 [ABH11, ChKS15, HS18b, Lav14, MBC15, TB10, Zha16a]. **France** [DM13].
Fréchet [ZZC18]. **free**
 [ADZ14, CZP15, CM17a, CDR11, DV10, DE12, HvdAW11, Kha13].
frequencies [AGK10, LS15a]. **frequency** [ASMZ11, ASJL12, ASX17,
 ADFK16, And16, BW15, BKMZ16, Cha17, CET14, Cha16, CM17a, sCJP14,
 CPvdW16, CPTV17, CV17, CP18b, DEMY18, FK19, FP11a, GM16, Ghy16,
 GHM16, GHS16, HP14b, Kal11, KW16, KP17, KKLW18, KF19, KL18,
 LTT17, LP18a, LT14b, LKJ18, MM11, MZ18, MS16, MW13, MZC19, OP16,
 PHL16, Pel19, Qia16, TT10, Wu11, Xiu10, Zad16, ZZ16, ZB14]. **frequentist**
 [CH15, CGP18]. **frictionless** [Cha17]. **frictions** [DLM17, DHS16]. **Frontier**
 [FSV14, KSV15b, APS16, APS17, BI18, CFFS16, CSW14, DG11, DFS12,
 DP17, GKS16, KPT13, SVV16, Tsi12, WH10]. **Frontiers**

[LMT15, GH16, MR16, PS12]. **Fuller** [HLT13]. **function** [CZP15, Ell11, FS10, FS14, GP12, Gut16, HINR12, HINR14, LCLS15, LPLZ18, LCY10, MW16, Pel14, PL15, Sch11, SWD11]. **Functional** [BCF17, CJY15, LL12b, MSS11, PQ12, Sun16, CGL15, FV15, HKR14, HR15b, LSW13, LTT16, LLS14, LXC16, Sal12, SH16, SM18, Zha16b]. **Functional-coefficient** [Sun16, SM18]. **functionals** [FGZ17, San11, ST12]. **functions** [AC12, AT16, BKM14, CS11a, CFGV13, CFPY10, Cho15, Die14, DH14, GP14a, HL12, HLP16, IK13, IK19, Kha13, KT12, Kri17, LRV13, MJ11, TT10, Wol16, YXZ14, ZLX15, iKPS16]. **fund** [BCIT14]. **fundamentals** [Bha14b]. **further** [HS18b]. **fused** [QS16]. **future** [BCN11, CS14b]. **futures** [CNT15, ST15].

game [AH12a, AL10, HHS12, WXC14]. **games** [AL12, DHKS18, KT12, Kli15, LT15a, LVX17, Mar14, WX14, Xia18]. **Ganz** [BSV12]. **gap** [DMZ18, MW17]. **GARCH** [AW15, BDR14, BvdW11, BHK⁺13, CDI12, Con10, CM16, DFL18, DMR16, FLZ11, FWZ13, FJGM17, HP12a, HP16, JM13, JM16b, KF19, LLL15b, LZL18, Ped17]. **GARCH-in-Mean** [CM16, CDI12]. **GARCH-Itô** [KF19]. **Gaussian** [AC15, BCC⁺15, BEE15, BHP12, CCJ12, CFL16, FLZ11, FSW10, HvdAW16, HW12a, KMS16, LMS17, Mac10, MM16, PP15, TH13]. **GDP** [ADN⁺16, BCLL16]. **GEL** [GRS12, HP16, JfL19, Lee16b]. **gender** [Fla10]. **general** [ACM17, CFPY10, FL11, JN18, MBC15, Yan15a]. **Generalised** [KMPF15, LPLZ18, PL15, ZLX15]. **generalization** [BRG14, CP18a, HV17b]. **Generalized** [BH17, BDKS18, CFGV13, CH11, CW11b, DPY16, MK14, Tri11, VKN12, ZXC15, BBP15, Can14, CF15a, CCC15, Che10a, DMP11, DDMP15, DMP18, Han12, HW12b, HS18b, Lee14a, LLS15, Oga13, WWYL10, Zha16a, ZG10]. **generate** [CM17b, MP10]. **generated** [LP18b]. **Generating** [CHL18]. **generation** [ERS17]. **geo** [Fat10]. **geo-logarithmic** [Fat10]. **Geometric** [AS14a, RS17]. **Gibbs** [FAM13]. **glass** [CC15a]. **Global** [JJ11]. **GLS** [AG12b]. **GMM** [Tri11, Can10b, CZ11a, CL15a, CL15b, DiT16, DG17, DH18, GO12, HZ15a, HS17b, Kue12, fLY14, LfL10a, LfLB10, LfL10b, Su12, SK12]. **go** [HS18b, BvdW11]. **GO-GARCH** [BvdW11]. **good** [BEE15, KT16]. **Goodness** [Bre15, ZOZS16, BDK14, KV17, MP13a]. **Goodness-of-fit** [Bre15, ZOZS16, BDK14, KV17, MP13a]. **governance** [BdCK⁺14]. **government** [Fav13, SGF11]. **governments** [ST15]. **Gradient** [HLPY15]. **Gradient-based** [HLPY15]. **Granger** [WP14, AS14a, BM12, GHM16, GHS16, TBE14]. **great** [FH15c]. **gross** [AV11]. **group** [QS16]. **Grouped** [BH16a, SJ18]. **growing** [TYZ18]. **growth** [CCF18, CGP16, Ibr14, Kau15, MPP10, Sal12]. **Guest** [ILT11, ET14]. **GVAR** [Fav13].

Hahn [LO12]. **Hahn-Hausman** [LO12]. **Hanshin** [FH15c]. **Harris** [LL16]. **Hastings** [WWZ16]. **Hausman** [LO12, Gug10, HHM11]. **hazard**

[KS16a, Wol16]. **hazards** [HL11b]. **Health** [BSW10, GK10, GKP12b, HL11b, Khw10]. **heaped** [ACG17]. **Heavy** [DKK14, MdV13, CZ15a, HA13, HP16, Ibr14, MP13a, PRSV13, YL17]. **heavy-tailed** [CZ15a, HP16, MP13a, PRSV13, YL17]. **heavy-tailedness** [Ibr14]. **Hermite** [Xiu14]. **HESSIAN** [McC12]. **Heterogeneity** [LL15b, Sas15, BBP15, BC14b, CW10, DP17, Dez15, HNS14, HW14b, HS19, HMS13, Kaw17, LT11, Mat12, NR10, SVV16]. **Heterogeneous** [Kle10, BFK16, BLV15, CRT15, CP15, GHK18, Lee15, LT11, MSW15, TU10, YfL17a, Zam10]. **heteroscedastic** [Pel14, ZWXW10]. **heteroscedasticity** [LZZL18, Zha10]. **heteroskedastic** [BCRT16, CNT15, CKT16, GM17, KP10a, Kha13, MM16]. **Heteroskedasticity** [KS13, Vog12, AG12b, BJS10, BC15, BS18, BJT16, CNT17, CHN⁺14, HOY17, HP15, JSE14, KS11, LfL10a, MRSE11, Nor15, Sun14]. **hidden** [Zha11b]. **hierarchical** [OOS13]. **High** [CCGR15, CCC15, CGY15, CT15b, FP11a, MZC19, OP16, ASMZ11, ASJL12, ASX17, And16, BW14, BCF18, BW15, CK18, CMM18, Cha17, CGL15, CM17a, sCJP14, CPTV17, CP18b, DEMY18, FK19, GKCS18, HC16, Kal11, KW16, KP17, KKLW18, KF19, KC15, Koc16, KL18, LZL⁺16, LTT17, LP18a, LLL18, LS19, LT14b, LKJ18, MM11, MZ18, MM16, MHU19, PHL16, Pel19, Shi16, TT10, WWZ16, WLC19, Wu11, Xiu10, ZZ16, Zhu18, ZB14]. **High-dimensional** [OP16, BCF18, CMM18, Koc16, MM16, MHU19, Shi16, WWZ16, WLC19, Zhu18]. **High-frequency** [FP11a, ASX17, BW15, CM17a, CPTV17, FK19, KW16, KKLW18, KF19, KL18, LTT17, LKJ18, MM11, Pel19, TT10, Wu11, ZZ16, ZB14]. **Higher** [KS12c, KS17, PGM15, GR15, HM18, MP17]. **Higher-order** [KS17, PGM15, GR15, HM18]. **Highly** [McC12]. **historical** [BFvD10a]. **hitting** [RvdHW14]. **hitting-time** [RvdHW14]. **Hodges** [CO12]. **Hodges-Lehmann** [CO12]. **Home** [DZ15, BLO14]. **Home-purchase** [DZ15]. **homoskedasticity** [WT18]. **honest** [CK18]. **honor** [CHH18, MXY12a, MXY12b]. **horizon** [PL13]. **house** [HPY10]. **household** [DF12]. **housing** [DZ15]. **Hybrid** [CF15a, AG10b]. **hyperbolic** [Con10, LLL15b]. **hypotheses** [CS14a, JJFG10]. **Hypothesis** [Cal11, CW11b, DLM17, FP11a, GGL13, Gug10, LY12, LZY14, LLY15, LWY16].

ICP [RH16]. **ID** [Ano15l, Ano16m]. **identically** [BS12]. **identifiability** [HK11, WH11]. **Identification** [An17, BW14, BKW17, BMDL17, BKY10, Cam12, CL18b, DF15, FH15b, GG19, Gay13, HW12a, HV17b, HS15a, HMS13, HKY19, JCLL10, KU14, KPT16, Kli15, Kom13, LMS17, LT15a, LR10a, Mat12, MT12, MP17, SX17a, SH13, Xia18, YfL17b, AD13, AC13, AL14, BN13, BMM12, CRY16, Can14, CLY17, CZJ18, Che15b, CFVH⁺15, CKK15, DL11, DH18, DHKS18, FGZ17, FL18, GJ17, GRS12, HL14b, HW12b, Hon17, HS12b, IR11, Joh10, JJ11, LO15, LPZ19, LVX17, MT19, Pos16, Ros12, Slo17, SK12, WX14, Zad16].

identified [BCS15, Can10a, CZ11a, FiKRB12, GMO18, KW14, Kai16].
identify [HU10]. **Identifying** [LY16, SJ18, Gha17, Han18, LKH14].
idiosyncratic [BBGV14]. **IFC** [Ano15l, Ano16m]. **ignorability** [Cat10].
IID [CW11b]. **illicit** [Dez15]. **illness** [Gil10]. **immigrants** [CGE10]. **Impact**
[AT14, CPR10, FH15c, Gug10, GKP12b]. **impacts** [Lee15]. **imperfect**
[Pat11b]. **implementation** [HLM⁺12, LB17]. **Implications**
[KS15, BCDN12, HW14a]. **implied** [BGZ11, BCN11, CX14b, HK11].
importance [DS15, HOvD12, SK16]. **imposing** [Hil16]. **improve** [MM11].
Improved [BCIT14, BJN15, JPW15, Kap15a, BPQ16, LSW10, Seo18].
improvements [PGM15]. **Improving** [ADN⁺16, RV14]. **Impulse**
[GQIK17, CS11a, HINR12, HINR14, IK13, IK16, IK19, Li17]. **imputation**
[MM17a]. **imputed** [DMP11, DDMP15]. **In-sample** [CM12]. **Incidental**
[HM18, LP15]. **income** [RS17]. **incomplete**
[AL10, AL12, Leu15, LT15a, Tho14, WX14, WXC14, Xia18, YfL17a].
Inconsistency [FZ10, WT18]. **incorporating** [LXZ16]. **increase** [LLS17].
Increased [ASX16]. **increasing** [GR18b]. **increasingly** [GR15]. **increment**
[Lar11]. **independence** [HR15b, Mat16, Poi17, SW14b, Tor17].
independent [GMR17]. **independently** [BS12]. **indeterminacy** [Fan12].
Index [CKM16, ABTT15, CJY15, CL18b, DGP15, ES10, FS10, FS14, HS13b,
HV17c, JKLM12, Lee15, MZ18, O'D16, Son14]. **indexes** [IDF11, dHvdG11].
indicator [CS14a, DMP11]. **Indicators** [AV11]. **indices** [Fat10]. **Indirect**
[CC15a, CFR18, GPY10, HKRV18, Li10, BD18, BDKS18, CH18a, DH18,
GRV11, GR18a, GK18b, HL17b, SWC12]. **Individual**
[FVW16, ALS13, BHP12, GN13, GK15, KGMR12, MP12b, WL14].
industrial [Hu17]. **industry** [AV11, AH12a, ID16]. **inefficiencies** [KS12f].
inefficiency [KPT13]. **inequalities** [AS14b, AS17b, Arm14, AC16, Arm18,
BKM14, BCS15, KC15, Koc16, LSW13, Men14]. **inequality**
[AFPZ16, ALGQ16, Arm15, CS14a, Shi15]. **Inference**
[Ana12, AS17b, BCH11, BCRT16, BJT16, CRT15, CFR18, CFL16, CPY17,
CPTV17, DM13, DDSW18, FT14, GJ11, GKY14, GR15, HHB12, HS17a,
Hon17, IK13, IK19, LTT16, Ped17, RV18, WX15, ALW12, AC13, AS14b,
Arm14, Arm15, AC16, APT18, BCL14, BI18, BCIT14, BD18, BH13, BKY10,
BvH17, BD15, BDKS18, CC15a, CH18a, Can10a, CCJ12, CNT17, CZ11a,
CPT14, CLS14, CL14, Che15b, CCeC18, CDI12, DG11, DH14, DH18, DT10,
EM14a, FP14, FL16, FHLV16, FL18, Far15, FZ10, GMO18, GT18, GRV11,
Geo10, GP14a, GK17, GR18a, GK15, GPY10, GMR17, GK18b, HPK14,
Han18, HS14, HP16, HM18, HL17c, HT16, HZ15b, HZ18, HR10, JP12, JN10,
JPW15, Kai16, Kap15a, Ket18, KU14, KS13, Kim14, KSY17, Koc16, Kol18,
KP10b, KLG11]. **inference** [KR10, Kru08, Kru14, LOS18, Li10, LT11,
LLZ15, LTTC17, LP18a, LZW⁺18, MS12, MP14, MZ16, PPT11, PL16, PG17,
QY15, RT12, RV15, RR15, SC15a, Spa10, Sun11, Sun14, SM18, TBE14,
TYZ18, Tri11, Vog12, VW14a, WK16, WZ16, Xia12, YL17, Yu12c, vH11].
Inferences [BL17, KW16]. **Inferring** [BD12]. **Infinite**
[CP11, HR15a, AD13, BCC⁺15, FHLZ15, FHLZ17, KKL14, LOS18].

Infinite-dimensional [CP11, FHLZ15, FHLZ17]. **infinite-state** [BCC⁺15].
infinitesimal [CS13, Son11]. **inflation**
 [CF12, Cha13b, cCTZ14, FS16, Kau15, NNN11]. **influence** [vEGM14].
influential [Ona12]. **Information**
 [sC16, HINR12, HINR14, LZ12, AGJ11, AB18, AL10, AL12, CL15b, DLM17,
 DHKS18, HL11b, Jud13, Kli15, Leu15, LT15a, LXZ16, O'D16, RY11, Tho14,
 WX14, WXC14, Xia18, YfL17a, vEGM14]. **information-based** [CL15b].
Informational [CKT16]. **informative** [FL19]. **infrequent** [Geo10].
inhomogeneous [Cho13]. **initial** [HLT12b, HZ18, Kru13]. **initiations**
 [vEGM14]. **Injectivity** [HSS17]. **innovation** [BE10, BE16]. **Innovations**
 [BDM16, BH16b, CZ15a]. **inputs** [APT18]. **instabilities** [RS13]. **instability**
 [BKW17, BPMSW13, GHLT18, TvD13]. **institutions** [AT14]. **Instrument**
 [CF15a, SW16]. **Instrumental** [BD15, FV15, HR17, HK14a, Kle10, Oku11,
 San11, BC15, Bre15, CCJ12, CFFS16, D'H10, DFH⁺14, FS12, FH15b, GS12,
 GG17, Hor12, HL12, Hor14, HKY19, KLGs12, Kri17, SH16, Tor17, WK16].
instruments [AKM10, AKM11, BMDL17, BCF12, CY12, Car12, CT15a,
 CHN⁺14, DiT16, HHM11, HK14a, Kol18, Mat16, Mik10, MMV14, Phi14,
 PG17, RV14, WK16, Zhu18]. **insufficiently** [HKY19]. **insurance**
 [KS16a, Khw10]. **integer** [CDDH15, CAS15]. **integral** [HSS17]. **Integrated**
 [Siz11, VW14a, BR11, BS12, BLL⁺17, Che10a, COP10, EV17, GLPR11,
 Hou17, JLZ19, LF18, LXZ16, LT14b, LKJ18, MP17, PL16, PGM15, PM17,
 RV15, SHL11]. **integration** [BRG14, BCRT16, CRT10, CNT15, CHL18,
 CAS15, Fas13, HV17a, HLT16, HL15, Has11, ILT13, Nie10, QW12].
Intelligible [LL10a]. **intensity** [BE10, CSS18, DSW12]. **inter** [CDS13].
inter-trade [CDS13]. **interact** [MP10]. **interaction** [DF12, GG17, LfL10b].
interactions [YfL17a]. **interactive**
 [BL17, HL14a, Hsi18, LS16, MSW18, Sfl17, SJZ15, SJ18]. **interest**
 [AGJ11, BC13, CG11, Dua16, ELN11, ERS17, MR11]. **Intergenerational**
 [HR16]. **internally** [HS14]. **International** [CDF12, Hil16, RH16]. **interval**
 [Man16, SHHW18, WX15]. **interval-valued** [SHHW18]. **intervals**
 [FP12, HL17b]. **intra** [CS10]. **intra-firm** [CS10]. **Intraday** [LT15b, CHP18].
Introduction [BDZ11, GKP12a, HS14, HKW12, Bha14a, CCKR12, DMR17,
 DKK14, DS10, ET14, HW17, ILT11, KS12e, KS16b, ZZ11]. **invalid** [DiT16].
invariance [JJ14]. **invariant** [BBP15, LR10a]. **inverse** [Kri17, Xie88, Xie11].
Inverting [HL17b]. **Investigating** [PSW10]. **investigation** [DHS16, KS12b].
investment [AT14]. **investor** [BGZ11]. **Irregular** [JfL18, CL14]. **irrelevant**
 [Phi14]. **Issue** [HKRV18, MT12, ET14, GKP12a, ILT11, LZ19, ZZ11]. **Itô**
 [GT18, KF19]. **Italian** [BDV17]. **iteration** [Dav17]. **Iterative** [DFH⁺14].
IV [CS12, FP14, HLR11, HU10, HN12, HZ15a, MMV14, RS15, SW16,
 WWYL10, Ahn15]. **IVs** [LMZ17]. **IVX** [Lee16a]. **IVX-QR** [Lee16a].

J [Ano12b, Ano16a, CW14a, GMR14a, HINR14, HLT12a, IL18, IK19, Kar17,
 Kra13, Kru14, Xie11]. **Jackknife** [BC15, Cha13a, HR12a, LS15c, ZWZ13].
January [Ano10m, Ano12p, Ano12o, Ano13o, Ano13r, Ano14u, Ano15m,

Ano16p, Ano17r, Ano18o]. **Japanese** [KS12b]. **JE** [Ano12p, Ano13o]. **JIVE** [HK14a]. **job** [AV11, FM12]. **JoE** [LZ19]. **joiners** [DP17]. **Joint** [IK16, Wu11, ELN11, FGZ17, NP12]. **Journal** [ASK16, CL10, GKP12a, Ano12a, Ano13b, ET14]. **July** [Ano13t, Ano15r, Ano16r, Ano17s]. **Jump** [ADS12, BTL13, BT14, CSS18, FMS13, Hou17, HV17c, JKLM12, LC16, LTTC17, Tod11, TTG11]. **jump-diffusion** [FMS13, Hou17]. **jump-diffusions** [LC16]. **jump-driven** [Tod11]. **Jump-robust** [ADS12]. **Jumps** [LM12, TB10, ASJL12, ASX16, BW15, BLY18, BCN11, CRdM17, CSS18, CPR10, DEMY18, DS15, FF11, FP11a, JKM17, MR11, Par16, TZ11]. **June** [Ano10r, Ano11q, Ano12u, Ano13w, Ano14s, Ano17u, Ano18u]. **juries** [McF12].

k/n [Cal11]. **Kalman** [DGR11, MRR15]. **Keane** [Blu10, Rus10]. **Kernel** [Kue12, SL13, Wol16, Can10b, KSY17, RL17]. **Kernel-weighted** [Kue12]. **kernels** [BNHLS11a, BNHLS11b, HSS17, SX16]. **Keynesian** [AB18, BI14]. **Kingdom** [ALX11]. **Knowing** [DLX19]. **Knowledge** [BE10]. **known** [Tri11]. **KS** [Arm14].

labor [AAMS10, DP17, Fla10, FM12, GJZ15, GK10, Hu17, LW10a]. **LAD** [YL17]. **LAD-based** [YL17]. **lag** [BM12, ChKS15]. **Lagrange** [BFK12]. **lags** [CK12]. **Laplace** [GG19, JPW15, TTG11]. **LARCH** [FZ10]. **Large** [Can10a, CEK16, DJfL15, KK13, Pel19, PT11b, BL17, BPS19, BKW17, BHP12, Cal11, CQYZ18, CDG14, CHL18, DLX19, DGR11, FLS15, FHLV16, FVW16, GHK18, Geo10, GHS16, Han12, HS17a, HZ15a, Kim11, KKLW18, KS18b, KF19, KL18, MS18, MRT16, Mas17, Ona12, PC14, Sia17, SW14a]. **Large-dimensional** [Pel19]. **large-sample** [MRT16]. **large-scale** [Sia17]. **Lasso** [CK18, QS16, CF15a, CYZ15, CL15b, JfL18]. **last** [Fla10]. **latent** [APT18, BJR17, CFFL15, CH18a, CGY15, GHK18, LY12, SJ18]. **latent-variable** [BJR17]. **Latest** [PRSV13]. **leaders** [BE16]. **leads** [CK12]. **leads-and-lags** [CK12]. **learn** [MW17]. **Learning** [CM17b, Sha15, FL13]. **Least** [JL13, Mas17, WZZ10, BCCK15, BH13, CV17, DMP18, HY10, Hil16, HL17b, LL12a, Liu15, RW17, SWC12]. **leave** [GZWZ16, JWFS16, LZZZ19]. **leave-subject-out** [GZWZ16, LZZZ19]. **leavers** [DP17]. **Lehmann** [CO12]. **length** [DHY16]. **lens** [BH14b]. **Let** [Sun14]. **level** [BEK17, CO15, HLT10, HL15, KS12f]. **Leverage** [AM15b, BR12, LWY16, MBC15]. **Lévy** [CDH10, BL15]. **Lévy-driven** [BL15]. **life** [HP14a, Khw10]. **life-cycle** [HP14a, Khw10]. **Likelihood** [CPT14, DPvD11, GP14a, JN10, KR10, Las10, Yu12c, AGS11, AG12a, AC13, BL16, BN12, BDR14, BKMZ16, BJN15, Can14, CF15a, CNT17, CCC15, Cho13, sCJP14, sC16, Cos13, GS18, GR18b, HP13, HP15, HP16, HMR11, HZ15a, HLM13, KS19, Kim14, KYS14, Kri10, KS12d, Kru08, Kru14, LS15a, LC16, LLL18, LPZ19, LT14b, MP11, MJ11, Oga13, Ots10, OSW12, OXM15, Phi91, PKA18, RR15, SJ10, SW14b, SC15b, TYZ18, Tsi12, WIW13, WW10,

Woo14, Xiu10, XTZ10, XfL15a, XfL18, YXZ14, Zha16a]. **Likelihood-based** [DPvd11, GP14a, KR10, sCJP14]. **Limit** [KP13]. **limited** [Mat12, Sto12]. **limiting** [HK14b]. **limits** [CGH⁺19]. **LIML** [AK12, AKM10, And10, CT15a]. **Linear** [NOR13, PM11, ZZL18, AC15, BBCL18, BBP15, BCF17, BRG14, Cal11, DDMP15, DMP18, Ell11, EW15, EJW14, EG14, Fan12, FV15, GJZ15, GK15, GS13, HHB12, HSVV13, HP18, JJFG10, JJ14, KS13, Kue12, LZL⁺16, Lee14b, MSW17, Ric19, SW16, San11, ST12, SJ10, Vog12, Zhu18]. **linearity** [BCP15, CH10]. **link** [LPLZ18, ZLX15]. **links** [CDF12]. **Linux** [HR12b]. **liquidity** [Cha17, CM17a, DLM17, HMPV11]. **List** [Ano12p, Ano12o, Ano13o, Ano14p]. **LM** [Yan15b]. **loading** [KL18, YT15]. **loadings** [DLX19, MHU19]. **loan** [Kau15]. **loans** [LMT12]. **Local** [Dua16, FNN12, GO12, LL16, SWC12, TH13, ASP16, CZ15b, Des11, HR15a, HLT12c, HN12, HP14b, HV17c, PMG10, Shi12, WL15]. **Local-momentum** [Dua16]. **local-to-moderate** [PMG10]. **locally** [KL12, PHY18, RL17]. **location** [FSV14, HL17a, Ibr14]. **location-scale** [FSV14, HL17a]. **Lock** [HR12b]. **Lock-in** [HR12b]. **log** [FWZ13, LT14a]. **log-fractional** [LT14a]. **logarithmic** [Fat10]. **logit** [BN12, FiKRB12, MSW18, Kha13]. **Long** [GZ16, HV17a, AS14a, AM15a, ACM17, AdCGIV11, BGMT15, CM17b, DT10, ERS17, GK18b, HR16, Ho15, HP14b, Hua14, JW10, JJFG10, MP13b, MP14, PL13, Rob14, SLB18, WBH13]. **long-horizon** [PL13]. **long-memory** [Ho15]. **long-run** [AdCGIV11, GK18b, Hua14, JW10]. **long-term** [HR16]. **Longevity** [HP14a]. **looking** [CC15a]. **Lorenz** [Kra13, VA89]. **loss** [LRV13]. **Low** [MW13, CH10, CV17, HP14b, KW16]. **low-dimension** [CH10]. **Low-frequency** [MW13, CV17, KW16]. **LS** [AG12b, FZ10, Hay10]. **Lunch** [GKP12b]. **Lyapunov** [PW12].

M [CL14]. **M4** [ZZ16]. **macro** [CPvdW16, TU10]. **macroeconomic** [Bha14b, BC10, BH14b, KS14, KLS11, Pos16]. **Macroeconomics** [Ghy16, WZ12]. **major** [AHK12]. **Mallows** [WZZ10]. **Management** [CMY16, CJMMPA15, LZ19]. **manipulation** [BDV17]. **Many** [Can14, LMZ17, Ana12, AKM10, AKM11, AS17b, CY12, Car12, CT15a, CHN⁺14, CL15b, Fre15, GR15, HK14a, Hod11, HKY19, KP15, Kol18, KLS11, Men14, Oku11, PG17, Ric19, WK16]. **March** [Ano10o, Ano12r, Ano13q, Ano14r, Ano15p, Ano16q, Ano17o, Ano18q, Ano19e]. **Marginal** [BDR14, FAM13, KSV15a, QW12, SWC12]. **marginalized** [FL13]. **Mark** [CWZ19]. **Market** [ASAM15, BR11, HMPV11, ABM11, BV11, BH14a, BE16, Bon14, CGH⁺19, CWZ19, CDF12, Fla10, FM12, GGL12, GO11, HLX19, HS18a, KS12f, LW10a, LM12, LZL18, PP15]. **Market-based** [ASAM15]. **markets** [BCN11, CNT15, FFG10, Fre15, GL16, O'D16, SX16, TZ11]. **Markov** [BDR14, Bia16, CDS13, HL14b, LL16, MR11, PdSSGK12, SL12, Zha11b]. **Markov-switching** [BDR14, Bia16, CDS13]. **Markowitz** [AT17]. **martingale** [Son10, Son11, ZXC15]. **matched** [HP18]. **Matching** [CF15b, HLR11, AAMS10, GQIK17, HINR12, HINR14]. **Maternal**

[LMvdK10]. **maternity** [JWFS16]. **matrices** [ADZ14, BL17, BPS19, CP18a, DLX19, HC16, JM16a, QfLY17]. **matrix** [CQYZ18, CKP10, DJfL15, FK19, Hou17, HS18a, Ike16, JfL18, KS11, KKLW18, KF19, KL18, LF18, LKH14, LT14b, PHL16, QfL15, WLC19, ZY18]. **matrix-valued** [WLC19]. **matter** [Jus11]. **maxima** [ZZC18]. **maximal** [BC14b]. **maximisation** [MP11]. **maximization** [LW10b]. **maximizers** [LM11]. **maximizing** [BD12]. **Maximum** [AC13, KYS14, Kru08, Kru14, RS17, Tsi12, XfL15a, BL16, BN12, BKMZ16, CNT17, Che10a, sC16, Egg16, GR18b, HP13, HMR11, HLM13, KS19, Kri10, KS12d, LS15a, LLL18, LPZ19, LT14b, MRT16, PSS18, Phi91, RR15, SJ10, WIW13, Woo14, Xiu10, XTZ10, XfL18]. **maximum-likelihood** [Phi91]. **may** [Ket18, Ano13s, Ano14q, Ano15o, Ano16s, Ano17q, Ano18p]. **MCMC** [CR10, LYZ18]. **Mean** [GP12, AS10, AHH12, CDI12, FLM19, JWY18, MP13b, Pel14, PS12, RS17, Yu12a, CM16]. **mean-nonstationary** [AHH12]. **mean-variance** [AS10, PS12]. **means** [Bai10, FP14]. **measure** [AGHP16, HLR11, MO12, RS17, TH13]. **measured** [iKPS16]. **Measurement** [FGS17, HW17, JvN11, AH12b, An17, ADN⁺16, BDZ11, BDM16, BC14a, BKLS16, Che17, DL17, DL16, FS16, GO11, HR17, HW10, HS15b, Hu17, KSV15b, LMZ17, MSW17, NNN11, PHL16, Son15, VW14b]. **measurement-error** [ADN⁺16]. **measures** [ABH11, And16, AHK12, BBGV14, BDS14, DGM13, DT10, Lea16, LPS15, MM11, RW11, TBE14]. **Measuring** [DY14, FH15c, HLOW16, ID16, SHL11, WKM15, AFPZ16, Bia16, FFG10]. **Medicare** [Khw10]. **Medigap** [KS16a]. **Medium** [CV17]. **membership** [AFPZ16]. **Memorium** [Ano11m]. **memory** [AM15a, ACM17, CM17b, GZ16, HV17a, Ho15, HP14b, MP13b, MP14, MP10, PS13, Rob14, SLB18, WBH13]. **men** [BSW10, Gil10, HLR11]. **merged** [KW16]. **Method** [BvdW11, CKT17, WH11, AT11, ABH14, BS12, CZ11a, D'H10, DV13, GMO18, Han12, HL18, HLM13, HS18b, Lee14a, LLL16, McC12, Qia16, Tri11, Yan15a]. **methodology** [Pos16]. **Methods** [Bia16, BdCK⁺14, CL10, FAM13, GKP12a, HKRV18, KMN11, AG10b, BDK14, BCIT14, BKY10, CHL14, CR10, HLT10, HMR11, KS14, Kru08, Kru14, MV13, PdSSGK12, San11]. **Metropolis** [WWZ16]. **Michael** [Rus10, Blu10]. **Micro** [TU10]. **microstructure** [ASMZ11, ABM11, BR11, CM17a, GS11a, GO11, HS18a, Ike16, LM12, LZL18, Zha11a]. **MIDAS** [And16, PTV16]. **migration** [HLR11, KW10b, LMvdK10]. **Mildly** [Mag12, CPY17, PL16]. **mind** [Slo17]. **minimal** [Lea16, MW19]. **Minimax** [Sto12, Tet12]. **Minimum** [EJW14, Kol18, Tor17, AR12, DHY16, FM10, GKN17, HLT13, HMT12, LP13]. **minimum-variance** [FM10]. **minute** [LPS15]. **mis** [KS15, NR10]. **mis-specification** [KS15]. **Misclassification** [MM17b, AHS10, BvH17]. **mismeasured** [BMDL17, GM17]. **Misreported** [BDS14]. **misreporting** [NDT19]. **Missing** [MM17a, CFR18, DMP11, LZW⁺18]. **missing-indicator** [DMP11]. **Misspecification** [CHL14, GJ18, Fan12, GKS15, KP12, KS12c, Kom13, Kri11, Lee12, Lee14a, Lee16b, PG16, WZ12].

misspecification-robust [Lee14a, Lee16b]. **misspecified** [AG12a, CLS14, CS11b, HMT12, MO12, Ona15, Rob14]. **Mixed** [LTTC17, ADFK16, AGK10, BKMZ16, Cha16, Che15b, CPvdW16, GM16, Ghy16, GHM16, GHS16, MS16, OP16, PL16, Qia16, RvdHW14, Zad16]. **mixed-frequency** [GHS16, Zad16]. **Mixed-scale** [LTTC17]. **Mixture** [CHM11, DLM17, BHK⁺13, BHH12, CPT14, CG10, DF15, FP11a, JM14, KMS16]. **Mixtures** [LS12, sHDW17, VKN12]. **ML** [Kru13]. **MLE** [FZ10, HP12a, HM18]. **MM** [Hay10]. **mode** [sHDW17, KS12a]. **Model** [AD13, AdCGIV11, CDH12, CH14a, CM17a, CK12, DDMP15, GHX14, GZWZ16, Geo10, Kim12, KM16, KT11, Lav14, LP15, LZZZ19, Shi15, Siz11, Spa10, WWZ18, ZWZ13, ZL15b, ADG11, AAMS10, ASX17, AG12b, ALX11, BJS10, BFK12, BKW17, BN12, BEE15, BK10, BE10, BvH17, BLV15, BJJ15, BHH12, CHHW11, CCF18, CRdM17, CCP17, CFPY10, CS10, Che10a, CZ11b, CZ12, CDS13, CN14, CSW14, CFL16, CH15, CIY15, sCJP14, CDI12, CM15b, CEG11, CLR10, Con10, DM13, Dav17, DHY16, Des11, EW15, EJW14, Fav13, FGPZ17, FM12, FL11, FiKRB12, FSW10, GM17, GN13, Gay13, GJ11, GKS16, GGL12, GHPP18, GK18b, GL14, HL10, HR12a, HL14a, HW14b, HSU10, HR16, HS12a, HS15a, HHM17, HPY10, HP12b, HN12, HT16, HKY19, JCLL10, JM14, JfL18, JN10, Joh10, JJFG10]. **model** [JL13, JN18, KMS14, Khw10, Kim14, Kim14, KLGS11, KLGS12, Kru08, Kru13, Kru14, KPT13, LW10a, Lee14b, Lee15, LS12, LT11, LLL15a, LLL15b, LO15, LLL16, LZZL18, LPZ19, LP17, LR10a, LS15c, MPP10, MKS16, MZ18, MSX13, MJ11, MRSE11, PP15, PHY18, PK17, QfL15, RvdHW14, Rob10, RS11, WZ12, WZZ10, WH10, WL12, XfL15a, XfL15b, XfL18, Yu12b, ZA10, ZY15, Zha15, Zha16b, ZY18, Zha11b, ZZC18, vH11]. **Model-based** [Geo10, ZL15b]. **Model-free** [CM17a]. **Modeling** [AHK12, ACG17, BPQ18, Che15a, ELN11, GKM14, JvN11, JM16b, KLS11, LT11, ZZC18, ABH11, ChKS15, DG11, DDSW18, Dual6, HS14, HM14, JM10, JM13, JJ10, JM16a, MR11, NP12, Pel19, PTV16, Pos16, TvD13]. **Modelling** [AT13, Fav13, FFG10, Gew12, JW10, MPRR17]. **Models** [GKP12a, AM10, ALS13, AG10a, AC12, ASAM15, ASP16, AG12a, AFS13, APS16, APS17, AH12b, Ana12, AC15, AGK10, AW15, AL14, ALGQ16, AMM11, ABH14, Arm15, AM15a, ABHP16, AdCGIV11, BW14, BL16, BBCL18, BH17, BBP15, BPMSW13, BDR14, BI18, BMDL17, BH16a, Bia16, BKLS16, BH13, BKY10, BJR17, BH14b, BvdW11, BE11, BHK⁺13, BC14b, BDKS18, BCS15, BA11, CRY16, CX12, CW14a, CW14b, CJY15, CLO18, CH18a, Can10a, CKM16, CFH10, CNT15, CNT17, Cha13a, Cha16, Cha13b, CYZ15, Che10b, CZ10, CH11, CGL12, CDG14, CFW14, CPT14, CLS14, CH14b, CZ15a, CKT16, CT17, CLY17, CZJ18, CH18b, Che18, CW18, Che19, CLSY19, CP12, Che15b, CIY15, CS12, CKK15, CR10, CW10, sC16, CKP10, CDR11, CPvdW16, CP11, CP15, Ciz12, CL18b, CM16, CHM11]. **models** [CS11b, CS14c, CW15b, CT15b, DF15, DMZ18, DDMP15, DFL18, DMP18, DL16, DMR16, DV10, DK18, DSS17, DH14, DGP15, DL18, DPY16, DGR11, DEvG17, DPSS11, EMvS11, Ell11, EJC12, EG14, FGL11, FL16, FXY17,

FWZ19, Fan12, FMV15, FVW16, FVQRR15, FF14, FGS18, FGS17, FSV14, FV15, FHLZ15, FHLZ17, FiKY16, FZ10, FLZ11, FWZ13, FZ15, FJGM17, FZ18, Fre15, FSW10, FL19, GG17, GG19, GGR17, GHK18, Gal17, GTY13, GLL15, GKS15, GM17, GHLT18, Gha17, GK10, GKY14, GZ16, GP14b, GK15, GMP17, GO12, GKR13, GKN17, GPY10, GMR17, GHM14, GLH15, GH16, GQIK17, GR15, GR18b, HNS14, HR17, HINR12, HHB12, HPK14, HINR14, HSVV13, HvdAW16, HL17a, HOY17, HW12a, HW14a, Han15, HV17b, Han18, Han16, HLT16, Hay10]. **models** [HP15, HU10, HLM⁺12, HP16, HM18, HP18, HMT12, Ho15, HW10, HW12b, HLW15, Hon17, Hou17, HZ15a, HZ15b, HZ18, Hsi18, HS12b, HS15b, Hu17, HW17, HLP12, Ibr14, IR11, IK13, IK19, JWFS16, JW10, JK15, JfL19, Joc15, JSE14, JPW10, KW14, Kai16, KG14, KG18, KS19, Kas10, KGMR12, Kau15, KP10a, Kha13, KPT16, KV17, KS12b, KS13, KW16, KF19, KV10a, KSV15a, KYS14, Koc16, Kom13, KV10b, KL12, KS15, KP10b, Kri10, Kri11, KS12d, KT14, Kue12, KP13, KT16, KT11, KKL14, LZL⁺16, LRV13, fLY10, Lee12, jL12, LSL14, fLY14, fLY15, LMZ17, Leu15, LLS15, LY16, Li10, LL10b, LY12, LL12a, LLZ15, LL15a, LS15b, LTT17, Li17, LZK18, LLL18, LL12b, LS19, LR10b, LfL10a, LLS14, LPLZ18, LfLB10, LfL10b, LCY10, LXC16, LS16, MS18, MS17, MR11, MSW19, MXY12b]. **models** [MO12, Mas17, Mat12, Mat16, MM16, MSW17, MT19, MK14, MM17b, MHU19, MSW18, MW16, NR10, NSS14, Ona12, Ona15, Ped17, PMM15, PLG17, Poi17, QW12, QS16, QfLY17, RV14, Ric19, Rob14, RV15, Sai13, SW16, SW10, ST12, Shi15, SfL17, SH13, SC15a, Son11, Son14, Son15, SJ10, SJ12, Su12, SL13, SY15, SJZ15, SH16, SW17, SJ18, Sun16, SM18, SHHW18, Swe11, TYZ18, Tod11, TTG11, Ton15, Tor17, Tsi12, Vog12, WWZ16, WX15, WH10, WH11, WIW13, WK16, WY16, WLC19, Wes12, Woo14, WL14, Xia12, YfL17b, YL17, Yan18, Yu12a, Zad16, ZWZ13, ZLX15, Zha15, ZOZS16, ZY18, Zha10, Zha11b, ZXC15, ZL15a, Zhu18, Zu15]. **moderate** [PMG10]. **modification** [HLMN11]. **Modified** [HLT06, HLT12a, HP14b, VW14a].

Moment [AMM11, HA13, KMN11, WL14, AC12, AS14b, AS17b, AL14, ALGQ16, Arm14, Arm15, AC16, Arm18, BvH17, BCS15, CO12, Can14, CCC15, DGG14, DiT16, FGL11, GGR17, GT18, GM17, GO12, HNS14, Hon17, HK11, MO12, Men14, Oku11, OSW12, PS17, PTV16, Shi15, Shi16, Son10, Son15, TYZ18].

Moment-based [AMM11, WL14, BvH17]. **moments** [And10, BS12, BvdW11, Can10b, CL15b, GLPR11, Han12, HLMN11, HK11, HS18b, Lee14a, Tra16, Tri11, WH11, Xie88, Xie11]. **momentum** [Dua16].

Monetary [BC13, MS16, BC11, CF12]. **monotone** [Gew12]. **monotonic** [DGG14]. **monotonicity** [BB14, CW18, DE12, Gut16, HSWY16, Kle10, LTU14, Seo18, SWD11].

Monte [LS15b, NR10, PdSSGK12, ZA10]. **moral** [KS16a]. **Moran** [JfL15].

mortality [ACG17, GGHM15]. **move** [FL13]. **movements** [AGHP16, GT18]. **Moving** [Cha13b, DK18, Pos16]. **MSE** [Arb13].

MSE-optimal [Arb13]. **Multi** [GS15, Cat10, CGP16, PPT11].

multi-country [CGP16]. **multi-period** [PPT11]. **Multi-scale** [GS15]. **multi-valued** [Cat10]. **multicountry** [BdCK⁺14]. **multidimensional** [MR16]. **multifactor** [AM15b, KPY11, PSY13]. **multifractal** [CDS13]. **multifrequency** [CFFL15]. **multinomial** [LR10a]. **Multiperiod** [DSW12]. **multiple** [ALS13, AR12, BPS19, BCF18, BDS14, BH16b, CDH12, CS14a, CLLL16, CCeC18, CR16, CS11b, FH15c, GJ11, GK18a, HHB12, HLT10, HLT13, HKY19, Ike16, KT11, LL12a, LLZ15, LPS15, MBC15, MP12a, MP12b, OP18, PWM11, RvdHW14, SW16, Xia18]. **multiple-regime** [LL12a]. **multiple-structural-break** [GJ11]. **multiple-threshold** [LLZ15]. **Multiplicative** [Joc15, CRdM17, GKS15, HL10, PK17]. **Multiplicative-error** [Joc15]. **Multiplier** [BFK12]. **Multiscale** [AC16]. **multivalued** [Lee18]. **Multivariate** [BNHLS11a, CKM16, CR16, DPSS11, NSS14, AFS13, ADFK16, BV11, CFPY10, CH11, CH14b, Cho13, DHN16, DGTY17, DGM13, Egg16, Fas13, FMS13, FJGM17, FZ18, GGL12, GKM14, HL10, HR10, HLM13, JM13, JR15, JM16b, KT11, LRV13, LP17, Oga13, PU11, SX17b, SLB18, WPY11, WKM15, Wu10, Xu12, YfL17b]. **Mutual** [ASLP14, BCIT14]. **mutually** [DEMY18].

N [HZ15a, BHP12, Cal11]. **N2SLS** [JfL18]. **National** [AV11, GKP12b]. **Near** [Can14, GP12, Han10, Jen12, JP12, Ket18, Wes12]. **near-epoch** [Jen12, JP12]. **nearest** [ADS12, LLL16]. **Nearly** [MW19, CY12]. **negative** [DHN16, GKS15, MP13b, Sho16]. **negativity** [Con10]. **Neglected** [HNS14]. **neighbor** [ADS12, LLL16]. **neither** [CCH13, DLX19]. **Nelson** [ACT13, CN14, CDR11]. **Nelson-Plosser** [ACT13]. **neonatal** [ACG17]. **Nested** [CM15b, DR15, GMP17, GHM14, Hag12, OSW12]. **net** [FH15c]. **network** [DY14, HLP16, Leu15, LP18b, HWY16]. **network-formation** [Leu15]. **networks** [ASK16, CHO19, Miy16]. **neutral** [GLPR11]. **Neyman** [MP13a]. **No** [BC10, CG11, FH15a, Las10]. **No-arbitrage** [BC10, CG11, FH15a]. **noise** [ASMZ11, ABM11, BR11, BNHLS11a, BW15, CM17a, GS11a, GO11, GGL13, HS18a, LM12, LT14a, LZL18, Sha11, Zha11a, Zha16b]. **noisy** [ASJL12, CKP10, DLX19, DFH⁺14, Hou17]. **nominal** [BCLL16]. **Non** [Con10, DR15, FF14, An17, AC15, BCC⁺15, BNHLS11a, BEE15, BRG14, BJR17, CH10, CCJ12, CRT10, CM17a, CKP10, EMvS11, EW15, EJCL14, FK19, FLZ11, FSW10, GKS15, GO11, Hag12, Hou17, HMS13, HS15b, JKM17, KPY11, LMS17, Mac10, MM16, OSW12, PP15, PVWW15, Xie88, Xie11, ZWXW10]. **non-central** [Xie88, Xie11]. **non-classical** [HS15b]. **non-correlation** [JKM17]. **non-equilibrium** [An17]. **non-exchangeable** [BJR17]. **non-Gaussian** [AC15, BCC⁺15, BEE15, CCJ12, FSW10, LMS17, MM16, PP15]. **non-linear** [AC15, BRG14, EW15]. **non-linearity** [CH10]. **non-negative** [GKS15]. **Non-negativity** [Con10]. **Non-nested** [DR15, Hag12, OSW12]. **non-parametric** [Mac10, ZWXW10]. **non-separable** [HMS13]. **non-stationary** [CRT10, CM17a, EMvS11, KPY11, PVWW15].

non-synchronized [FK19]. **non-synchronous** [BNHLS11a, CKP10, GO11, Hou17]. **Noncausal** [GJ17, GJ18]. **nonclassical** [HR17, Son15]. **nonconvex** [GJZ15]. **Nonlinear** [CW15a, CL10, BCRvD13, BH13, CDS14, Che15b, DGTY17, DFH⁺14, FVW16, GG19, GN13, Gay13, HR17, HPK14, IR11, KMS14, KK12, KP10b, KR10, Lee14b, MXY12b, NHKJ11, NOR13, SH13, SC15a, WWYL10, WH11, WWZ18, Woo14, XfL15b, Yan15a, Zha10]. **Nonlinearity** [CHC10, MP10, CGY15]. **nonnegative** [Miy16]. **nonnested** [HP12b]. **Nonparametric** [ALW12, AS14b, BB14, BJR17, BS18, BMS18, BJW15, CFFS16, CL10, CDH10, CZJ18, CH18b, CFVH⁺15, CKK15, CCeC18, DL16, DS18, DL11, DHKS18, FP14, FS12, GJZ15, Gew12, Gup18b, HY10, HW12b, HL17c, HS12b, Jen12, KAP15b, LTU14, LL10b, LCY10, Nie10, PVWW15, PHY18, QY15, RL17, Rob12, Rot10, SWD11, SL13, TBE14, Zha11b, Zin18, Zu15, ASP16, BS12, Bre15, CZ10, CLS14, CHP18, DG11, DFS12, DL18, DFH⁺14, EJC12, FL16, FH15a, FSV14, FiKY16, FH15b, GS12, GK17, GLH15, GKP12b, HLM⁺12, HLPY15, HS13b, Hor12, Hor14, HS15b, JCLL10, JPW10, KG18, KP12, Kri17, Kri11, KS12d, LF18, jL12, LR15, LL15a, LL15b, LLS14, LCLS15, LWY16, MXY12b, MS12, MSX13, Mat12, NHKJ11, Nor15, Rob11, Sch11, ST12, SVV16, Sun16, Xu18]. **Nonparametric/semiparametric** [LL10b]. **nonparametrically** [HL12]. **nonresponse** [Man16]. **nonseparable** [CRY16, CL18b, Gha17, HW10, HW12b, fLY15, Mat16, SWC12, Tor17]. **nonstandard** [McC17, PP12]. **Nonstationarity** [CKP16, GP13, Kim12, MP10, MP12b]. **nonstationary** [ASP12, ASP16, AHH12, CW14a, CW14b, CW15a, DL18, JN10, Kas10, KK12, MXY12a, TY17, Xia12, Xu12]. **normal** [Egg16]. **normality** [CF13, CC15b]. **normals** [FP11a]. **note** [Ano10u, XTZ10]. **novel** [Cha12]. **November** [Ano10n, Ano12s, Ano13p, Ano15n, Ano16n, Ano17p, Ano18r]. **nowcasting** [BCLL16]. **nuisance** [CZ11a, Son14]. **null** [CAS15]. **number** [AHS10, GHK18, GHM14, LLS17, MS18]. **numerical** [HMN15, HL18]. **nutshell** [McC12].

Obituary [Aig16]. **objective** [GLPR11]. **Observable** [Mat16]. **observational** [BCDN12]. **observations** [Far15, FL19, JLZ19, Pel19, Wol16]. **observed** [Cha17, FF11, KYS14, PHL16]. **occupational** [CGE10]. **October** [Ano11r, Ano13y, Ano14t]. **off** [BGMT15]. **official** [Man16]. **oil** [MS16]. **older** [BSW10]. **oligopoly** [AH12a]. **OLS** [MdV13, VW14a]. **omissions** [vEGM14]. **One** [FL11, FHLZ15, HSVV13, HS18b, MRSE11, Wes12]. **One-sided** [FL11, FHLZ15]. **One-step** [HSVV13, HS18b]. **one-way** [MRSE11]. **ongoing** [GKP13]. **only** [CLO18]. **operating** [HR12b]. **operator** [CS13, DFH⁺14, Son11]. **operator-based** [CS13]. **operators** [HSS17]. **opinion** [Jud13]. **Optimal** [AT16, CCJ12, CF13, CC15b, GA11, LCLS15, MO12, PPP13, Phi14, PP12, Arb13, APT18, BHP12, CIY15, GGL13, HvdAW16, HW14c, RV14, Sun11].

optimality [AKM10, Can10a, CO12, FR18]. **optimization** [GK10, PKA18]. **Optimum** [FLM19]. **Option** [BCC⁺15, ABTT15, AM15b, BGZ11, FH15a, GR13, JK15, KLMP15, MBC15, Sha15, SX16, Xiu14, CFFL15]. **option-implied** [BGZ11]. **options** [AGJ11, CX14b, Wu11]. **Oracle** [KC15, Koc16, CGL15]. **order** [DG17, DH18, GK17, GJ18, GR15, HR15a, HL15, HM18, HMR11, ILT13, JR15, KS12c, KS17, LOS18, MP17, PGM15, Yan15a]. **ordered** [CS12, LY16]. **orders** [Nie10]. **organization** [Hu17]. **Ornstein** [Fas13]. **other** [HP14b, SWD11]. **out-of-sample** [IJR17]. **outcome** [BC14b]. **outcomes** [CFL16, EL13, FGZ17, FM12, JWFS16, KSV15a, Xu17, Xu18]. **output** [CGP16, FS10, FS14, FAM13, LYZ18]. **outputs** [APT18, FS14]. **over-identification** [SK12]. **over-identifying** [Han18, LKH14]. **overidentification** [DG17]. **overidentifying** [CHN⁺14, Han15]. **overlap** [ALW12]. **Overview** [CMY16, BDM16, CM15a, KMN11, LMT15].

P [Blu10]. **package** [OP15]. **Pagan** [HOY17]. **Pages** [Ano10t, Ano10q, Ano10s, Ano10p, Ano10m, Ano10r, Ano10o, Ano10n, Ano11n, Ano11o, Ano11p, Ano11s, Ano11q, Ano11r, Ano12t, Ano12u, Ano12r, Ano12s, Ano12q, Ano13v, Ano13x, Ano13r, Ano13w, Ano13t, Ano13q, Ano13s, Ano13p, Ano13y, Ano13u, Ano14x, Ano14v, Ano14w, Ano14u, Ano14s, Ano14r, Ano14q, Ano14t, Ano15t, Ano15s, Ano15m, Ano15r, Ano15p, Ano15o, Ano15n, Ano15q, Ano16t, Ano16p, Ano16r, Ano16q, Ano16s, Ano16n, Ano16o, Ano17t, Ano17v, Ano17r, Ano17u, Ano17o, Ano17q, Ano17p, Ano17n, Ano18v, Ano18x, Ano18w, Ano18t, Ano18o, Ano18q, Ano18p, Ano18r, Ano18s, Ano19f, Ano19e]. **Pairwise** [AL12, Miy16]. **Pairwise-difference** [AL12]. **Panel** [ALS13, Hsi18, LR15, PSY13, AG10a, ALLM15, AK12, AT14, ALX11, Bai10, BL17, BJS10, BFK12, BBCL18, BN12, BBP15, BCIT14, BLV15, BS18, CCF18, CS11a, CMM18, Cha12, Che10b, CGL12, CH18b, CW18, CP15, CL18b, DGP15, FGPZ17, FVV11, FVW16, FF14, GG19, Gal11, GK16, GLL15, GN13, Gay13, Gha17, GKS16, GK15, GPY10, GHPP18, GLH15, GMHS12, Gug10, HOY17, HP13, HMR13, Hay10, HP15, HW12b, HT16, HZ15a, HZ15b, HZ18, JWFS16, KMS14, KRW17, KGMR12, KPT16, KS13, Koc16, KL18, Kru08, Kru13, Kru14, KP13, Lam10, fLY10, Lee12, fLY14, Lee14b, fLY15, LMZ17, LOS18, LL15a, LL15b, LB17, Li17, LLS14, LS16, MKS16, MXY12b, MSW15, MSW17, MK14, MP12b, PSU11, PU11, PHY18, QW12, QS16, QfLY17, RV15, RR15, RV18, Sas15, SX17a, SW10]. **panel** [SfL17, SH13, SJ12, SL13, SY15, SJZ15, SJ18, SM18, Tra13, Vog12, WH10, WWYL10, WL12, Wes15a, WL15, WL14, YdJfL12]. **Panels** [KPY11, Ahn15, BFK16, BBGV14, BHP12, CRT15, CN12, CFVH⁺15, EV17, HS17a, Kim11, LO15, PVWW15, PT11b, PC14, RS15, Ros12, SS16, TU10, Yan18]. **PANIC** [Wes15b]. **parameter** [BKY10, EM14a, FZ15, GHLT18, HLPY15, Hor14, HK11, Ket18, KK13, Sun11, Yu12a]. **parameters** [AFS13, BCRF16, CK18, CZ11a, CFW14, CL14, GR15, HZ18, Hua14,

HLM13, IJR17, LP15, LL10b, LPZ19, MSW15, Son14, Zha15]. **parametric** [ABH14, CFW14, CM16, EV10, FF14, FZ18, GR13, GJ17, HLR11, Han16, HW14b, KK12, KP10b, Lav14, LLS14, Mac10, Pel14, Zha10, ZWXW10]. **Paretian** [DKK14]. **parities** [RH16]. **Partial** [BMM12, FGZ17, FL18, KK12, WIW13, DG11, FSW10, Hon17, LPZ19]. **partially** [BCS15, CX12, Can10a, KW14, Kai16, KYS14, SJ10]. **participation** [AAMS10]. **Particle** [MP11, SK16, PdSSGK12]. **partitioning** [CF13]. **partly** [ALLM15]. **pass** [KP15, KZ15]. **past** [MBC15]. **Patent** [BE16, BE10]. **patents** [BE10]. **path** [CSS18]. **pattern** [CHP18]. **patterns** [ASK16, SJ18]. **pay** [Khw10]. **payday** [LMT12]. **payments** [Jus11]. **payout** [vEGM14]. **Penalized** [BD18, BL16, Lam10]. **pension** [HP14a]. **performance** [BCIT14, DHS16, HLW13, RV14, RS11]. **performances** [LRV13]. **period** [PPT11]. **periods** [CLO18]. **permutation** [CR16]. **Persistence** [BM12, HO12, HLT06, HLT12a, MP10, PL13]. **Persistence-robust** [BM12]. **persistent** [BS18, CRdM17, HP12a, Ike16, JJFG10, Lee16a]. **perspective** [ADN⁺16, BFvD10a]. **perturbed** [FNN12]. **Peter** [MXY12a, MXY12b]. **phase** [PK17]. **Phillips** [AB18, MXY12a, MXY12b, XTZ10]. **piecewise** [DHY16, GJZ15, JJFG10]. **piecewise-linear** [GJZ15]. **Pitman** [BCL14]. **players** [GHK18]. **Plosser** [ACT13]. **PMIs** [CGP16]. **point** [BCF18, BDR14, GS18, GKM14, HO12, HLT16, JWY18, SI19, Yu15]. **points** [PY15, SW14a, ZWXW10]. **Pointwise** [BCKK15]. **Poisson** [BHH12]. **polarization** [AFPZ16]. **policies** [Gil10]. **policy** [AH12a, AX18, BC13, CF12, HS14, Rot10, WP14]. **polynomial** [BMDL17, CZ15b, FNN12, GP14a, HR15a, Xiu14]. **pools** [DHS16, GA11]. **Portfolio** [PKA18, CLLL16]. **portfolios** [FLS15, FHLV16, FM10, FZ18]. **Portmanteau** [ZC18, AH15, CH10, CZ15a]. **Portmanteau-type** [ZC18]. **posedness** [AH12b]. **Positive** [BLL⁺17, BNHLS11a, CP18a]. **positivity** [FWZ13]. **possible** [HLT16, HLT13]. **possibly** [ASP16, AKM10, CLS14, CS11b, Far15, IR11]. **post** [ABHP16, CKP10, EM14a, KS18b]. **posterior** [FS12, HOvD12]. **potential** [CFL16, FGZ17]. **poverty** [AFPZ16, BDH16]. **power** [BCP15, DEvG17, HV17c, KS12f, RH16, Seo18, WL15, Wes15b]. **Powerful** [Xu13, SK12]. **Pre** [CKP10, EM14a, MZ16, KSY17]. **pre-asymptotic** [KSY17]. **Pre-averaging** [CKP10, MZ16]. **precision** [CQYZ18, DEvG17]. **Predictability** [PT11c, BPTT19, BXZ15, CJP16, GHM14, HLOW16, LYCP19]. **Predicting** [EL13, LYCP19, TZ11]. **Prediction** [BL15, CS14b, CL18a, DHS16, DSW12, DS15, GJ11, GA11, GLS11, HP12b, KF19]. **Predictive** [CS11b, Lee16a, PL13, BCRvD13, BD15, CW14a, CW14b, CM12, GHLT18, HOvD12, KAP15b, LP18a, RS13, RS19]. **predictors** [KP15]. **preference** [BKM14, CDDH15, JJ11]. **preferences** [Gew12, Gil10, HR12b, JJ11, PLJ11]. **Prejudice** [Fla10]. **premia** [BGZ11, KS18b, MMFG12]. **premium** [BH14a, EW15, WW15]. **preparation** [LZ12]. **preschool** [HR16].

preschool-structural [HR16]. **presence** [CV17, GKP13, GO11, HL11a, HLT16, HLT12b, HLT13, HP14b, Kim12, KLMP15, KSV15b, KS12f, LP15, LZL18, MW17, MKS16, Mik10, Oku11, PPP13, PSY13, RS13, SW10, SGF11, Son15, Swe11, TvD13]. **present** [Wes12]. **pretest** [Gug10]. **pretesting** [LR10a]. **Price** [FS16, NNN11, AHS10, An17, AGKZ18, BS12, Bon14, CDS14, CNT15, Cha17, cCTZ14, CGH⁺19, DZ15, Fat10, FH15a, FFG10, HS13b, HMS13, HLP12, IDF11, JKM17, KPT12, MS12, MSX13, MZ16, WW15, Zin18, dHvdG11]. **Priced** [EM14b]. **prices** [ABH11, APT18, BLO14, BNHLS11a, Bha14b, GR13, HPY10, Ike16, Lar11, LM12, RvdHW14, Sha15, SX17b, ST15, Xiu14]. **Pricing** [GMR14a, GMR14b, GM15, SX16, AG12a, AM15b, BCC⁺15, BH14b, CFFL15, CO15, FL19, GKR13, GK18b, HMR13, JK15, KLMP15, KS18b, LP17, MBC15, Par16, ZL15b]. **primal** [FS10, FS14]. **Principal** [BN13, ASX17, Ona12, WU15]. **principles** [LW10b]. **priors** [LS12]. **private** [WX14]. **Probabilistic** [MMFG12, SV12]. **probability** [Cho15]. **probit** [HV17b, LPZ19, LR10a, LR10b, WIW13, Kha13]. **Probit/Logit** [Kha13]. **problem** [ABHP16, Car12]. **problems** [CCGR15, Joh10, LZW⁺18, McC17, PPT11]. **procedure** [AC15, KW14, PSS18, ZY15]. **procedures** [HS18b]. **process** [ASP12, CGL15, CS13, CG10, DDSW18, FF11, GJ17, HL11b, HK14b, JM14, SC15b, WBH13]. **processes** [AT11, AD13, BCL14, BRG14, BS18, BL15, CF15b, CDH10, Cho15, Fas13, FMS13, FP11b, FNN12, GKS15, GS18, GJ18, GS11b, GKM14, HP14b, JP12, KT14, LOS18, LL16, MPRR17, PMM15, PGM15, QY15, SL12, ZZ16]. **procurement** [Cam12]. **procurements** [Cam12]. **product** [BCL14]. **production** [APT18, BK10, Gil10, HLP16, KT16, iKPS16]. **productivity** [FS14, ID16, O'D16]. **products** [Fre15]. **Profile** [SJ10]. **profiling** [BCDN12]. **profitability** [Die14]. **Program** [GKP12b, Hil16, RH16]. **programming** [CDDH15, HR16, PM11]. **programming-based** [PM11]. **programs** [SGF11]. **project** [McF12]. **projection** [CZ11a]. **projection-based** [CZ11a]. **Proofs** [Han12]. **propensity** [BE16, HLW13, Lee18]. **proper** [O'D16]. **Properties** [HLMN11, ASP16, AK12, AKM11, DJfL15, DH18, Fat10, Han12, HM18, KS19, KS12c, KS17, KKL14, LYCP19, MP12b, PdSSGK12]. **Property** [BLO14, CGL15, DZ15, JJ14]. **prospect** [AT17]. **protocols** [Bha13]. **provision** [McF12]. **proxies** [Pat11b]. **Pseudo** [BN12, BHP12, GR18b, HvdAW16, Kri10, HMR11, LPZ19]. **Pseudo-Gaussian** [BHP12, HvdAW16]. **Pseudo-maximum** [Kri10]. **public** [McF12]. **Publisher** [Ano10u]. **purchase** [DZ15]. **purchasing** [RH16]. **pure** [HV17c]. **pure-jump** [HV17c]. **purpose** [DiT16]. **Pythagorean** [CP18a].

QML [FLZ11, QfLY17, SX17b, SY15, YfL17b]. **QMLE** [FLZ11]. **QR** [Lee16a]. **Quadratic** [MRR15, CFGV13, Lar11, PHL16, PM17]. **qualifications** [BDS14]. **Quantile** [CLO18, Che19, CFVK15, ChKS15, FFM12, Gal11, MS12, BKM14, CX12, CCF18, CDES14, Che10a, CZ15b,

Che18, Che17, COP10, DMZ18, DH14, EG14, FP12, FL16, FL18, FGS17, GK16, GK17, GHPP18, HLOW16, HL14a, Ho15, Kap15a, KGMR12, KV10b, Lam10, Lee16a, LO15, LL16, LCLS15, LS15c, QY15, RL17, Ros12, SH16].

Quantile-based [MS12, COP10]. **quantiles**

[CFVH⁺15, DHN16, DV13, EV10, GK18a, OQ11, SC15a, WKM15].

quantilogram [HLOW16]. **Quanto** [KLMP15]. **quarterly** [Bha14b, AV11].

Quasi [BK10, CNT17, Kru13, LLL18, SC15b, Woo14, Xiu10, FS12, HLM13, Kim14, LT14b, SJ10]. **quasi-Bayesian** [FS12]. **Quasi-likelihood** [SC15b].

Quasi-maximum [CNT17, Woo14, Xiu10, HLM13, LT14b, SJ10].

Quasi-structural [BK10]. **quoted** [Lar11].

R [HL17a]. **R&D** [BE16]. **R-estimation** [HL17a]. **racial**

[AAMS10, BCDN12, MW17]. **Random**

[PW12, BJS10, BHP12, BMM12, CL18b, DL11, DHKS18, FiKRB12, FiKY16, GLL15, GHPP18, HSU10, HS15a, HHM17, HT16, JL13, Koc16, LT11, LZL18, MK14, MSW18, RW11, RV14, WL12, Xie88, Xie11]. **randomisation** [Sia17].

randomized [CR10, FP12]. **range** [CW11a]. **range-based** [CW11a]. **Rank**

[PS13, AS17a, AW15, BHP12, BJN15, CP12, Gew96, HvdAW11, HvdAW16,

HLT16, KRW17, Kar17, PVWW15, Swe11]. **rank-based**

[BHP12, HvdAW11, HvdAW16]. **ranking** [LRV13, Pat11a]. **rate**

[AGJ11, Dua16, ERS17, GGL13, JJFG10, JPW15, MR11]. **rate-adaptive**

[JPW15]. **rate-optimal** [GGL13]. **rates**

[AR12, BC13, CG11, CF13, CC15b, ELN11, JPW15]. **rating**

[VW14b, WW10]. **Ratio** [HO12, BJN15, MRT16, WW15, WW10].

Ratio-based [HO12]. **rational** [Fan12, Hod11]. **rationality** [Kaw17].

Rationalization [LVX17]. **ratios** [BKY10]. **Real** [BCLL16, DSS17].

Real-time [BCLL16, DSS17]. **Realised**

[COP10, BNHLS11a, BNHLS11b, Pat11a, SX17b]. **reality** [Ghy16]. **Realized**

[ABM11, ACM17, MMS11, TZ11, TTG11, ABH11, AM15a, BV11, BGZ11, BPQ18, BCN11, DGM13, FMV15, GM11, HS18a, JM16a, LPS15, ZMAS11].

reasons [CX14b]. **recovering** [San11]. **recovery** [Jud13]. **recurrent**

[KP17, LL16]. **recursive** [Wes15a]. **reduced**

[ABH11, Gew96, Kar17, PG17, Siz11]. **reduction** [CP18b, KS14].

reexamination [CJP16]. **Referees** [Ano12o, Ano14p]. **Refinements**

[RR15, Lee14a, Lee16b]. **reflections** [Ton15]. **reform** [HP14a]. **regarding**

[HHB12]. **regardless** [LYCP19]. **regime**

[CCP17, CFW14, CFL16, GTY13, KS19, LL12a]. **regimes** [BC13]. **region**

[Hil16]. **regions** [CK18, CQYZ18]. **Regression**

[AGK10, DMP11, DL17, GBH15a, KS12a, PY15, Xu17, ALLM15, Ana12, AMM11, BCF17, BvH17, Bre15, CX12, CW14a, CW14b, Cal11, CCJ12, CET14, CGY15, Che10a, CZ12, CZ15b, Che18, Che19, CH15, CIY15, CFVK15, CG10, CCeC18, CK12, Ciz12, Cos13, DFH⁺14, Ell11, EJC12, FL18, FGS17, FS12, FFM12, Gal11, GK16, GHLT18, Gew96, GP14b, GMHS12, Hag12, HR15a, HL14a, HLPY15, HKLP15, HP18, sHDW17, HS19, Jen12,

KG14, Kar17, KP12, KAP15b, KGMR12, KP15, KP17, KS18b, KLGS12, Kri17, KKL14, Lam10, LZL⁺16, Lea16, fLY15, LR15, Lee16a, LMZ17, Lee18, LO15, LL16, LTT17, LL12b, LLS14, MMV14, MW16, NHKJ11, NOR13, Nor15, OQ11, OXM15, PWM11, PSW10, PQ12, Pel14, PL13, PM11, Rob11, Rob12, RT12, ST12, SH16, WWZ18, WKM15, Xu18, Yu12c, Yu15]. **regression** [YP18, ZA10, Zha15, ZWXW10]. **Regression-based** [GBH15a]. **regression-calibration** [KS18b]. **regression-discontinuity** [PWM11]. **regressions** [And16, AHH12, BD15, CW15a, Che17, DMZ18, DGT17, DNR10, EGT13, GS13, KRW17, KU14, KK12, LTU14, LTTC17, LS15c, Phi91, Sal12, SYN12, VW14a, WW15, XTZ10]. **regressors** [Ana12, BCP15, BMDL17, CW14a, CW14b, Che15a, CKT16, CPY17, Che19, CP15, DL18, HHB12, HV17b, Kom13, LT15a, PHY18, PL16, Ric19, ST12, Zhu18]. **regret** [Sto12, Tet12]. **Regular** [ADFK16, GP14a]. **regularisation** [BPS19]. **Regularization** [DFS12, Car12, GS12, Hor14, MM16]. **Regularized** [CT15a, FS12, HK14a, LF18, Zhu18]. **regulation** [LMT12]. **Reinforced** [PMM15]. **related** [Egg16, ZMAS11]. **relations** [BDH16]. **relationship** [GL14]. **relationships** [Tho14]. **relevance** [AGKZ18, CHHW11]. **relevant** [CL15b]. **reliability** [Spa10]. **reliable** [BPQ18]. **repeated** [BS12]. **reported** [AH12b]. **Representation** [GJ17, CF13, FL11]. **representations** [FHLZ15]. **resample** [ABH14, FL13]. **resample-move** [FL13]. **reservation** [Gut16]. **Residual** [AW15, CN12, Ric19, Ahn15, CGL15, GBH15b]. **Residual-based** [AW15, GBH15b]. **residuals** [EJCL14, RS15]. **Resolution** [AX18]. **resources** [BSW10]. **respect** [Sch11]. **response** [BCF17, CS11a, CKT16, DHKS18, GLL15, GQIK17, HINR12, HINR14, HS15a, IK13, IK19, Kha13, KV17, KT12, Li17, MJ11, WX15, ZLZ13]. **responses** [IK16]. **restricted** [GM17]. **restricting** [Kaw17]. **Restriction** [KMN11, DZ15, MO12]. **Restriction-Based** [KMN11]. **restrictions** [AC12, AdCGIV11, CLO18, CG11, CCC15, CHN⁺14, DHN16, ES10, FH15b, GO12, Han15, Han18, HL17c, HK11, KV10a, LKH14, OSW12, PS17, Poi17, Ros12, Son10, Son15]. **Results** [AAMS10, BCCK15, FL11, Gra12, Hay10, MT19]. **Resurrecting** [RW17]. **retail** [NNN11]. **return** [BXZ15, BGMT15, CJP16, CGE10, LF18, MM11, PS12, RW11]. **returns** [AGJ11, BDS14, BTL13, FP11a, LT11, LZK18, LYCP19, PP15, PHL16, PT11c, Wu11, Zam10]. **Revealed** [CDDH15, BKM14, JJ11]. **revenue** [CFGV13]. **reversion** [Yu12a]. **revisions** [Gal17, JvN11]. **revisited** [ACT13, BCF12]. **rich** [DK18]. **Risk** [Cam12, CMY16, FZ15, LT15b, SGF11, WZ16, AT14, BKLS16, BGZ11, BXZ15, Bon14, BGMT15, CJMMPA15, CWZ19, CHM11, EM14b, ERS17, EW15, FT14, FZ18, GGHM15, GLPR11, GK18b, HWY16, Jus11, JJ11, KS18b, LZ19, MMFG12, MW19, PMM15, PLJ11, RY11, SX16, Wil11, ZZ11, Zin18]. **risk-averse** [Zin18]. **risk-bearing** [AT14]. **risk-neutral** [GLPR11]. **Risk-parameter** [FZ15]. **risk-return** [BGMT15]. **Risks** [FLS15, FHLV16, HLX19, TB10, vEGM14]. **Robert** [Slo17]. **Robertson**

[Ahn15]. **Robust** [AH15, BBCL18, CST12, Che15b, FHLV16, FWZ19, Far15, GGL13, HMR13, HLT10, HP15, Lam10, LZW⁺18, Mik10, MRSE11, PL16, Sun11, WY12, Xia12, ADS12, BM12, BKY10, Cíz12, HOY17, HP16, HOvD12, KU14, KS13, Lee14a, Lee16b, LP18b, MW13, MZ16, MZC19, PSU11, PL13, PP18, SV12, Sun14, Vog12]. **Robustifying** [Xu12]. **Robustness** [DG11, LW14a, Ibr14]. **role** [BXZ15, BCN11, Gil10, KRW17, RV14]. **Roll** [CLY17, CLSY19]. **Rolling** [IJR17]. **Root** [Che10b, DMR16, AG10a, Cha12, GTY13, HvdAW11, Han10, HLT12c, Kru08, Kru14, LP17, MP12b, PSU11, PSY13, PMG10, WWYL10, WL12, Wes15a, WL15, ZC18]. **Root-** [Che10b, DMR16, AG10a]. **roots** [CX14a, CET14, HLT12b, HLT13]. **rotated** [NSS14]. **rotation** [ABHP16]. **rotten** [BDV17]. **rounding** [LZL18]. **Roy** [DM13]. **Rubin** [WT18]. **rules** [DPvD11, LW10b]. **run** [AS14a, AdCGIV11, DT10, ERS17, GK18b, Hua14, JW10]. **running** [DL17]. **runs** [CW11b]. **RV** [LPS15].

S [MZC19]. **S-TSRV** [MZC19]. **sale** [LZ12]. **sales** [BEK17, MRT16].

Sample

[Ho15, AKM11, BPS19, CZ10, CZJ18, CM12, DJfL15, GS13, Han12, HS13a, HZ18, IJR17, Joc15, KW10a, jL12, LLS17, MW17, MRT16, MV13, vH11]. **sampler** [WWZ16]. **samples** [Tri11]. **sampling** [AGK10, GM16, HOvD12, Ike16, MZC19, PM17, SK16]. **Sarafidis** [Ahn15]. **saving** [PSW10]. **scale** [BPTT19, Des11, FSV14, GS15, HL17a, LTTC17, Sia17]. **scales** [MZC19]. **scaling** [BCC⁺15]. **Scanner** [IDF11, dHvdG11]. **Scenario** [ERS17]. **School** [GKP12b]. **schooling** [BDS14, DM13, LT11, Zam10]. **Schools** [BDV17]. **score** [AH15, BDV17, CNT15, Che10a, HLW13, Lee18, PSS18, VW14b]. **score-test** [VW14b]. **scoring** [DPvD11, LW10b]. **sealed** [HLP12]. **sealed-bid** [HLP12]. **search** [FM12, FSW10]. **seasonal** [CET14]. **seasonally** [Sai13]. **second** [DH18, JR15, KZ15, PTV16, Sch11]. **second-order** [DH18]. **secret** [BE10]. **section** [Arb13, DL11, EM14b, EV17, MK14, SJ12]. **sectional** [BFK12, CGL12, DGP15, HV17a, HP15, HS17a, KMS14, Kim11, KP13, LR16, PSU11, Rob12, WWYL10, WU15]. **sections** [KS18b]. **security** [Ike16]. **seemingly** [HKLP15, ZA10]. **Segmenting** [AHH12]. **Select** [CL15b]. **selecting** [ZY15]. **selection** [ASP16, AdCGIV11, BMS18, CJY15, Can10b, CF15a, CDH12, CH14a, CF15b, CFPY10, CZ10, CZJ18, CP12, CK12, sCJP14, D'H10, DMZ18, DHY16, DiT16, HLPY15, HP12b, IJR17, JWFS16, Joc15, KS16a, Kim12, KSV15a, Koc16, KT11, jL12, LP15, MW17, PPT11, Sal12, Sas15, SW10, Shi15, Spa10, ZY15, ZY18, vH11]. **selectivity** [HLP16, MKS16]. **Self** [YL17, AH12b, BLY18, GKM14]. **self-excitation** [BLY18]. **self-exciting** [GKM14]. **self-reported** [AH12b]. **Self-weighted** [YL17]. **Semi** [BS12, FH15a, GR13, Kri11, Sch11, AL14, BNHLS11a, CLS14, FZ18, GJ17, HLR11, HW14b, Xu18]. **semi-definite** [BNHLS11a]. **Semi-nonparametric** [BS12, FH15a, Kri11, Sch11, CLS14, Xu18]. **Semi-parametric** [GR13, FZ18, GJ17, HLR11, HW14b]. **semi-strong**

[AL14]. **semidefinite** [BLL⁺17]. **semidefiniteness** [DHN16].
semimartingale [GT18]. **semimartingales** [HV17c, JKLM12].
Semiparametric [AL10, CX12, CZ10, CZ11b, CZ12, CGL12, CLLL16, CLY17, CW18, CLSY19, Chi10, CDI12, Cíz12, DGP15, GP13, HvdAW16, HR10, HLP12, MS17, Son14, Son15, SL12, Su12, WX14, WZ16, Zha15, AC12, ABH14, ALX11, BLV15, CCF18, Cat10, CFPY10, CL15a, Cos13, EJCL14, FL16, GN13, GL14, HL17a, Hon17, IL10, IL18, JM10, JM13, JM14, JM16a, KM16, KSV15a, KL12, Kri10, LTU14, Lee15, LL10b, LL15a, LLL15a, PSW10, QW12, Rob10, Son10, SHL11, WX15, WH11, Yu12b, ZOZS16]. **sensible** [Poi12]. **separability** [CW18, CDDH15, LW14b]. **separable** [HMS13, JCLL10, fLY15]. **Separating** [Dez15]. **September** [Ano12q, Ano13u, Ano15q, Ano16o, Ano17n, Ano18s]. **Sequential** [AFS13, Che18, AC12, KP13, Mar14, Zam10]. **serial** [BJS10, DMC12, GS15, GLH15]. **serially** [GHK18]. **Series** [ET14, LR16, LMT15, Wu10, AHH12, BCF18, BCCK15, BKLS16, BH16b, Bre15, CMM18, CX14a, CNT17, CW15a, CKP16, CDES14, CLS14, CH14b, CC15b, CIY15, DDSW18, DV10, EMvS11, GG19, GKS15, GO12, HPK14, HLOW16, HLT10, HA13, HKR14, HR15b, JR15, KSY17, KP10b, Kue12, Lee12, LLL15a, LXC16, Mac10, MXY12a, MP13b, MP14, MM16, MP12b, NHKJ11, PU11, SC15a, Sun11, SHHW18, Ton15, Tra13, TY17, WLC19, Xia12, ZLZ13, Zha16b]. **server** [HR12b]. **Set** [LO15, Ros12, BMM12, BKY10, GMO18]. **set-identified** [GMO18]. **sets** [BDK14, FP14, GJZ15, HL15, IK16, Mik10, SW14a]. **setting** [HS17b]. **settings** [GBH15b]. **shape** [AFS13, FH15b, HL17c, SWD11]. **shares** [Tri11]. **Sharp** [Mou15]. **Sharpe** [MRT16]. **shocks** [Geo10, HL14b, MS16]. **Short** [DT10, AdCGIV11, BGMT15, CS11a, LO15, MRT16, MSW15, MP13b, PS13, Ros12, Yan18]. **short-run** [AdCGIV11]. **Should** [HS18b, Poi12]. **Shrinkage** [LS16, QS16, Han16]. **sided** [AAMS10, FL11, FHLZ15]. **sides** [DL16]. **Siegel** [CN14, CDR11]. **Sieve** [CLS14, CL14, CL15a, SJ12, SH16, XfL18, PGM15]. **SIFIs** [CHO19]. **Sign** [CZ15a]. **Sign-based** [CZ15a]. **signal** [Kau15, Mac10]. **signaled** [BC11]. **signals** [WX14]. **signature** [TT10]. **similarity** [BA11, GLS11]. **similarity-based** [GLS11]. **Simple** [SK12, ALGQ16, BPQ16, CC15a, CT17, FiKY16, Hag12, HvdAW11, HU10, JL13, PM11, Xie88, Xie11]. **Simulated** [GKN17, LS15a, BS12, DV13, KS12d]. **simulation** [FN18, FL13, HOvD12, McC12, PdSSGK12]. **simultaneity** [Mat12]. **Simultaneous** [BCF18, Can10b, GM17, AL10, HZ15b, KV10a, MP17, YfL17b]. **single** [ADFK16, CL18b, DGP15, ES10, LZL⁺16, Lee15, Son14, Zad16]. **single-**[Zad16]. **single-index** [CL18b, DGP15, ES10, Son14]. **singular** [ADFK16, CY12]. **size** [AG10b, Gug10, HZ18, LLS17, McC17, PP18, SK12, WT18]. **size-correction** [AG10b, McC17, WT18]. **skewness** [EM14b]. **Slutsky** [DHN16]. **small** [BHP12, GHK18, GT18, GHM14, Sun14]. **small-**[Sun14]. **small-time** [GT18]. **Smile** [MBC15, CX14b]. **Smooth** [HKLP15, LP13, AMM11,

Che15a, CH18b, FLWZ15, HK14b, MS17, MP13a, PLG17, VKN12].
Smoothed [GK16, CS14a, Cos13]. **Smoothing** [PMG10, CZ15b, HLPY15, Kap15a, KSY17, LL10b, LL16, LCLS15, McC12, Sun11, Zha16a]. **Social** [YfL17a, LfL10b, Sia17]. **solution** [MR16]. **solutions** [DFH⁺14]. **Some** [AK12, BCKK15, CX14b, Gra10, GH16, Hay10, Joh10, Ton15, CPT14, PdSSGK12]. **sovereign** [ASLP14]. **space** [FHLZ17, FSW10, GGR17, fLY15, SL12]. **space-time** [fLY15]. **spaces** [FHLZ15]. **spacing** [SX17a]. **spanned** [CW15b]. **Spanning** [PS12]. **Sparse** [Zhu18]. **sparsity** [KG14]. **Spatial** [KS11, SfL17, ZY18, BKLS16, DJfL15, DR15, GKS16, GR15, Gup18a, GR18b, HM18, Jen12, JP12, JfL15, JfL18, JfL19, KP10a, fLY10, fLY14, Li17, LfL10a, LfLB10, MS17, PT11b, QfL15, QfLY17, Rob10, Rob11, RT12, RR15, SJ10, Su12, SY15, Sun16, SM18, Vog12, WIW13, XfL15a, XfL15b, XfL18, Yan15b, YfL17b, Yan18, YdJfL12]. **spatio** [DPY16, GMWY19, HPY10]. **spatio-temporal** [DPY16, GMWY19, HPY10]. **spatiotemporal** [KS13]. **special** [CKT16, LZ19, ZZ11]. **Specification** [BCS15, DGTY17, EV10, EG14, FMV15, Hor12, JK15, KP10a, LLS15, LYZ18, NHKJ11, SJZ15, TTG14, ASP12, AW15, CS14b, DJfL15, DV10, FSW10, GHX14, Gup18b, Hag12, JfL18, Kim14, KS15, LO12, LLL16, NR10, RS19, Spa10, SL13, ZOZS16, Zu15]. **specified** [ALLM15, CH14a]. **specifying** [HW14b]. **Spectral** [MP14, CH11, FGS18, Gup18a, Sha11, ZL15a]. **speculative** [ABH11]. **Speed** [FP10]. **Spillover** [BKLS16, AH15]. **spillovers** [BEK17, BE10, BE16, GKS16]. **spline** [CG10]. **splitting** [MV13]. **sporadic** [AC13]. **spot** [CNT15, ZB14]. **spread** [CLY17, CLSY19]. **spreads** [Fav13, TZ11]. **Spurious** [SYN12, SLB18]. **square** [Xie88, Xie11]. **squared** [FLM19, GKR13, KZ15, LLY15, Ona15]. **squares** [BCKK15, BH13, CV17, DMP18, HY10, Hil16, HL17b, JL13, LL12a, Liu15, Mas17, RW17, SWC12, WZZ10]. **SR** [AC15]. **stability** [CS14c, HS13a]. **Stable** [BHK⁺13, BDK14, CH18a, DKK14, GRV11, HSVV13, HV17c, KT14, LT14a, Miy16, NOR13, Oga13]. **stage** [FLZ11, HL17b, HS18a, KW14]. **standard** [HP15]. **start** [GR18a]. **start-up** [GR18a]. **state** [BCC⁺15, CKP16, Dez15, FSW10, GGR17, HS12b, Kau15, PQ12, SL12]. **statement** [Ano16m]. **states** [CFFL15, GHK18, LPT10]. **static** [ABHP16, BN13, BW14, BBCL18, DHKS18]. **Stationarity** [ASP12, GP12, HKR14, JR15, PS13, WW10]. **Stationarity-based** [ASP12]. **stationary** [AT11, CRT10, Cha13a, CM17a, DL18, EMvS11, GTY13, GBH15b, HS18a, KPY11, KL12, Kru08, Kru14, PVWW15, PHY18, Swe11]. **statistic** [Arm18, GK17]. **Statistical** [APT18, Fas13, GMR17, HT16, HZ15b, MP12a, RT12, SC15a, Tet12, HL14b, HZ18, KW16, Spa10, YXZ14].
Statistics
[CMY16, AG12b, Arm14, BC11, FN18, GRS12, HLT13, Man16, MMV14].
Statment [Ano15]. **Staying** [MPRR17]. **step**
[CL15a, DGR11, FVV11, FR17, GK18b, HSVV13, HS18b, Leu15]. **stepping**
[Dez15]. **Stick** [GS11b]. **Stick-breaking** [GS11b]. **stimulus** [OP15].
Stochastic [FSW10, MZ18, RH16, ASAM15, APS16, APS17, AT17, AM15b,

ACM17, BI18, BRG14, Cha13b, CGY15, CJMMPA15, CSW14, CLR10, CW15b, CT15b, DP17, DE12, Des11, DSS17, FVGQRR15, GG19, GKY14, GKS16, GH16, Ho15, JM10, JM14, KPT13, LP17, LSW10, MT19, PS12, PKA18, Sch11, Seo18, Tod11, Tsi12, WH10, Wil11, Yu12b, Zu15].
Stochastically [Wil11]. **Stock** [BXZ15, BV11, BH14a, Bha14b, BTL13, BCN11, CJP16, GGL12, KT14, PHL16, PT11c]. **stone** [Dez15]. **storage** [CHHW11]. **Strategic** [HHS12]. **strategies** [CJMMPA15, LS15b]. **stratified** [Cos13, Tri11]. **strength** [Che15b]. **Striated** [WWZ16]. **strike** [FH15a]. **strong** [AL14, HS17a, LWY16, Mag12]. **stronger** [Kau15]. **Structural** [Blu10, CKM16, GK10, GR18a, HL14b, HW10, Kea10, KS15, Miy16, PG17, Rus10, AM10, AK12, AKM11, BFK16, BKW17, BCLL16, BPMSW13, BK10, BE11, CFH10, CDG14, Che15a, CH18b, CS14c, FMV15, FiKY16, GJZ15, GJ11, GKP13, GMR17, HHB12, HPK14, Han18, HU10, HR16, HS13a, HL17b, IK13, IK16, IK19, JW10, JWY18, KT11, LMS17, Li10, LZ12, LW14b, MSW19, MS16, OQ11, PPP13, PT11c, PLG17, SWC12, Slo17, SII9, WBH13, Xu13, YT15]. **Structural-break** [KS15]. **structure** [ABTT15, ADFK16, AC15, BC13, CG11, CN14, CDR11, CW15b, Dua16, ELN11, GZ16, HW12a, HW14a, HC16, KS12b, MPRR17, OOS13, PSY13]. **Structured** [FK19, ZZ16]. **structures** [CRT15, KPY11, PU11]. **Student** [BDV17, ZG10]. **Student-** [ZG10]. **Studentized** [MP13b]. **Studies** [Slo17, BdCK⁺14]. **study** [LS15b, LZL18, NR10, OP15]. **studying** [AFPZ16]. **sturdiness** [Lea16]. **subadditivity** [DJS⁺13]. **subject** [GZWZ16, LTU14, LZL19, SWD11, WBH13]. **Subjective** [GGHM15, DEvG17]. **Subsampling** [BNHLS11b, Kal11, AG10b, CST12, CPTV17]. **subset** [CL18a, EGT13, WT18]. **substitutes** [HHS12]. **Subvector** [Ket18]. **success** [PT11a]. **sudden** [AX18]. **Sufficient** [FXY17, CHP18]. **Summability** [BRG14]. **sums** [EJCL14]. **super** [HC16]. **super-diagonal** [HC16]. **supply** [GJZ15]. **support** [DF15, RY11]. **supported** [HSS17]. **surface** [CFFL15, FH15a]. **surplus** [BM12]. **surplus-lag** [BM12]. **Surprise** [GMR14a, GMR14b]. **surprising** [Gra12]. **survey** [AM10, Man16]. **survival** [CFPY10]. **SVARs** [GMO18]. **Swan** [BSV12]. **swings** [JJFG10]. **switching** [BCC⁺15, BDR14, Bia16, CCP17, CDS13, CFW14, CFL16, HL14b, KS19, Kau15, MW16, Phi91, XTZ10]. **symmetric** [CP18a]. **symmetrically** [CT17]. **symmetry** [CZ10, CT17, CZJ18, DS18, FLWZ15]. **synchronized** [FK19]. **synchronous** [BNHLS11a, CKP10, GO11, Hou17]. **system** [GP13, Mou15, OP18]. **systematic** [BBGV14, TB10]. **systemic** [BKLS16]. **systems** [ADFK16, CPY17, FP10, GBH15a, HR12b, HR10, JPX11, MP17, Nie10, Phi14, SWC12, Shi12].

T [BHP12, HZ15a, HS17b]. **Tail** [AGHP16, CHO19, HWY16, BB14, BJW15, DDSW18, HS13b, MZ18, WKM15]. **Tail-Event** [HWY16]. **tail-index** [HS13b]. **tailed** [CZ15a, HA13, HP16, MP13a, PRSV13, YL17]. **tailedness** [Ibr14]. **Tailored**

[CR10]. **tails**
 [BTL13, BT14, DJS⁺13, DPvD11, DKK14, KLMP15, MdV13, MP10].
Takeshi [CHH18]. **Taking** [Cha12]. **tale** [BLO14, ELN11, SX16]. **targeting**
 [FR17]. **taste** [BCDN12]. **taste-based** [BCDN12]. **tax** [DZ15]. **taxes**
 [BLO14]. **technical** [FS10, JJ10, SYN12]. **techniques** [MPP10].
technologies [O'D16]. **technology** [KT16]. **teenage** [AAMS10]. **tempered**
 [KT14]. **temporal** [CHC10, DPY16, GMWY19, Has11, HPY10]. **TENET**
 [HWY16]. **Term** [KS12b, AC15, BC13, CG11, CN14, CDR11, CW15b,
 Dua16, ELN11, GZ16, HW12a, HW14a, HR16, MPRR17]. **terms** [JN18].
test [ALGQ16, Arm18, BFK12, CRY16, CHL14, CH10, CZ15a, CT17,
 CAS15, DG17, FLWZ15, GHX14, GKS15, GBH15b, GHM14, Gug10, Hag12,
 HHM11, HOY17, HS13b, JR15, JfL15, JPW10, Kas10, LO12, LLY15, LLS14,
 LSW10, LWY16, LP18b, LYCP19, NHKJ11, PW12, SW16, Sch11, Sha11,
 SLB18, SJZ15, VW14b, WWYL10, WT18, WW10, ZOZS16, ZL15a].
Testable [HW14a]. **Testing**
 [ASJL12, AT17, BCP15, BJS10, BBP15, BLY18, BE11, CW14a, CW14b,
 CRT10, CX14a, CET14, CHN⁺14, CS13, CS14a, CW10, CKT17, CS14c,
 CSS18, DHN16, DEMY18, ES10, FF11, GHLT18, Gha17, GHM16, GHS16,
 GLH15, GL14, GKCS18, Gut16, HLT12b, HLT13, HC16, HSU10, HS13a,
 HSWY16, HKR14, HR15b, HS19, ILT13, IR11, JKM17, JJFG10, JSE14,
 Kaw17, KL18, LZL⁺16, LSW13, LKH14, Lee14b, LW14b, MSW19, OP18,
 OSW12, PY15, Son10, SW14b, Tra16, WL12, YT15, BPS19, BM12, Cal11,
 CO12, CH11, Che15a, CH18b, CP18a, CM15b, CS11b, DR15, DGTY17, Ell11,
 EJCL14, FLZ11, GK18a, GGL13, Gup18b, HLOW16, HL14a, HLT12c, HS17a,
 Hor12, Kri11, Las10, LP13, LLS15, LL10b, LY12, LZY14, LLY15, MS17,
 McC17, MP12b, MW13, Ped17, Son11, SL13, SW17, Sun11, Swe11, Woo14].
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 ASP12, AS17a, AS10, AW15, BDH16, BHP12, BB14, BBN15, Bre15, BJW15,
 BCS15, CNT15, CN12, Cha12, CZP15, CDDH15, CW11b, CR16, CM12,
 DV10, DE12, DS18, EV10, FMV15, GS15, GKR13, GS13, Gup18b,
 HvdAW11, HvdAW16, HLT06, HLT12a, HA13, HK14b, HS17b, JK15, JfL19,
 KS18b, Lav14, LLL16, LYZ18, LW14a, MP12a, MP13a, MRSE11, MP12b,
 PSU11, PG16, PVWW15, PS13, PS12, PSY13, PP18, Ric19, RS19, Shi15,
 SK12, Wes15a, WL15, WL14, Xu12, Xu13, Yan15b, ZC18, Zu15]. **their**
 [KZ15, jL12, LMT12, SV12]. **theoretical** [CHH18]. **Theory** [DT10, FGPZ17,
 GR14, AS17a, AT14, BW14, BDZ11, BCKK15, BMM12, sC16, Fre15, HP12a,
 JWY18, KP13, LP13, LTT16, LB17, Liu15, MP13b, PMG10, Rob11, Wil11].
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 [CPR10, MR11, SHHW18, Ton15, YP18, CYZ15, DPSS11, GTY13, LL12a,
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underlying [CS13]. **Understanding** [Che17, DNR10, RS11, WL15].
Undesirable [FS14]. **Unequal** [SX17a]. **Unexplained** [KZ15]. **Unified**
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 [EJCL14, FR18, HL12, KS18a, LP13, AC13, BCKK15, CC15b, Koc16].
uniformly [EJC12]. **unifying** [AS17a, PS12]. **Unit**
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 HLT13, Kru08, Kru14, LP17, MP12b, PSU11, PSY13, PMG10, WWYL10,
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univariate [CH14b, CHL18, WPY11]. **unknown**
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 [And16, Cha17, Dez15]. **Useful** [Gra12, CG11]. **usefulness** [Ell11]. **Using**
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 BL17, BBCL18, BMM12, BCH11, Bha13, BCRvD13, BCIT14, BKLS16,
 BKM14, Can10b, cCTZ14, CFVH⁺15, sCJP14, CPvdW16, CGP16, DF15,
 DP17, DHN16, Die14, EJW14, FXY17, FLM19, GGR17, GR18a, GKM14,
 HR17, HK14a, HLT13, HP18, sHDW17, KP15, Kha13, Khw10, KS14, KS18b,
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 Son10, SW14a, WKM15]. **utility** [BA11, LM11].

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Value-at-Risk [LT15b, WZ16]. **valued** [Cat10, SHHW18, WLC19]. **values**
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 CHL18, GMR17, Han15, HLT16, IK13, Swe11, WKM15, DJS⁺13, FZ18].
Variable [PPT11, Sal12, BC15, BJR17, BD15, CJY15, DL17, DL18, FV15,
 GS12, GG17, HR17, Hor12, JWFS16, Koc16, KLGS12, Lee15, LY12, Mat12,
 Oku11, San11, SH16, WK16, Xie88, Xie11, XfL15b]. **variables**
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 DL16, Ell11, EJW14, FF14, FH15b, GHX14, Geo10, GKN17, GS13, HR17,
 HK14a, HL12, Hor14, HS12b, HKY19, Kau15, KS14, Kle10, KKL14, LYCP19,
 MP17, MW16, PWM11, SW16, SHL11, Swe11, Tor17, WH11, Wool14].
Variance [Bon14, Sho16, Wu11, ADZ14, AT13, AS10, AD13, BR11, BH14a,

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wage [CS10, DMZ18, Gut16, LW10a]. **Wages** [KW10b, HLR11]. **walk** [PW12]. **Walker** [DPY16, Zad16]. **Wavelet** [ZWXW10]. **way** [LZZL18, MRSE11, Xie88, Xie11]. **weak** [CY12, Can14, CC15b, CL15a, CDDH15, FP14, GRS12, HHM11, HK14a, IR11, JW10, Mag12, Mik10, MMV14, SW16, WK16, ZL15a]. **weakly** [CZ11a, CP15, Ona12]. **Wealth** [PT11a, Jus11]. **Weibull** [CW10]. **weight** [QfL15]. **Weighted** [Arm14, BKMZ16, DMP18, EJCL14, FZ10, HOvD12, Kue12, MW19, RL17, RW17, RS17, YL17]. **Weighted-average** [DMP18]. **weighting** [Can10b]. **weights** [QfLY17, Sun16, ZY18]. **welfare** [BD12, GJZ15, KW10b]. **Well** [AH12b, MR16]. **well-being** [MR16]. **Well-posedness** [AH12b]. **where** [HHS12]. **whether** [CS13]. **White** [Zha16b, DMZ18, GGL13, Sha11]. **Whittle** [FNN12, HP14b, Shi12]. **whole** [HS13a]. **wild** [KS12c]. **willingness** [Khw10]. **window** [IJR17]. **Windows** [HR12b]. **Wishart** [AM15b, GGL12]. **within** [CHL18, Dez15, Hil16]. **within-region** [Hil16]. **without** [BMDL17, CW18, FWZ13, HW14b, HK11, HK14b, Kaw17, KV10a, Kle10, LKH14, LY16, MRT16]. **women** [Gil10]. **Work** [Gil10, BSW10]. **Workforce** [AV11].

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