

A Complete Bibliography of the *Journal of Econometrics* (2020–2029)

Nelson H. F. Beebe
University of Utah
Department of Mathematics, 110 LCB
155 S 1400 E RM 233
Salt Lake City, UT 84112-0090
USA

Tel: +1 801 581 5254

FAX: +1 801 581 4148

E-mail: beebe@math.utah.edu, beebe@acm.org,
beebe@computer.org (Internet)

WWW URL: <http://www.math.utah.edu/~beebe/>

28 April 2023
Version 1.21

Title word cross-reference

β [BR22]. F [MISW20]. g [BC21]. $I(1)$ [BLL21]. ∞ [Roy23]. K [ZL23]. L_2 [KLSW23]. N [YCK20, CZ20]. q [CK20]. R [HL20a]. t [MO23].

-boosting [KLSW23]. **-estimation** [HL20a]. **-fold** [ZL23]. **-order** [BC21].
-prediction [CZ20]. **-ratios** [MO23].

164 [PST22]. **19** [CKS21, GLLZ23, HLM23, HLS21, JZS23, KN21, KV23, Kor21, LLSS21, LL21, LMS21, MM21a, Tam21, Tou21].

2020 [Ano20t, Ano20s, Ano20u, Ano20o, Ano20q, Ano20n, Ano20r, Ano20p].
2021 [Ano21s, Ano21u, Ano21p, Ano21q, Ano21t, Ano21r]. **2022**
[Ano22r, Ano22p, Ano22o, Ano22n, Ano22m, Ano22q]. **2023**
[Ano23o, Ano23n, Ano23j, Ano23p, Ano23k, Ano23l, Ano23m]. **212**
[CCCM22]. **230** [AACH23]. **2SIF** [KS20].

85th [CT20].

Academic [DDH22, BF22]. **accumulation** [BFLT21]. **accuracy** [BP20a]. **accurate** [LMSND22]. **achievement** [BF22]. **across** [FJ22]. **actions** [GSV22]. **activity** [BAFMS20, NP22]. **Adaptive** [JLZ21, LR20, NP22, JPTZ23]. **adaptivity** [GCT23]. **Adjusted** [MH20, FKW20, FJS22, JPTZ23, ZD21]. **administrative** [LMSW23]. **admissions** [ZZ21]. **adoption** [AI22]. **adverse** [PG21]. **Affine** [HNZ22]. **after** [AKM21, CSV23]. **against** [HJG23, HHS20]. **age** [LTZ21, Sch23]. **aggregate** [GJ23]. **aggregation** [GM21, LP22]. **ain't** [DKSS23]. **Akaike** [JM21]. **allocation** [KW23, PT11, PST22]. **alpha** [FLLM22]. **alternatives** [FLLM22, HJG23]. **ambiguity** [BKS22]. **Analysis** [JLMM21, AHX21, ACL22, ABL21, AI22, Bot20, CHK22, CY22, GHKP21, HT20, HJLP23, JZS23, KHK20, PY20, SW21a, SKY⁺21, WY21]. **analytical** [NW21]. **Analyzing** [HW22, SX22]. **Anatomy** [MM21a]. **angular** [JC20]. **Annals** [DvdKWZ22, GH22, NQV21, CT20]. **Announcement** [Ano20a, Ano23a]. **announcements** [GSV22]. **Annual** [Ano20a]. **anticipation** [DM22]. **application** [BMP23, BK20b, Cal21, CCM21, CNPR22, CYX⁺23, DS20, DMP22, DM22, FMM⁺22, GHM20, GM21, GJ23, Gua21a, GLLZ23, HKT20, HL20b, HNZ22, HLS21, Kim23, KHK20, KZ20, LL22, NP22, Wan22, YCK20]. **Applications** [SCC22, BM20, FFX20, FKL21, KKIS21, KOEP20, XP23]. **approach** [BAFMS20, BK20a, CGV22, FH22, FGP22a, HHO22, HLLO21, HV20, HL23, HKNW23, JS22, KHK20, MZ21, NW21, RC23, SX22, SH23, SW21b, SG21, Tou21, YS21, vdBJMN21]. **approaches** [FS21]. **Approximate** [CFR22]. **Approximation** [Kno22, MJLS20]. **Approximations** [EL21]. **April** [Ano20t, Ano21s, Ano22r, Ano23o]. **arbitrage** [CCL21, HNZ22]. **arbitrage-free** [HNZ22]. **ARCH** [Roy23]. **Arctic** [DR22b]. **ascending** [BGM21]. **Assessing** [WML21]. **assessment** [AAG20]. **assessments** [DR22b]. **Asset** [WCLC22, CFX22, GM21, GKX21, LP20a, PT11, PST22, SX22, SG21]. **asset-pricing** [LP20a]. **assets** [AM22]. **assumption** [KY22]. **assumptions** [ACS20]. **asymmetric** [HHLS22, WZLL22]. **asymmetry** [ACM22, Roy23]. **Asymptotic** [CY22, DGR20, MISW20, MZ21, SWP20, Shi23, ACG20, GGV20]. **Asymptotically** [Pet22]. **attachment** [CCW20]. **attention** [FLS22]. **auction** [GG20b]. **auctions** [BGM21, GG22, JZ22, Luo20]. **audit** [YCK20]. **Augmented** [FKL21, DR22a, JLZ20, Wan22]. **August** [Ano22p]. **Australia** [IK21]. **Autoencoder** [GKX21]. **automated** [SW21b]. **automobile** [WY21]. **autoregression** [YfL21]. **Autoregressions** [CCM21, Mav21, OSW21, Bog22, CCM19, CCCM22, CGL⁺22, Gua21b, GB21b, Gup23, IK20, KPT23, MGW23, Pre20, RR23]. **Autoregressive** [CXY21, FSU20, HT20, HWZW20, JLZ20, JLZ21, KS20, MH20, MS21a, PDC21, ZZLL22, ZHPW20]. **average** [GdXP22, LMS23, ZD21]. **averaging**

[FLX22, LZGZ21, PY22, SHL⁺21, ZL23]. **aversion**
 [BKS22, JZ22, KRvdK22]. **Award** [Ano20a]. **Awards** [Ano23a].

bagging [MGW23]. **balance** [iSK21, Pre20]. **bank** [GSV22]. **based**
 [AI22, CBN23, CHLZ20, CP21, CXW22, CY22, CLS23, FFX20, HL23,
 KZA20, LPG20, LLZ22, LLYZ22, LZ20, PS21b, SST21, SG21, SXZ23,
 WCLC22, ZZLL22]. **Bayes** [Gal22, OJT20, Tau22]. **Bayesian**
 [Bog22, CCCM22, ABL22, ARRW21, BAFMS20, CCM19, CGL⁺22, DMP22,
 DTB21, FJS22, FH22, FJ22, FHLL22, GKR22, IK22, KZ21, KHK20, MS21b,
 NP22, Pet22, Shi23, WFL22, Yu22]. **be** [HD22]. **behavior** [CKS21].
behavioral [KKKN21]. **Beliefs**
 [GSS22, RSW22, BBRR22, GLWW22, HS21a, vGW22]. **benefits** [BBRSS23].
betas [ZLTT22]. **between** [Gua21a, Hor21, ZT22]. **beyond**
 [BFM23, YZC21]. **Bias** [TZ23, PW23]. **bid** [JZ22]. **Bidding** [BGM21]. **bids**
 [GG20b]. **Big** [YCK20]. **bilateral** [QfLY21]. **binary**
 [Car23, Gun23, LTY21, Man23, PF23, Su21]. **binding** [AMSV22]. **bird**
 [HS20]. **birthday** [CT20]. **BLP** [HLL21]. **board** [Gua21a, Ano20b, Ano20c,
 Ano20d, Ano20e, Ano20f, Ano20g, Ano20h, Ano20i, Ano20j, Ano20k, Ano20l,
 Ano20m, Ano21a, Ano21b, Ano21c, Ano21d, Ano21e, Ano21f, Ano21g,
 Ano21h, Ano21i, Ano21j, Ano21k, Ano21l, Ano21m, Ano21n, Ano21o, Ano21p,
 Ano21q, Ano21r, Ano21s, Ano21t, Ano21u, Ano21v, Ano21w, Ano21x, Ano21y,
 Ano21z, Ano22a, Ano22b, Ano22c, Ano22d, Ano22e, Ano22f, Ano22g, Ano22h, Ano22i,
 Ano22j, Ano22k, Ano22l, Ano22m, Ano22n, Ano22o, Ano22p, Ano22q, Ano22r,
 Ano22s, Ano22t, Ano22u, Ano22v, Ano22w, Ano22x, Ano22y, Ano22z, Ano23a,
 Ano23b, Ano23c, Ano23d, Ano23e, Ano23f, Ano23g, Ano23h]. **bond**
 [FKL21, KLL21, WFL22]. **bonds** [CS22]. **Boosting**
 [YN21, KLSW23, YCK20]. **Bootstrap** [CNPR22, CLRSØ23, HL23, HJLP23,
 PS21b, DT20, FSU20, HV20, LMS23, LT21]. **Bootstrap-based** [HL23].
Bootstrapping [BCGR21, GP20]. **boundary** [CNPR22]. **Bounding**
 [Hor21]. **Bounds** [Cal21, AL21]. **break** [BP20a, CP21, DBH23, DR20, Shi23].
breaks [AKM21, KOEP20, LOW23, MT23, OW21, PDC21, PT11, PST22].
browser [JLMM21]. **bubble** [GJM20]. **build** [AGP20]. **bundles** [AR22].
burst [COR22]. **business** [ABB⁺22]. **buyer** [GG20b].

C [CT20]. **Can** [AMMQ22]. **cancer** [Kim23]. **Canonical** [CLS23]. **capital**
 [BFLT21, CFX22, IK21]. **carbon** [WGH20]. **Carlo** [FHLL22, KS20]. **case**
 [HLT20, HR21, IK21, KV23]. **catastrophic** [ILMM20]. **categorical** [HM21].
Causal [CKS21, Kas22, XP23]. **Causality** [CMPZW20, ATM20, GHM20].
CCE [JKW21]. **Celebrating** [SW21a]. **celebration** [CT20]. **Censored**
 [NK22, BHKvD20, CW20, WX22]. **censoring** [CW23]. **center** [GMM22].
Central [GSV22]. **cereal** [KHK20]. **Chamberlain** [GH22]. **change**
 [AV22, BHS20, BCS20, CP21, CYZ23, HPP20, JZS23]. **change-point**
 [JZS23]. **changes** [BKW21, DR20, FHW23, HLRW20]. **changing**
 [DGR20, Kas22]. **characteristics** [GG20a]. **chi** [DTB21]. **chi-squared**
 [DTB21]. **child** [BBRR22]. **children** [CEC22, GSS22]. **China** [HLLO21].
Chinese [ZZ21]. **choice**
 [ABL22, AL21, AM20, BKS22, BSX21, CGI21, KSSR21, KRvdK22,

KMMS21, Lu22, Man23, PS21a, PVWZ22, SY20, Wil20, WY21]. **choices**
 [KKKN21, LTY21]. **City** [BF22]. **claims** [FLS22]. **Clarke** [BFM23]. **class**
 [RW20]. **climate**
 [BCS20, CKK⁺20, DR22b, HPP20, ILMM20, MJLS20, PLS20, Pre20].
Closed [ASLL21, Gup23]. **Closed-form** [ASLL21, Gup23]. **Cluster**
 [MNW23, AGP20, Hwa21]. **Cluster-robust** [MNW23, Hwa21]. **clustered**
 [RV21]. **clustering** [VL20]. **clusters** [MW20]. **co** [BMPQ22, HT20, SX22].
co-movements [SX22]. **co-shifting** [HT20]. **Coefficient**
 [LPG20, Bre21, CFX22, DAM21, DOT22, PW22, PW23, TW22]. **coefficients**
 [GZW20, HHO22, HN21, JLZ20, LL22, LCL20, LOW23]. **cointegrated**
 [BLL21, Pre20]. **Cointegrating** [LPG20, Cha20, KP23, PW23, WGH20].
cointegration [iSK21, KASY20, LTY20, SW21b, Tra21, YfL21].
cointegrations [LT20, TLW22]. **collective** [Hub23, LL22]. **college**
 [PVWZ22, ZZ21]. **combination** [MM21b]. **combined** [HL23]. **Comment**
 [Bog22]. **commodity** [HR21]. **common**
 [BL21, CGV22, JS22, KOEP20, LCL20, MPS23]. **communal** [PW22].
communication [GSV22]. **Communities** [CHK22]. **comoment** [BCV20].
Comparing [DR22b, FMM⁺22]. **comparison** [KV23]. **comparisons**
 [KST22]. **competing** [Kim23]. **complementarity** [AR22]. **complete**
 [ALR22, JP20]. **complex** [CFR22]. **component** [CY22, LW20].
components [WZ22a]. **Computing** [AL21]. **condition** [Gun23, RW20].
Conditional [Roy23, ZT22, BO20, Car23, CNPR22, Dal20, FFX20, FZ20,
 JC20, JLZ21, Kas22, NP22, VW23, WPLL21]. **conditions**
 [BM21a, Gal22, Kit22]. **confidence** [ACG20]. **confounded** [Kéd23].
confounding [GZW20]. **conjugate** [Bog22, CCM19, CCCM22].
connectedness [BHSvS21]. **connections** [EHKS23]. **consequences** [ZZ21].
Consistency [BH20]. **Consistent** [AV21]. **constancy** [DAM21].
Constrained [GHLL22]. **constraints** [AMSV22, CT21, DDH22].
constructed [QfLY21]. **Consumer** [KN21, KKKN21, WML21]. **contact**
 [LLSS21]. **continuity** [BC21]. **Continuous**
 [CP21, ALZ22, BCFL21, HSS22b, NP22, uHS23]. **continuous-time**
 [BCFL21]. **continuum** [ACS20]. **contributes** [PW23]. **Control**
 [NS21, Fer21, LY22]. **Copula** [CXW22, CHY21, NKM22]. **Copula-based**
 [CXW22]. **copulas** [BHK21, FH23, LZ20]. **coronavirus** [GJ23]. **corporate**
 [CK20]. **correct** [Kle21, LMS23]. **corrected** [BFM23, DS21, HKL22, HV23].
correction [SL20]. **correlated** [LY21]. **correlation**
 [CYX⁺23, CY22, CLS23, HLT20, JC20]. **correlation-based** [CY22, CLS23].
correlations [BO20, Tsa20]. **Corrigendum** [AACH23, CCCM22, PST22].
cost [BIJS22]. **cotrending** [iSK21]. **Counterfactual**
 [JP20, ALZ22, KRvdK22, PS21a]. **country** [LMS21]. **country-level**
 [LMS21]. **coupled** [LW20]. **covariance**
 [DTW22, GH23, GKM23, SCC22, WD22, WPLL21, YZC21, ZLLT22].
covariance-mean [ZLLT22]. **covariances** [CBN23]. **Covariate**
 [ZD21, JPTZ23, KY22]. **covariate-adaptive** [JPTZ23]. **Covariate-adjusted**

[ZD21]. **covariates** [BH21, DDF⁺21, GG20b, KKS21, PW22, TLW22]. **COVID** [GLLZ23, HLM23, HLS21, JZS23, KN21, KV23, Kor21, LLSS21, MM21a, CKS21, LL21, LMS21, Tou21]. **COVID-19** [GLLZ23, HLM23, HLS21, JZS23, KN21, KV23, Kor21, LLSS21, MM21a, CKS21, LL21, LMS21, Tam21, Tou21]. **crisis** [HNZ22]. **criteria** [GCT23]. **criterion** [LYZ20]. **cross** [BPY21, CFX22, GXZ20, GP20, HS21b, HW22, Hos22, HJPS21, JMS21, KLL21, WCWL20, ZL23, uHS23]. **cross-section** [HJPS21, KLL21]. **cross-sectional** [BPY21, CFX22, GXZ20, HS21b, Hos22]. **cross-sections** [uHS23]. **cross-validation** [HW22, ZL23]. **crowd** [DJK21]. **cure** [NK22]. **curve** [BDFM23, JZS23, WGH20]. **curves** [VL20]. **cycle** [IK21]. **Cyclical** [CHM23].

D [KKKN21]. **Daniel** [HKW21]. **data** [AA22, ACL22, Ari21, BL21, BM21a, BV23, BLL22, BIJS22, CBN23, CHLZ20, CFX22, Cal21, CSV23, Cha22, Cha20, CT20, CFVW21, CYX⁺23, DM22, FGP22a, GXZ20, GJ23, HLL21, Ish20, JYGH21, KPR21, LMS23, LMSW23, LLV20, LCL20, LY21, LLZ22, LS20b, MM21b, NSYC21, OW21, Pou23, SW21a, SST21, SH23, SXZ23, WX22, ZLB22]. **datasets** [KSS21]. **date** [CP21]. **Day** [NQV21]. **DCS** [LW20]. **DCS-EGARCH** [LW20]. **debt** [CK20, HNZ22, RSW22]. **decisions** [AHX21]. **decomposition** [MM21b]. **defactored** [NSYC21]. **defined** [HSS22a]. **degree** [CCW20]. **demand** [BDFM23, JLMM21, PS21a, RSW22, WML21]. **densities** [Dal20]. **density** [APdAV23, BC21, LQ21, ZLB22]. **dependence** [CFX22, FFX20, GXZ20, GP20, HS21b, HJPS21]. **Dependent** [LLV20, CT20, KMS21, LMS23, MS21a, Wil20, vdBJMN21]. **derivatives** [RW20]. **Design** [AI22, Ber20, BC21, DM22]. **Design-based** [AI22]. **designs** [BK23, Tuv20]. **Detecting** [BM21b, GB21b]. **Detection** [KPR21, CYZ23, FLS22, LS20a]. **determinants** [Woo23]. **Determining** [Fre22, LS20b]. **Deviance** [LYZ20]. **deviated** [LT20]. **Diagnostic** [BPY21]. **dichotomous** [FLX22]. **Diebold** [IKP22]. **Difference** [AI22, CS21, GB21a, Hor21, MW20, SZ20, uHS23]. **Difference-In-Differences** [AI22, CS21, GB21a, MW20, SZ20, uHS23]. **Differences** [AI22, CS21, GB21a, LS23, MW20, SZ20, uHS23]. **differentiating** [GLX23]. **different** [BO20]. **differentiated** [BIJS22]. **Diffusion** [BHK21, LS20a, PW21, WZ22a]. **diffusions** [GS21]. **digital** [LTZ21]. **Digitalization** [BDFM23]. **dimension** [CES20]. **dimensional** [BHS20, BKW21, BLL21, BHN22, BMS20, CHLZ20, CGI20, DDF⁺21, DLZ21, DGL23, DBH23, FFX20, FLLM22, FHW23, GZW20, GLT20, GLLZ23, HLT20, HHLS22, HJG23, KSS21, KASY20, KPT23, KLSW23, LCW23, LC20, MPS23, MJLS20, SCC22, Tsa20, WCWL20, Wan22, XP23, YZC21, YN21, YHKZ22]. **dimensions** [CBN23, FHLZ20]. **dioxide** [WGH20]. **directions** [Tau22]. **disaster** [DN23, SG21]. **disaster-type** [DN23]. **discontinuities** [BKL⁺22]. **discontinuity** [BK23, Ber20, BC21, Tuv20]. **discontinuously** [KY22]. **discount** [PVWZ22]. **discrete** [AL21, AM20, Ari21, ABB23, BSX21,

FHW23, HKR20, KSSR21, KMMS21, NS21, NP22, Wil20].
discrete-continuous [NP22]. **discrete-time** [ABB23]. **discriminants** [OJT20]. **Disentangling** [PG21, RSV20]. **disparity** [Par20]. **displaced** [Woo23]. **displacement** [Cal21]. **distance** [AD21b, WD22]. **distributed** [FJ22, KY22]. **distribution** [AKOW20, ALZ22, Hub23, KOPV20, YZC21]. **distributional** [ACS20, Cal21, KPV23, Pet22, GG20a, TD20]. **distributions** [ACL22, CCW20, CKK⁺20, HV20, JMY22, Kit21, LCW23, NP22, TD20]. **diverging** [LZGZ21, LLCW22]. **Do** [LMSW23, PS21a]. **Does** [BP20a]. **domain** [Cha20, CYZ23]. **dominance** [AST20, FMM⁺22, LT21, Luo20]. **dominant** [PY20, PY21]. **Double** [YCK20, JLZ20, LTY20]. **double-nonlinear** [LTY20]. **Doubly** [SZ20, HKL22, LCZ23]. **draws** [HLL21]. **drift** [COR22, LMSW23, LS20a]. **drift-diffusion** [LS20a]. **driven** [BGK21, BvBKL22, BFL23, BCFL21, GGIS22, SWP20]. **drugs** [MB21]. **Dufour** [CMPZW20]. **duration** [Bot20, FOP23, HL20a]. **dyadic** [GLX23]. **Dynamic** [AHX21, BL21, BLL21, JC20, KKS21, AGL21, AGP20, AA22, AM20, BM21a, BH20, BHSvS21, BK20b, BSX21, DN23, GHKP21, Han21, JLMM21, JfL20, KSSR21, KKIS21, Kit22, KZ20, KMMS21, LKLP20, LY21, LXX22, NSYC21, SCC22, SA21, WY21, YfL21]. **Dynamics** [HHvR⁺22, RSV20, BO20, EMS23, vGW22].

early [CKS21]. **earnings** [DLCP23, PVWZ22]. **Earth** [PLS20]. **Econometric** [GAL20, HPP20, PY20, PLS20, Pre20, Gua21a, YS21]. **Econometrics** [AACH23, CCCM22, PST22, BM20, HKW21, LTZ21, Pou23, RSVZ20, Tam21, Ano23a, DvdKWZ22, GAL20]. **econometrics/Covid** [Tam21]. **econometrics/Covid-19** [Tam21]. **economic** [AV21, DS20, FGP22a, HY22]. **Economics** [DvdKWZ22, Yu22, KKKN21]. **economy** [ILMM20, LTZ21]. **economy-climate** [ILMM20]. **edges** [MZ21]. **Editor** [Yu22]. **Editorial** [IKP22, LTZ21, Mav21, Ano20b, Ano20c, Ano20d, Ano20e, Ano20f, Ano20g, Ano20h, Ano20i, Ano20j, Ano20k, Ano20l, Ano20m, Ano21a, Ano21b, Ano21c, Ano21d, Ano21e, Ano21f, Ano21g, Ano21h, Ano21i, Ano21j, Ano21k, Ano21l, Ano21m, Ano21n, Ano22a, Ano22b, Ano22c, Ano22d, Ano22e, Ano22f, Ano22g, Ano22h, Ano22i, Ano22j, Ano22k, Ano22l, Ano23b, Ano23c, Ano23d, Ano23e, Ano23f, Ano23g, Ano23h]. **editors** [HPP20, Ano21o, CMPZW20]. **education** [MB21]. **effect** [Cal21, HKR20, HK21, Hos22, YCK20, ZD21]. **Effects** [IK21, AX23, ABCR22, BKP23, BPQ20, BMP23, BV23, CK23, CKK⁺20, CO21, DN23, DS21, FOP23, GZW20, GGV20, GL20, Han21, JLMM21, JPTZ23, KPR21, Kas22, Kéd23, Kit22, KLSW23, LMSW23, LY21, LP22, LTY21, LS20b, MLS20, NW21, SU23, SST21, SA21]. **efficiency** [AL21, ZLTT22, ZZ21]. **Efficient** [CHY21, GS21, Gup23, Kle21, LCL20, SCC22, Yan20, BHKvD20, GdXP22]. **EGARCH** [LW20]. **eigenvalue** [DTW22]. **elastic** [HHO22]. **elicitation** [GLWW22]. **elicited** [KRvdK22]. **elliptical** [YZC21]. **emissions** [WGH20]. **Empirical** [SG21, CT21, MNW23, MM21b]. **employee** [CSV23]. **Employer**

[DLCP23, CSV23]. **employer-employee** [CSV23]. **employers** [BBRSS23]. **endogeneity** [CPU23, CW20]. **endogenous** [AX23, ABCR22, BHN22, Car23, CCM21, Hos22, QfLY21]. **endogenously** [HR21, HLM23]. **energy** [iSK21, Pre20]. **engines** [GLWW22]. **England** [KHK20]. **entry** [BK20a]. **environmental** [WGH20]. **epicenter** [HLS21]. **epidemic** [KV23, Kor21]. **epidemics** [HLS21]. **Epilogue** [McF21]. **episodic** [DGRT22]. **epistemic** [vGW22]. **equation** [iSK21, SW21b, ZHW20]. **equations** [CK20, CHL21, LMY20]. **equilibria** [GJM20, LXX22]. **equilibrium** [KZ20, JLMM21]. **equity** [ASKM20, ATU21, GSV22]. **equivalence** [Pre20]. **Equivalent** [LW23]. **error** [AKOW20, CK20, CSZ22, DOT22, KSS21, MM21b, NSYC21, PS21b, SL20]. **errors** [CGI20, Ell20, HHLS22, HM23, HHS20, HSS22b, RV21]. **Essays** [GAL20]. **establishing** [ACG20]. **Establishment** [Sch23]. **estimates** [PLS20]. **Estimating** [BKW21, HLS21, HL23, HHS20, KST22, LP20a, Lu22, MM21a, PDC21, Phi20, RW20, SA21, FZ20, ZHW20]. **Estimation** [AX23, ALZ22, BHS20, BLL21, BV23, BS21, BLL22, CSZ22, DOT22, GAL20, HLT20, HR21, KSS21, KLL21, KLSW23, LLZ22, LTY20, LOW23, MLG21, MS21b, PY21, QfLY21, RC23, SU23, Tou21, WX22, YfL21, AA22, AKM21, AD21b, BAFMS20, BvBKL22, BCV20, BLT21, BMS20, BHK21, BSX21, BJSS22, CHLZ20, CPU23, Cha20, CW20, CHY21, Che21, CGI21, DGS21, DN23, DMP22, DLZ21, DBH23, FHLL22, GHLL22, GKM21, GdXP22, GS21, Gup23, HL20a, HD22, HKT20, HHO22, HM23, HL20b, HLL21, Hos22, Ish20, JfL20, JYGH21, JPTZ23, JMS21, KKSv21, KP23, Kor21, LS20a, LCZ23, LLV20, LCL20, LWY23, LSZZ20, LQ21, MNP20, NP22, NSYC21, PW21, PF23, SCC22, Søl20, Tau22, TZ23, WGH20, WCWL20, WPLL21, WZLL22, Wan22, Yan20, YS21, YHKZ22, ZLB22]. **estimator** [DLP21, HKL22, JKW21]. **estimators** [AD21a, DHIV20, FHLZ20, Fer21, GZW20, HSS22a, KSSR21, SZ20]. **Euler** [CHL21]. **euro** [HNZ22]. **Evaluating** [CKK⁺20, KKKN21]. **evaluation** [BKS22, BHKvD20, SH23]. **event** [SA21]. **events** [LKLP20]. **Evidence** [BF22, CS22, GLWW22, ZZ21, LMSW23]. **exclusion** [Kiv20]. **Existence** [GG20a, FZ22]. **Exogeneity** [TD20]. **expectation** [GJM20]. **Expectations** [DvdKWZ22, AHX21, AMMQ22, AL21, CS22, CEC22, DDH22, GMM22, HHvR⁺22, PVWZ22]. **Expected** [ILMM20]. **ExpectHill** [DGS21]. **experiment** [BKS22]. **experiments** [GLWW22]. **explainable** [FLS22]. **explosions** [BKN22]. **exponential** [ACM22]. **exponentially** [AD21b]. **external** [OSW21]. **externalities** [WY21]. **extreme** [DGS21, HK21, Tsa20]. **eye** [HS20].

Factor [AM22, BLL21, CBN23, FKW20, FH22, Fre22, ASKX20, AGP20, BHS20, BKW21, BH20, BHSvS21, BK20b, CFVW21, DLZ21, DBH23, FKL21, FJS22, FLLM22, FHW23, GP20, GCT23, HM23, JMS21, KSS21, Lew22, LKLP20, LC20, MLG21, MT23, NW21, SCC22, Wan22, XP23, YHKZ22]. **Factor-adjusted** [FKW20, FJS22]. **factor-augmented** [Wan22].

Factor-based [CBN23]. **factors** [AM22, ABB23, BLL21, BCV20, CLS23, FKL21, Fre22, Hub23, LP20a, MPS23, SXZ23, AG21]. **Fast** [LMSND22, DT20, LMS23]. **fat** [ABB23, KM20]. **FDI** [HLL021]. **features** [CGV22, WX22]. **February** [Ano20s, Ano22o, Ano23n]. **Feedback** [Cha22]. **few** [Fer21, MW20]. **fields** [JM21]. **filter** [LLSS21]. **filtered** [CHY21, CXW22]. **filtering** [Dal20, GS21]. **Finance** [Yu22]. **financial** [ACL22, BHSvS21, CCL21, LP22, LTZ21, RSVZ20, SCC22]. **Finding** [LLSS21]. **fingerprint** [CKK⁺20]. **Finite** [HV23, TD20]. **Finite-sample** [HV23, TD20]. **Firm** [EMS23, APdAV23, DKSS23, LMSW23]. **Firms** [CSV23, EHKS23, Gua21a]. **first** [GG20b, GG22, JZ22]. **first-price** [GG20b, GG22, JZ22]. **Fisher** [OJT20, ZD21]. **fit** [KKSv21, LZ20, WD22]. **fixed** [BMP23, CK23, DS21, GGV20, Kit22, MLS20]. **Flexible** [DHIV20]. **flow** [HKNW23]. **focus** [Man23]. **fold** [ZL23]. **forecast** [BP20a, HL23]. **forecasting** [FKL21, HW22, LKLP20, PS21b, WXY23, ZT22]. **forecasts** [LMS21]. **form** [ASLL21, Gup23]. **formation** [CEC22, Gao20, GLX23, Gua21a]. **Forward** [SH23]. **Forward-selected** [SH23]. **Fourier** [FHW23]. **fraction** [HLS21]. **fractional** [WXY23]. **fractionally** [MNP20]. **framework** [ABB23]. **Francis** [IKP22]. **fraud** [FLS22]. **free** [BIJS22, DR22b, HNZ22, JS22, VB23]. **frequencies** [HV20]. **Frequency** [Cha20, JLP20, ASKX20, ASB20, BKS22, CHLZ20, GHM20, HKO⁺23, LLV20, LLZ22, MMF20, SXZ23, WCLC22, ZLB22, ZLTT22]. **Frequentist** [KZ21, Tau22]. **frictions** [BGM21, Par20]. **frontier** [CPU23, KHK20]. **full** [DTPP23]. **Fully** [KP23, WGH20]. **function** [GdXP22, RW20]. **function-valued** [RW20]. **Functional** [PW22, SX22, CFX22, LLCW22, PW23, TW22]. **functional-coefficient** [CFX22, TW22]. **functionally** [BP20b]. **functionals** [CT21, Yan20, ZHW20]. **Functions** [BLL21, AKOW20, ALZ22, HHS20, KOPV20, LY22, NS21]. **fund** [AAG20, FJ22, HJLP23]. **funding** [AG21]. **fused** [MT23]. **future** [SW21a].

G [ZZLL22]. **G-GARCH** [ZZLL22]. **games** [ALR22, BK20a, JP20, LXX22]. **gap** [BMW23, DLCP23]. **GARCH** [BPQ20, CHY21, DW20, FZ22, GL20, HHM22, SKY⁺21, WZLL22, ZZLL22]. **GARCH-type** [GL20]. **Gary** [GH22]. **gases** [CGV22]. **Gaussian** [TD20]. **Gender** [LS23]. **general** [BHSvS21, CLRSØ23, KZ20, vdBJMN21]. **Generalized** [BH20, GM21, CZ20, GH23, JLZ21, Wan22]. **Generic** [ACG20]. **geoadditive** [KHK20]. **geometric** [BK20a]. **George** [CT20]. **get** [KW23]. **Global** [CGV22, HT20, BCS20, KOEP20, GG20a]. **GMM** [CR20, FGP⁺22b, Hwa21, HKL22, HV23]. **go** [HLM23]. **good** [HLT21]. **Goodness** [WD22, LZ20]. **Goodness-of-fit** [WD22, LZ20]. **government** [RSW22]. **gradient** [YCK20]. **Granger** [GHM20]. **granular** [BM21b]. **graphical** [FFX20]. **greenhouse** [CGV22]. **Group** [MT23, HJPS21, LCW23, LOW23, MSW20, WS21]. **groups** [GB21b, LSZZ20]. **growth** [FGP22a, HY22]. **guest** [HPP20]. **guide** [MNW23].

HAR [SY20]. **Hard** [MZ21]. **Hartz** [Woo23]. **Hawkes** [CLRSØ23]. **hazard** [PG21, vdBJMN21]. **Health** [GMM22, BBRR22, PG21]. **heavy** [DGS21, HHLS22, SL20, ZZLL22]. **heavy-tailed** [HHLS22, SL20, ZZLL22]. **hedge** [AAG20]. **hedging** [ABB23]. **Hellinger** [AD21b]. **hemispheric** [HT20, KOEP20]. **hero** [BMPQ22]. **Heterogeneity** [vGW22, APdAV23, AGL21, ABL22, ALL23, Bot20, BMP23, CGI21, DKSS23, Esc23, HHvR⁺22, KST22, Luo20, LXX22, Tra21]. **Heterogeneous** [GXZ20, OW21, BS21, CSZ22, CO21, GH23, HLLO21, KSS21, LCW23, LCL20, LTY21, PVWZ22, SA21]. **heteroscedastic** [CZ20, CGI20]. **heteroskedastic** [HHLS22, LMY20]. **heteroskedasticity** [AX23, JLZ21]. **Hierarchical** [CD21, FH22, KSS21]. **High** [ASKX20, ASB20, BHN22, CHLZ20, CSV23, DLZ21, DGL23, FLLM22, JLP20, KASY20, MMF20, MPS23, BHS20, BKW21, BMS20, CGI20, DDF⁺21, DBH23, FFX20, GZW20, GLT20, GLLZ23, HHLS22, HJG23, HV20, KPT23, KLSW23, LLV20, LLZ22, LC20, MJLS20, SCC22, SXZ23, Tsa20, WCLC22, Wan22, YZC21, YN21, ZLB22, ZLTT22]. **High-dimensional** [BHN22, CHLZ20, FLLM22, KASY20, MPS23, BHS20, BMS20, CGI20, DDF⁺21, DBH23, FFX20, GZW20, GLT20, GLLZ23, HHLS22, KPT23, KLSW23, LC20, MJLS20, SCC22, Tsa20, YZC21]. **High-frequency** [ASKX20, MMF20, CHLZ20, LLV20, SXZ23, ZLB22, ZLTT22]. **Higher** [RR23, AD21a, ACL22, ACM22, Gua21b, LMS23]. **higher-moment** [ACM22]. **Higher-order** [RR23, AD21a, LMS23]. **highly** [WZ22b]. **Hill** [DHIV20]. **Hiring** [DKSS23]. **Historical** [FZ20]. **hitting** [AS21]. **homoskedastic** [Kle21]. **homoskedasticity** [BPY21]. **Honor** [CMPZW20, GH22, IKP22]. **Honoring** [NQV21, HKW21]. **Honour** [GAL20]. **household** [Hub23, vGW22]. **households** [LL22]. **How-To** [Ano23i]. **HP** [LLSS21]. **human** [BFLT21, CKK⁺20, IK21]. **Hybrid** [LP20b, WZLL22]. **hypotheses** [DTB21, Hor21]. **Hypothesis** [KZA20, COR22, LLYZ22].

ice [DR22b]. **ice-free** [DR22b]. **Identification** [AL23, BMP23, BHK21, CMPZW20, Gua21b, HHM22, HKR20, Han21, HSS22b, Hub23, Ish20, Kor21, LL22, LSZZ20, LXX22, PF23, AR20, Ari21, BIJS22, CCM21, Che21, Esc23, Gao20, GG20b, Gun23, HK21, JP20, Kit21, LCZ23, MISW20, NS21, TD20, Tou21, Wil20, Kas22]. **Identification-robust** [AL23]. **identified** [BK20a, DHK20, LCZ23, LMY20, OSW21]. **Identifying** [AM20, BKP23, Kéd23, Kiv20, SXZ23, WS21, Kim23]. **identity** [JM21]. **Ill** [BMS20]. **Ill-posed** [BMS20]. **Illegal** [MB21]. **Illuminating** [HY22]. **immigrant** [DLCP23]. **immigrant-native** [DLCP23]. **impact** [CKS21, Kas22, Phi20]. **Implementation** [KKIS21]. **implied** [ASLL21, CR20, CCL21, LQ21]. **importance** [LWY23]. **Impossible** [BM20, Kiv20]. **improvability** [PY22]. **improve** [BP20a]. **Improved** [LWY23, LT21]. **Improving** [OJT20]. **Impulse** [BLL21, GHKP21, IK20, IK22]. **Impulse-Response** [BLL21]. **imputation** [CBN23]. **inattention** [GGIS22]. **Incentive** [GGIS22]. **Incentive-driven**

[GGIS22]. **Incentives** [GLWW22]. **incidence** [FOP23]. **incidental** [JS22]. **incomplete** [TD20]. **Incorporating** [DW20]. **increasing** [FHLZ20]. **independence** [Car23, Kit21]. **index** [Gao20, LLCW22]. **indexed** [CS22]. **indices** [LP22]. **Indirect** [FK21, KS20]. **individual** [KST22, LS20b]. **Individualized** [KW23]. **inducing** [LMT22]. **industry** [FJ22]. **inefficiency** [KHK20]. **inequality** [CT21, KZ21]. **infection** [JZS23, MM21a]. **infections** [HLS21, LMS21]. **Inference** [AKOW20, AKM21, ALR22, ARRW21, CMPZW20, CCW20, DHK20, GLT20, HS21b, HV20, HSS22a, KOEP20, LPG20, LMY20, OSW21, RV21, SL20, Xu20, ZLLT20, AD21a, ALZ22, AV21, AL23, BHS20, BM21a, BM20, BK20a, BLL22, CCL23, CP21, CNPR22, CLRSØ23, CSZ22, DTPP23, FK21, FSU20, GKR22, GLLZ23, HHLS22, HPTZ23, HK21, Hwa21, HV23, IK20, IK22, JLZ21, JLZ21, JMS21, JS22, KSS21, KRW22, KS20, Kle21, KPT23, KLSW23, LR20, LL20, LT20, LMSND22, MLG21, MW20, MNW23, MM21a, PY21, Pet22, RR23, SU23, SST21, Shi23, SY20, TLW22, TW22, VW23, VB23, WGH20, WX22, Wan22, XP23, ZHW20, vdBJMN21]. **inferences** [KLP20, ZZLL22]. **Inferential** [Tra21]. **Infinite** [JMY22, ATM20, HL20b]. **inflation** [AMMQ22, CS22]. **inflation-indexed** [CS22]. **Influencers** [CHK22]. **informality** [BFLT21]. **Information** [GCT23, ALR22, JP20, KLL21, LYZ20]. **initial** [BM21a]. **instability** [AV22, HW22]. **institutions** [FMM⁺22]. **Instrument** [BIJS22, Kit21, OSW21, VW23]. **Instrument-free** [BIJS22]. **Instrumental** [EL21, NSYC21, BMS20, Che21, GKM21, GLT20, Hor21, Kle21]. **instruments** [Gun23, MO23, NS21, Søl20]. **insurance** [BBRSS23, PG21]. **integer** [CD21]. **integer-valued** [CD21]. **Integrated** [SST21, DTW22, FGP22a, LLV20, MNP20, SWP20]. **integration** [TW22]. **interaction** [Hos22]. **interactions** [AL21, LLCW22]. **interactive** [CK23, MLS20, NW21]. **interdependent** [GG20b]. **interest** [GZW20]. **interlocks** [Gua21a]. **Internal** [HKNW23]. **international** [BK20b]. **intertemporal** [JfL20]. **intervals** [BH20]. **intraday** [DW20, LW20]. **Introducing** [Ano23i]. **Introduction** [CSV23, CMPZW20, CT20, DvdKWZ22, GH22, HPP20, Tam21, Yu22, RSVZ20]. **Invariance** [TD20, Bai23]. **invariant** [Yan20]. **investing** [FH22]. **investment** [CK20]. **investments** [BBRR22, CEC22, DDH22]. **involving** [LT20]. **Irregular** [Esc23, HK21]. **Isotonic** [BK23]. **Issue** [CSV23, DvdKWZ22, GAL20, GH22, Mav21, NQV21, CMPZW20, CT20, IKP22, LTZ21, RSVZ20]. **Issues** [MNP20]. **Itô** [SKY⁺21]. **iterated** [DT20]. **IV** [AL23, Hos22, KSSR21]. **IVX** [DR22a].

J [AACH23, CCCM22, PST22]. **Jackknife** [CT21]. **January** [Ano23j]. **Japan** [CS22]. **Japanese** [ATU21]. **Jean** [CMPZW20]. **Jean-Marie** [CMPZW20]. **job** [APdAV23, BFLT21, Cal21]. **job-title** [APdAV23]. **JoE** [RSVZ20]. **joined** [KOEP20]. **Joint** [IK22, Din23]. **Journal** [Ano23a, DvdKWZ22, GAL20]. **July** [Ano20o, Ano21p, Ano22m, Ano23k].

jump [BKL⁺22, GS21, LS20a, MMF20, PW21, Tod22, WZ22a].
jump-diffusions [GS21]. **jumps** [ASLL21, LLZ22]. **June**
 [Ano20u, Ano21u, Ano22n, Ano23p].

Kernel [LPG20, BAFMS20, SY20]. **Kernel-based** [LPG20]. **kernels**
 [Kno22]. **King** [GAL20]. **kinks** [LLSS21]. **known** [HLS21]. **Kotlarski**
 [Lew22]. **Kronecker** [GKM23]. **kurtosis** [LP22]. **Kuznets** [WGH20].

Labor [BFLT21, CHM23, FOP23, GSS22, HKNW23, IK21, MB21]. **LADE**
 [ZZLL22]. **LADE-based** [ZZLL22]. **lagged** [Wil20]. **Laplace** [CP21, HLL21].
Laplace-based [CP21]. **Large** [BLL21, Bog22, CCM19, CCCM22, XP23,
 ABL22, BM21b, CBN23, CES20, CGL⁺22, FZ20, FHW23, GHM20, GB21b,
 Gup23, HLT20, HPTZ23, HS21b, HWZW20, JYGH21, KPR21, LMT22,
 MT23, Tra21, WPLL21, YHKZ22, ZHPW20]. **Large-dimensional**
 [BLL21, YHKZ22]. **large-scale** [ABL22, HPTZ23, HWZW20]. **Lasso**
 [MT23, LSG22]. **Latent** [AR22, GCT23, HJPS21, LCW23, LP20a, LYZ20,
 LMSND22, MSW20, SXZ23, WS21, XP23]. **later** [CEC22]. **Learner** [VB23].
learning [CT20, FJ22, ON21, Phi20, WFL22, YCK20]. **least** [KP23, RR23].
Lebanese [FMM⁺22]. **Level** [HKT20, LW23, LMS21, YS21]. **Levels**
 [vGW22, FMM⁺22]. **leverage** [BPQ20, HKR20]. **life** [IK21]. **life-cycle**
 [IK21]. **Likelihood** [BM21a, KZ20, AS21, AA22, ABL22, BvBKL22, CPU23,
 CT21, CFR22, DS21, DBH23, HN21, LWY23, RC23, SST21, VW23, Wan22].
Limit [KMS21, BCFL21, PW23]. **Linear**
 [EL21, KSSR21, AL23, BHN22, Che21, CXZC21, FLLM22, GdXP22,
 GLLZ23, HKL22, Kle21, KZ20, LLCW22, NSYC21, SWP20, Shi23]. **link**
 [Gao20]. **linked** [CSV23]. **Liquidity** [NEFG20, GH23]. **loading** [Lew22].
Local [AACH22, AACH23, BKN22, BP20b, Fre22, HJG23, HV20, LP20b,
 OJT20, Xu20]. **locally** [FK21]. **location** [HLL021]. **Logical** [GLX23]. **logit**
 [AGL21, HHL20, HN21, Kit22]. **Long** [LKLP20, ACM22, FHLL22]. **long-run**
 [FHLL22]. **Long-term** [LKLP20]. **longitudinal** [BV23]. **loses** [Kas22]. **loss**
 [BKS22]. **loudly** [GSV22].

Machine [ON21, Phi20, YCK20]. **Macroeconomic** [HS21a, GSV22]. **major**
 [PVWZ22]. **management** [FLS22, SCC22]. **many**
 [AM22, BHN22, Ber20, Fer21, HK21, LMSND22, MO23, Søl20]. **mapping**
 [SCC22]. **March** [Ano20q, Ano21q, Ano23]. **marginal**
 [BKP23, LWY23, TW22]. **Marie** [CMPZW20]. **marker** [vdBJMN21].
marker-dependent [vdBJMN21]. **market**
 [ATU21, BAFMS20, BFLT21, CYX⁺23, CHM23, FKL21, FOP23, HR21,
 HHvR⁺22, MB21, NEFG20, NP22, Par20, vGW22]. **markets**
 [CCL21, DJK21, HKNW23, JLMM21]. **Markov**
 [ABCR22, CD21, GJ23, JLMM21, JMY22]. **Markov-switching** [CD21].
Markowitz [AST20]. **Marriage** [GSS22]. **martingale** [LZ20]. **masks**
 [CKS21]. **matched** [BV23]. **Matching** [Fer21, Woo23, ZZ21]. **Maternal**

[CEC22]. **mathematical** [HSS22a]. **matrices** [WPLL21, YZC21]. **matrix** [ACM22, CXY21, CYX⁺23, GH23, GKM23, WCWL20, YHKZ22]. **matrix-exponential** [ACM22]. **matrix-valued** [CXY21, CYX⁺23]. **matrix-variate** [GH23]. **matters** [ABB23]. **Max** [CXZC21]. **Max-linear** [CXZC21]. **maximizing** [Su21]. **Maximum** [BvBKL22, CPU23, Wan22, ABL22, CFR22, DBH23, RC23]. **Maxwell** [GAL20]. **May** [Ano21t, Ano23m]. **McFadden** [HKW21]. **MCMC** [GHLL22]. **mean** [DGR20, DMP22, FS21, HHLS22, HT20, ZLLT22]. **mean-variance** [FS21]. **measure** [AMMQ22, FFX20]. **Measurement** [CK20, AKOW20, BHSvS21, DOT22, HSS22b]. **measurements** [WML21]. **measures** [GH23, Tod22]. **Measuring** [SSW22]. **mechanism** [CCL21]. **mediation** [GLLZ23]. **mediators** [GLLZ23]. **Medicare** [KKKN21]. **medicine** [Man23]. **medium** [ZZ21]. **medium-run** [ZZ21]. **membership** [APdAV23]. **memberships** [LOW23]. **memory** [ACM22]. **method** [BKL⁺22, HL20a]. **Methodology** [KKIS21]. **Methods** [Yu22, GG22, KMMS21]. **Mexico** [BF22]. **microstructural** [AACH22, AACH23]. **microstructure** [LLV20]. **MIDAS** [KKSv21, MS21b]. **migration** [KRvdK22]. **mild** [HLRW20]. **Minimax** [DM22, Tuv20, Bai23]. **Minimax-regret** [DM22]. **minimum** [CHLZ20, DLZ21]. **mis** [MNP20]. **mis-specified** [MNP20]. **misaligned** [Pou23]. **mispricing** [AACH22, AACH23]. **Missing** [BGK21, BH21, CBN23, DM22, JMS21, XP23]. **misspecification** [Pet22]. **misspecified** [GM21, LYZ20]. **mixed** [AS21, Cha20, GHM20, HHL20, HKO⁺23]. **mixture** [MS21a]. **mode** [HWZW20]. **Model** [LZGZ21, Su21, VB23, ZL23, ALL23, AL23, BM21a, BKN22, Bot20, BK20b, BFM23, BCS20, Car23, iSK21, CW20, CLS23, DTPP23, DR22b, Din23, FKW20, FLX22, GZW20, GG20b, GH23, Gua21a, HHO22, HLM23, HN21, HWZW20, Hub23, ILM20, JLZ21, KLL21, Kor21, LL22, LW20, PY22, QfLY21, RSV20, SHL⁺21, ZHPW20]. **Model-free** [VB23]. **Modeling** [GH23, HI20, WXY23, BP20a, PW22, XP23]. **Modelling** [KHK20, FGP22a, Pre20, SW21b]. **Models** [BLL21, CSV23, AGL21, AD21a, ALZ22, ASKX20, ASLL21, AR22, AGP20, AA22, AM22, ABL22, AL21, AM20, Ari21, BKL⁺22, BHS20, BL21, BPY21, BKW21, BH20, BHSvS21, BHN22, BGK21, BvBKL22, BFL23, BPQ20, BMP23, BMS20, Bre21, BCFL21, BSX21, BLL22, BIJS22, CFX22, CK23, CP21, CD21, CNPR22, CPU23, Cha22, CZ20, CXY21, CHY21, CFVW21, Che21, CGI20, CXZC21, CFR22, DAM21, DW20, DS21, DLZ21, DLP21, DOT22, DGL23, DHK20, DBH23, DR20, Esc23, FFX20, FKL21, FLLM22, FK21, Fre22, FHW23, FHLL22, GXZ20, Gao20, GLX23, GHM20, GP20, GHKP21, GM21, GJM20, GKX21, Gun23, GCT23, GLLZ23, HHM22, HHL20, HL20a, Han21, HPP20, HNZ22, Hor21, Hos22, HSS22b, HJPS21, IK22, Ish20, JfL20, JLZ20, JYGH21, JMS21, KSSR21, KPR21, KRW22]. **models** [KKIS21, Kim23, Kit22, KZ20, KMMS21, LR20, LYZ20, LCL20, LY21, LZGZ21, LSZZ20, LC20, LLCW22, LY22, LMSND22, LMT22, LS20b,

Lu22, LOW23, LMY20, MLG21, MT23, MNP20, MS21a, MLS20, MJLS20, NKM22, NK22, NSYC21, OW21, PDC21, PW21, PS21a, PF23, PS21b, PY21, Pet22, Pre20, RC23, RV21, RW20, Roy23, SST21, SL20, SKY+21, TD20, TW22, Tuv20, WD22, WZLL22, Wan22, WZ22a, Wil20, YS21, YHKZ22, ZZLL22, ZT22, vdBjMN21]. **moderately** [LT20]. **modified** [KP23, WGH20]. **moment** [ACM22, DGL23, Gal22, Kit22, RW20]. **moments** [ACS20, ACL22, FZ22, Gua21b]. **Monetary** [CS22]. **monitoring** [HLRW20]. **monotone** [LY22]. **monotonic** [HSS22b]. **Monte** [FHLL22, KS20]. **moral** [PG21]. **Most** [HJG23]. **movements** [SX22]. **moving** [LMS23]. **moving-average** [LMS23]. **Multi** [LCW23, KSS21, SG21, YS21]. **Multi-dimensional** [LCW23, KSS21]. **multi-factor** [KSS21]. **multi-level** [YS21]. **multi-period** [SG21]. **multicointegrated** [KP23]. **multicointegration** [BCS20]. **multifactor** [CSZ22, NSYC21]. **multilevel** [CLS23]. **multinomial** [HN21, Lu22]. **Multiple** [BH23, ABB23, BKW21, CS21, CK20, LXX22, MT23, PDC21]. **multiplicative** [HLT20, PS21b]. **Multiscale** [VL20]. **Multivariate** [BPQ20, ZHPW20, CD21, CHY21, DTPP23, DW20, DHIV20, GS21, Gun23, HHM22, KOEP20, NKM22, YfL21]. **mutual** [FJ22, HJLP23].

naive [OJT20]. **native** [DLCP23]. **near** [NW21, SWP20]. **Nearest** [BCV20]. **net** [HHO22, HNZ22, IK21]. **Network** [CHK22, BV23, BK20b, CFVW21, FLS22, GLX23, Gua21a, HM23, HWZW20, KW23, KMS21]. **networks** [CCW20, HWZW20, PY20, ZHPW20]. **neural** [WML21]. **news** [SSW22]. **Niño** [LKLP20]. **nodes** [CCW20]. **noise** [AACH22, AACH23, LLV20, Tuv20, ZZLL22]. **noisy** [LLZ22, WML21, ZLB22]. **nominal** [Hor21]. **Non** [JLZ20, Bog22, BCGR21, CCM19, CCCM22, DDH22, GL20, HKT20, HLRW20, HKO+23, TD20]. **non-academic** [DDH22]. **non-conjugate** [Bog22, CCM19, CCCM22]. **non-Gaussian** [TD20]. **non-parametric** [HKO+23]. **Non-standard** [JLZ20]. **non-stationarity** [HLRW20]. **non-stationary** [BCGR21, GL20, HKT20]. **Noncausal** [DS20]. **nonclassical** [HSS22b]. **nondifferentiable** [KOPV20]. **Nonlinear** [CFVW21, RSVZ20, BLT21, CYZ23, DS21, GHKP21, LTY20, SST21, Tau22, WS21]. **Nonlinearities** [BO20]. **Nonlinearity** [KKS21]. **Nonparametric** [AAG20, Bot20, BH21, Dal20, Gal22, Gao20, GG20b, HHO22, HL20b, KV23, PW21, Tod22, TLW22, WPLL21, Wil20, uHS23, AL23, CHY21, CHL21, DLP21, Esc23, FJ22, FSU20, Han21, Hos22, HSS22b, KLL21, LL20, VL20]. **nonresponse** [FMM+22]. **nonseparable** [Ish20]. **nonstationarity** [CXW22]. **Nonstationary** [HJPS21, DLP21, PDC21]. **nontransferable** [GLX23]. **normality** [GGV20]. **Note** [Ano21o]. **November** [Ano20n]. **Nowcasting** [BMW23, CGL+22, HKO+23]. **nuisance** [CO21, Xu20, ZHW20]. **null** [BLT21, JLZ20]. **number** [CK23, Fre22, LZGZ21, LSZZ20, LLCW22].

objective [HD22]. **observables** [KY22]. **observation** [BGK21, MS21a]. **observation-dependent** [MS21a]. **observation-driven** [BGK21]. **observational** [DDF⁺21]. **observations** [BGK21, CYX⁺23, Fer21, HI20, XP23]. **Observed** [MZ21, GJ23]. **occasionally** [AMSV22]. **occasionally-binding** [AMSV22]. **Occupation** [ZLB22]. **October** [Ano20r, Ano21r, Ano22q]. **off** [AM20]. **older** [BDFM23]. **OLS** [WGH20]. **on-the-job** [BFLT21]. **one** [CEC22]. **online** [GLWW22]. **Optimal** [BKS22, EL21, BP20b, Che21, SY20]. **optimality** [Bai23]. **optimization** [JfL20]. **Option** [BAFMS20, LQ21]. **option-implied** [LQ21]. **options** [Tod22, TZ23]. **order** [AD21a, BC21, DS21, DHK20, HL20b, LMS23, MO23, RR23]. **ordered** [ALR22]. **origins** [DKSS23]. **Ornstein** [WXY23]. **outcome** [Kit21]. **outcomes** [GSS22, MB21]. **output** [BMW23]. **Over-identified** [LCZ23]. **overidentified** [Gal22]. **Overlap** [DDF⁺21]. **overlapping** [HLL21]. **overnight** [DW20, LW20]. **overspecified** [LSZZ20]. **Overview** [ACL22, HKW21, KKIS21].

Pages [Ano20t, Ano20s, Ano20u, Ano20o, Ano20q, Ano20n, Ano20r, Ano20p, Ano21s, Ano21u, Ano21p, Ano21q, Ano21t, Ano21r, Ano22r, Ano22p, Ano22o, Ano22n, Ano22m, Ano22q, Ano23o, Ano23n, Ano23j, Ano23p, Ano23k, Ano23l, Ano23m]. **Pairwise** [OJT20, KST22]. **pandemic** [CKS21, GLLZ23, HKO⁺23, KN21, LL21, Tam21]. **Panel** [LMS21, MLS20, MSW20, ABCR22, AA22, ABL22, ALL23, Ari21, BKL⁺22, BL21, BPY21, BM21a, CBN23, CFX22, Cal21, Cha22, CFVW21, DS21, DM22, FGP22a, GXZ20, HLLO21, HJPS21, Ish20, JYGH21, KPR21, KSS21, KHK20, LCL20, LY21, LSZZ20, LS20b, LOW23, NSYC21, OW21, PW22, SW21a, SST21, SH23, YfL21]. **panels** [AM20, BS21, BM21b, CSZ22, HS21b, JS22, KS20, KKS21, NW21, Tra21, WS21]. **panic** [KN21]. **papers** [Ano23i]. **parameter** [AV22, BKN22, CNPR22, CO21, DR20, HD22, KP23, MH20, ON21]. **parameters** [BKL⁺22, Cal21, HK21, HLM23, HN21, JS22, LZGZ21, RW20, Xu20, YN21]. **parametric** [AACH22, AACH23, HKO⁺23]. **Parental** [BBRR22]. **Parsimony** [LMT22]. **Part** [KKKN21]. **partial** [BMPQ22, Che21, JP20, RC23, Tou21]. **Partially** [BHKvD20, Kim23, Che21, GJ23, LMY20]. **pass** [AM22]. **Past** [SW21a]. **patterns** [KHK20]. **pay** [EMS23]. **peak** [LL21]. **PELVE** [LW23]. **penalization** [GHLL22]. **penalized** [CHL21, HN21, MS21b]. **pensions** [IK21]. **perceptions** [BF22]. **Perfect** [JLMM21]. **performance** [AAG20, HJLP23]. **period** [SG21]. **periods** [CS21, CK23]. **permanent** [Phi20]. **Permutation** [CO21, Bai23]. **Perron** [NQV21]. **persistence** [CPRR23]. **persistent** [AV21, AV22, Ell20, WZ22b]. **personalized** [Man23]. **perspective** [AACH22, AACH23, JZS23]. **pervasive** [KPR21]. **pervasiveness** [GCT23]. **PI** [NQV21]. **PI-Day** [NQV21]. **Pierre** [NQV21].

planned [FOP23]. **plans** [KKN21]. **Point** [BP20b, JP20, CLRSØ23, CYZ23, DBH23, JZS23]. **points** [BHS20]. **policies** [CKS21, DLCP23]. **policy** [SU23]. **polynomial** [WGH20]. **pooled** [JKW21]. **pooling** [JMY22]. **portfolio** [BKS22, CHLZ20, DLZ21]. **portfolios** [FZ20]. **posed** [BMS20]. **possibly** [GL20, MISW20]. **post** [HHLS22]. **post-selection** [HHLS22]. **Posterior** [KOPV20, LLYZ22, BHKvD20, DMP22]. **Posterior-based** [LLYZ22]. **posteriors** [LWY23]. **potential** [Kit21]. **power** [HLT21, LWY23, VW23, WZLL22, Roy23]. **powerful** [HJG23]. **practice** [JYGH21, MNW23]. **precision** [WCWL20]. **predict** [CEC22].

Predictability

[PT11, PST22, ATU21, DGRT22, FS21, GL20, HLT21, WFL22]. **Predicting** [AG21]. **prediction**

[BH20, CZ20, DJK21, FLX22, JP20, LZGZ21, Man23, MS21b, Su21, ZL23].

predictions [PS21a]. **Predictive**

[LLCW22, AV21, AV22, CCL23, DR22a, JMY22, KASY20, LSG22, YN21].

predictors [WZ22b]. **preference** [CGI21]. **preferences**

[DDH22, Hub23, PVWZ22]. **preferential** [CCW20]. **premia**

[ASKM20, FKL21, RSV20]. **premium** [AG21]. **presence**

[BKP23, HKT20, Kéd23, KASY20, Pet22, WZ22a, Xu20]. **present** [SW21a].

prevalence [Tou21]. **price**

[ASB20, Dal20, GG20b, GG22, HR21, JZ22, KLP20, LQ21, Phi20, RSV20].

prices [GSV22, HSHS20, HS21a, KLL21]. **pricing**

[BAFMS20, CFX22, FLLM22, GM21, GKX21, LP20a, SG21]. **principal**

[CY22]. **priors** [Bog22, CCM19, CCCM22, LMT22]. **private** [PG21].

Probabilistic [Man23, GMM22]. **Probabilities**

[DvdKWZ22, CR20, HSHS20, Hor21, KRvdK22]. **Probability**

[DR22b, LW23, PS21b]. **problem** [HKT20, MM21a]. **procedure**

[AGP20, AM22]. **process** [ASB20, GJ23, WXY23]. **processes**

[ATM20, CLRSØ23, DS20, FZ22, LS20a, LT20, MNP20, SWP20]. **Product**

[GKM23]. **production** [HHS20, KHK20, PY20]. **products** [BIJS22].

Professor [CT20]. **profiling** [MGW23]. **program** [SH23]. **programming**

[HSS22a]. **Projected** [YHKZ22]. **projection** [FFX20]. **projection-based**

[FFX20]. **projections** [DR22b]. **propensity** [HK21]. **properties**

[CY22, DMP22, HLT21, KZ21, Shi23]. **proportion** [NK22]. **Proxy**

[ARRW21, GKR22, HHS20]. **Proxy-SVARs** [ARRW21]. **public**

[FMM⁺22, RSW22]. **pure** [LR20]. **puzzle** [HKR20].

QMLE [MH20]. **quality** [YCK20]. **Quantile**

[CW23, GG22, ALZ22, ALL23, CCL23, FGP⁺22b, GGV20, HPTZ23,

JPTZ23, MLG21, NK22, TLW22, WZLL22]. **Quasi** [BFL23, DBH23].

Quasi-maximum [DBH23].

random [Bre21, HHO22, HN21, JM21, JMS21, KMS21, LY21].

Randomization [MW20, ZD21]. **randomizations** [JPTZ23]. **randomize**

[Bai23]. **rank** [FHLZ20]. **rate** [LLSS21, MM21a, vdBJMN21]. **rates** [BH20, PVWZ22]. **ratio** [KZ20, VW23, WCLC22]. **rational** [AL21, GJM20]. **ratios** [MO23]. **reaction** [GLLZ23]. **Real** [WFL22]. **Real-time** [WFL22]. **Realized** [ACM22, BMPQ22, BPQ20, GH23, SKY⁺21, WXY23]. **recommendation** [KPV23]. **record** [CP21]. **recovery** [CYX⁺23]. **recurrent** [BLT21]. **Recursive** [JYGH21]. **Reducing** [CES20]. **reduction** [TZ23]. **refinements** [MO23]. **refitted** [WCWL20]. **reforms** [CS22, Woo23]. **regime** [MS21a]. **regimes** [BO20]. **region** [Kit21]. **regional** [KHK20]. **regions** [ON21]. **Regression** [Ber20, JPTZ23, LPG20, Tuv20, BK23, BLT21, BH21, BC21, CCL23, CZ20, CW20, CW23, CGI20, CXZC21, CYZ23, DR22a, FJS22, FGP⁺22b, GGV20, GHM20, GG22, GLT20, GdXP22, HHLS22, HPTZ23, HL20b, HSS22b, KSSR21, Kle21, KASY20, LSG22, MZ21, NK22, PW23, Shi23, TW22, VL20, Xu20, ZLLT22]. **Regression-adjusted** [JPTZ23]. **regressions** [ASKX20, AV21, AV22, KM20, LT20, MSW20, MS21b, WGH20, Wan22, YN21]. **regressors** [GHKP21, GL20, HM21, NSYC21]. **regret** [DM22]. **regular** [CT21, Kno22]. **regularization** [CXZC21]. **regularized** [FKW20]. **rejection** [Hor21]. **related** [KOEP20, VW23]. **Relaxing** [Car23]. **Relevant** [DR20, Fre22, SU23]. **reliable** [GZW20]. **repeated** [uHS23]. **representative** [GLWW22]. **Residual** [DR22a]. **Residual-augmented** [DR22a]. **resource** [BMP23]. **Response** [BLL21, ALR22, Ari21, Car23, FLX22, GSV22, GHKP21, IK20]. **responses** [IK22]. **restricted** [LT21, Luo20]. **restriction** [DGL23]. **restrictions** [GHM20, Kiv20, Yan20]. **results** [ACG20]. **Retirement** [GMM22]. **return** [ATU21, GL20, HLT21, HL20b, WFL22]. **returns** [BBRR22, DGRT22, DW20, Din23, PT11, PST22, SX22]. **revisited** [HKR20]. **Revisiting** [HLL021]. **risk** [ASKM20, ATU21, AG21, BHKvD20, DGS21, FKL21, FHLL22, HS20, HL20b, ILMM20, JZ22, LS23, PVWZ22, RSV20, SCC22, SG21]. **risk-return** [HL20b]. **risks** [Kim23]. **Robust** [ATM20, AA22, AD21b, BLT21, Che21, GKR22, HHLS22, LT20, Sol20, AGP20, AL23, BHKvD20, CCL23, DTB21, Hwa21, HKL22, MNW23, SZ20, TW22, VW23, LCZ23]. **robustness** [HHS20, JKW21]. **role** [APdAV23, AG21, BBRSS23, BM21a, DDH22, PVWZ22]. **root** [HKT20, LT20, NW21]. **roots** [BP20b, LP20b]. **rotation** [ZT22]. **rounding** [GMM22]. **run** [AG21, FHLL22, ZZ21].

safety [IK21]. **Sample**

[LY22, BKP23, Cha20, CW23, DM22, GL20, HV23, RC23, TD20]. **sampled** [HR21]. **Sampling** [DMP22, HV20, LWY23]. **SAR** [QfLY21]. **saving** [CK20]. **savings** [IK21]. **Scalable** [DTPP23]. **scale** [ABL22, HPTZ23, HWZW20, LMT22, ZHPW20]. **school** [PS21a, ZZ21]. **Score** [CR20, BvBKL22, BFL23, BCFL21]. **score-driven** [BvBKL22, BFL23, BCFL21]. **scores** [HK21]. **sealed** [JZ22]. **sealed-bid**

[JZ22]. **search** [BFLT21, GLWW22]. **Second** [DS21, MO23, DHK20]. **Second-order** [DS21, MO23, DHK20]. **section** [HJPS21, KLL21]. **sectional** [BPY21, CFX22, GXZ20, GP20, HS21b, Hos22]. **sections** [uHS23]. **seemingly** [WGH20]. **segmented** [KOEP20]. **SEIRD** [Kor21]. **select** [HN21]. **selected** [SH23]. **selection** [BKP23, BFM23, CW23, CGI20, CLS23, FKW20, HHLS22, KY22, LY22, MS21b, PY22, PG21, RC23, Su21, WCLC22, Woo23]. **selectively** [BH21]. **Self** [BF22]. **Self-perceptions** [BF22]. **semi** [CHY21]. **semi-nonparametric** [CHY21]. **semicovariance** [BPQ20]. **Semiparametric** [Ari21, BSX21, CW20, FLX22, WZ22b, AL21, BLL22, DGL23, HL20a, JLZ21, LL22, LLCW22, MLG21, vdBJMN21]. **Semiparametrically** [GdXP22]. **sensitivity** [PLS20]. **sentiment** [SSW22]. **September** [Ano20p]. **sequence** [HJG23]. **Sequential** [HLRW20, FHLL22]. **serial** [Tsa20]. **series** [ACL22, BGK21, BLT21, BM21b, CD21, CKK⁺20, CXY21, CXW22, CGI20, CYZ23, DGR20, DS20, DN23, DLP21, HR21, HI20, HV23, JZS23, KLL21, LL20, LZGZ21, LC20, NKM22, RV21, SX22, Tsa20, WD22]. **serology** [Tou21]. **set** [BK20a, CGI21, GHM20]. **set-identified** [BK20a]. **sets** [ACG20, Lu22]. **settings** [AI22, KLSW23]. **several** [BLL22]. **shares** [BMP23]. **Sharpe** [WCLC22]. **shift** [HKT20]. **shifting** [HT20]. **shifting-mean** [HT20]. **shocks** [BL21, DN23, HLL021, JS22, LCL20]. **short** [AG21, AM20]. **short-run** [AG21]. **should** [HD22, KW23, MMF20]. **Shrinkage** [HM21, HM23]. **Sieve** [Hos22, LQ21, DLP21, KMMS21]. **sign** [Kno22]. **sign-regular** [Kno22]. **Simple** [AD21a, GZW20, HL20a, HLT21, Hwa21, iSK21, Din23, DTB21]. **simulation** [HLL21, SG21, FZ20]. **simulation-based** [SG21]. **simulations** [LKLP20]. **Simultaneous** [KRW22, LMY20]. **single** [LLCW22, SW21b]. **single-equation** [SW21b]. **single-index** [LLCW22]. **SIR** [KW23]. **size** [ACG20, HLT21, Kle21, WY21]. **skill** [CEC22, FJ22]. **slope** [BS21]. **Small** [GL20, CK23]. **Small-sample** [GL20]. **Smoothed** [HPTZ23, RV21]. **smoothed-clustered** [RV21]. **smoothing** [HS21b, KMMS21, PW22]. **Social** [EHKS23, BBRSS23, LTY21, ZHPW20, CHK22]. **Solving** [CHL21, KMMS21]. **some** [HI20]. **SONIC** [CHK22]. **Sorting** [Woo23, CHM23, EHKS23, LS23]. **sources** [BLL22]. **space** [CNPR22, CES20, GH23, KZ20, LMT22]. **Spanning** [AST20]. **Sparse** [LLSS21, MGW23, FJS22, FLLM22, KPT23, SW21b]. **sparsity** [WPLL21]. **Spatial** [JfL20, LY21, Pou23, ALL23, BL21, BPY21, CKK⁺20, CSZ22, Gup23, LR20, MH20, PY21, QfLY21, RC23, RR23, YfL21, ZHPW20]. **spatio** [MGW23]. **spatio-temporal** [MGW23]. **speak** [GSV22]. **Special** [CSV23, CMPZW20, GAL20, Mav21, IKP22, LTZ21, RSVZ20]. **Specification** [HHL20, JfL20, Yan20]. **specified** [MNP20]. **speculation** [HR21]. **spending** [RSW22]. **spillover** [BV23]. **spillovers** [ACM22, HM23]. **splines** [CHL21]. **spot** [DTW22, TZ23]. **spreads** [AG21]. **Spurious** [TW22, LT20]. **squared** [DTB21]. **squares** [KP23, RR23]. **Stability** [YfL21]. **stage** [CHL21, KS20].

staggered [AI22]. **staleness** [KLP20]. **standard** [JLZ20, OJT20, RV21].
State [CYZ23, CES20, Dal20, GH23, KZ20, LMT22, LQ21]. **State-domain**
 [CYZ23]. **state-price** [Dal20]. **state-space** [GH23, LMT22]. **Stationarity**
 [JLP20, HLRW20]. **Stationary**
 [GJM20, NKM22, BCGR21, FK21, GL20, HKT20, TLW22]. **Statistical**
 [iSK21, CT20, GLLZ23, KLP20, MJLS20, DR22b, DLZ21]. **statistics**
 [AGL21, BC21, KZA20, LLYZ22]. **stayers** [Ish20]. **steel** [HR21]. **step**
 [HV23]. **stochastic**
 [AD21a, ASLL21, AST20, ACM22, Bog22, BCGR21, Bot20, CCM19, CCCM22,
 CPU23, DTPP23, FMM⁺22, ILMM20, KHK20, KZ20, LP20b, LT21, Luo20].
stock [CYX⁺23, DGRT22, GL20, GLLZ23, HLT21, HHvR⁺22, NP22, PT11,
 PST22, vGW22]. **strategic** [AL21, BH23]. **strategic-interactions** [AL21].
strength [AR20]. **Strong** [AM22]. **Structural**
 [HKW21, KPT23, OSW21, AGL21, AHX21, AV22, BKW21, BP20a, CP21,
 CFR22, DR20, Esc23, FHW23, GHKP21, Gua21b, HHM22, HW22, KSSR21,
 KKIS21, LOW23, MT23, NS21, OW21, PS21a, PT11, PST22, Shi23, Tau22].
structure [ASKM20, AGP20, CSZ22, DTW22, HLT20, KSS21, LOW23,
 NSYC21, GKM23]. **structured** [HM23]. **structures**
 [CYX⁺23, HJPS21, LCW23, MSW20, WS21]. **studies** [DDF⁺21, SA21].
Study [GMM22, GCT23, KKKN21]. **studying** [GLLZ23]. **subject** [Gal22].
Subjective [DvdKWZ22, AHX21, CEC22, GLWW22, HHvR⁺22]. **subset**
 [Kle21]. **substitutes** [BH23]. **Sufficient** [AGL21]. **supply** [GSS22, IK21].
support [CYX⁺23]. **surfaces** [ASLL21]. **Survey**
 [ZHW20, CGI21, FMM⁺22, GLWW22, MM21b]. **Surveying** [ABB⁺22].
survival [NK22]. **SVARs** [ARRW21, AMSV22, GKR22]. **switching**
 [ABCR22, CD21, MS21a]. **synchronization** [ABCR22]. **Synthetic**
 [VB23, iSK21]. **system** [KOEP20]. **systematic** [BS21]. **systems**
 [AV21, KP23, Pre20].

Tail [ATU21, GMM22, WX22]. **tailed** [HHLS22, SL20, ZZLL22]. **tailored**
 [HD22]. **tails** [ABB23, BR22, DGS21, KM20]. **targets** [KPV23]. **taxes**
 [IK21]. **technology** [CEC22]. **temperatures** [CGV22, HT20, KOEP20].
tempered [SWP20]. **temporal** [HS21b, LP22, MGW23]. **tenuous** [HS21a].
term [ASKM20, LKLP20]. **test** [ATM20, BFM23, CO21, DTB21, FMM⁺22,
 FLLM22, GKM23, HHL20, HJG23, KY22, LT21, LZ20, MMF20]. **Testing**
 [ACS20, AV22, AR20, BC21, CFX22, CYX⁺23, DAM21, DGRT22, DTW22,
 Eli20, FZ22, FHW23, GAL20, GHM20, JLP20, JZ22, Kiv20, MS21a, SY20,
 Tsa20, WZ22a, YZC21, BKW21, BP20b, DTB21, FS21, HKT20, KZA20,
 KZ20, LLYZ22, WD22, WZ22b]. **Testing-optimal** [SY20]. **tests**
 [ACG20, AST20, BPY21, iSK21, CR20, GL20, HLT21, Hor21, KZ21, LLZ22,
 MMF20, MISW20, TD20, Tou21, VW23, Yan20, ZD21]. **theorems** [KMS21].
Theory [BM20, JYGH21, DGR20, PW23, SWP20, TD20, Tra21, Tsa20].
Threshold [LC20, MLS20, MSW20]. **thresholds** [Ber20]. **Tiao** [CT20].
tilted [AD21b]. **Time** [ACL22, BHSvS21, DN23, GKM21, GJ23, JZS23,

LPG20, SHL⁺21, Yan20, ABB23, BGK21, BKN22, BMP23, BLT21, BM21b, BCFL21, CS21, CK23, CCM21, CD21, CKK⁺20, CXY21, CXW22, CGI20, CYZ23, DGR20, DS20, DLP21, HR21, HKR20, HI20, HLM23, HV23, Ish20, KRW22, KV23, KLL21, LL20, LZGZ21, LC20, LS20b, NKM22, RV21, SX22, Tsa20, VB23, WD22, WFL22, YN21]. **Time-invariant** [Yan20]. **time-series** [CD21]. **Time-Varying** [LPG20, BHSvS21, GKM21, SHL⁺21, BKN22, BMP23, CCM21, HLM23, Ish20, KRW22]. **times** [AS21]. **timing** [GB21a]. **title** [APdAV23]. **Tobin** [CK20]. **total** [MM21b]. **trade** [BK20b]. **tradeoff** [HL20b]. **traders** [ASB20]. **trading** [BAFMS20, NP22]. **training** [FOP23]. **transform** [FHW23]. **transformation** [BMP23, CZ20, HLL21, LZ20]. **Transformations** [Kit22]. **transient** [PLS20]. **transitions** [FOP23]. **Treasury** [NEFG20]. **treated** [Fer21, MW20]. **Treatment** [CK23, KPV23, AX23, ALZ22, BKP23, Cal21, CO21, GB21a, Han21, HK21, JPTZ23, Kéd23, KLSW23, Man23, PF23, SU23, SA21, ZD21]. **treatments** [BH23, VB23, uHS23]. **trend** [Ell20]. **Trends** [GG20a, CKK⁺20, FSU20, KV23, KOEP20]. **triangular** [PF23]. **True** [PW23, Hor21]. **trust** [FMM⁺22]. **trustworthy** [Hwa21]. **TVP** [CES20]. **TVP-VAR** [CES20]. **Twenty** [CSV23]. **Twisted** [HSHS20]. **Twisting** [BDFM23]. **Twitter** [AMMQ22]. **Two** [HWZW20, AM22, CHL21, HV23, KS20, OJT20]. **Two-mode** [HWZW20]. **two-pass** [AM22]. **two-stage** [CHL21, KS20]. **two-step** [HV23]. **type** [DN23, GL20, LLYZ22]. **types** [Kéd23].

U.S. [CKS21, NEFG20]. **Uhlenbeck** [WXY23]. **Ultrahigh** [WCWL20]. **unbiased** [GGV20]. **uncertainty** [ABB⁺22, CCM21, HSHS20, HS21a, vGW22]. **unconditional** [Gua21b]. **Uncovering** [LTY21]. **Understanding** [KRvdK22, LP22]. **undirected** [FFX20]. **Unequal** [BBRSS23]. **unfair** [ZZ21]. **Uniform** [LL20, IK20]. **Union** [APdAV23]. **unit** [HKT20, LP20b, LT20, NW21]. **units** [KPR21, PY20, PY21]. **unity** [BP20b]. **university** [DDH22]. **Unobserved** [Luo20, AGL21, ABL22, ALL23, Bot20, BMP23, BCV20, CGI21, Esc23, Hub23, KST22, Lu22, LXX22, SST21]. **unrelated** [WGH20]. **unreported** [HLS21]. **use** [BBRSS23, CR20, MMF20]. **Using** [CCM21, HN21, ACS20, AMMQ22, BLL22, BIJS22, CFX22, Cal21, FHLL22, GHLL22, HLL21, HKO⁺23, KY22, KRvdK22, KST22, KMMS21, MM21b, RV21]. **utilities** [GLX23]. **utility** [ILMM20, Su21]. **utility-maximizing** [Su21].

vaccinated [KW23]. **vaccines** [KW23]. **Valid** [HK21, Pet22]. **validating** [FKL21]. **validation** [HW22, JMS21, WCWL20, ZL23]. **validity** [IK20, JM21]. **value** [GG20b, Tsa20]. **valued** [CD21, CXY21, CYX⁺23, RW20]. **values** [CBN23]. **VAR** [CES20, IK22, Pet22, FZ20, LW23]. **Variable** [CGI20, GKM21, LYZ20, NSYC21]. **Variables** [EL21, BHN22, BMS20, Che21, DLP21, GLT20, Hor21, HHS20, Kle21,

KMS21, LMSND22, NS21, QfLY21, Wil20]. **Variance** [HS20, MZ21, Par20, ASKM20, ATM20, CHLZ20, DGR20, DLZ21, FS21, HL23, HKL22, PW23, RSV20]. **variances** [BMPQ22]. **variate** [GH23]. **Variation** [ZLTT22, GB21a, Tod22]. **variational** [LMSND22]. **variations** [BS21]. **VARs** [HKO⁺23, MPS23]. **Varying** [Bre21, LPG20, BHSvS21, BKN22, BMP23, CCM21, DAM21, DOT22, GKM21, GJ23, HLM23, Ish20, KRW22, SHL⁺21, YN21]. **Vector** [CCM21, FH23, Mav21, OSW21, Bog22, CCM19, CCCM22, CGL⁺22, DS20, Gua21b, GB21b, HT20, KZA20, KPT23, Pre20, SL20, YfL21]. **vectors** [Cha20]. **Vehicle** [WY21]. **via** [BC21, CHL21, FHW23, LKLP20, LWY23, Phi20, Tsa20, WD22, WCWL20]. **view** [HS20]. **vine** [NKM22]. **viral** [HLM23]. **Virtual** [FZ20]. **VIX** [AG21]. **volatilities** [BH20]. **Volatility** [KM20, LS20a, LLZ22, SKY⁺21, AD21a, ASLL21, AG21, ACM22, Bog22, BCGR21, BCFL21, CCM19, CCM21, CCCM22, CNPR22, DTPP23, DW20, Din23, HKT20, JLZ20, LLV20, LW20, NEFG20, TZ23, WXY23, Yan20, AG21].

Wage [CSV23]. **wages** [APdAV23, CPRR23, DKSS23, Kas22, LS23, Sch23, Woo23]. **Wald** [LLYZ22]. **Wald-type** [LLYZ22]. **Wales** [KHK20]. **WALS** [DMP22]. **war** [JLMM21, Kim23]. **warming** [GG20a]. **Washington** [LMSW23]. **wavelet** [BKL⁺22]. **weak** [AM22, MISW20, TD20, VW23]. **weak-instrument** [VW23]. **weighted** [DLP21, ZHW20]. **weights** [QfLY21]. **welfare** [Kas22, KKKN21]. **well** [PS21a]. **where** [DKSS23]. **Which** [MMF20]. **white** [Tuv20]. **Who** [Kas22, KW23]. **wild** [FSU20]. **will** [LL21]. **wins** [Kas22]. **wisdom** [DJK21]. **Wishart** [GH23]. **without** [HS21b, Ish20]. **Words** [GSV22]. **work** [PS21a]. **worker** [APdAV23, HKNW23, Woo23]. **Workers** [CSV23, EHKS23]. **workforce** [BDFM23].

X [IKP22].

year [CEC22]. **years** [CSV23, SW21a]. **yield** [HNZ22]. **you're** [DKSS23].

zero [BMPQ22, CCW20, GHM20, HI20]. **zero-degree** [CCW20].

References

Alvarez:2022:RLE

- [AA22] Javier Alvarez and Manuel Arellano. Robust likelihood estimation of dynamic panel data models. *Journal of Econometrics*, 226(1):21–61, January 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621000956>. ■

Andersen:2022:LMM

- [AACH22] Torben G. Andersen, Ilya Archakov, Gökhan Cebiroglu, and Nikolaus Hautsch. Local mispricing and microstructural noise: a parametric perspective. *Journal of Econometrics*, 230(2):510–534, October 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001780>. See corrigendum [AACH23].

Andersen:2023:CLM

- [AACH23] Torben G. Andersen, Ilya Archakov, Gökhan Cebiroglu, and Nikolaus Hautsch. Corrigendum to “Local mispricing and microstructural noise: a parametric perspective” [J. Econometrics 230 (2022) 510–534]. *Journal of Econometrics*, 232(2):598–603, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407623000027>. See [AACH22].

Almeida:2020:NAH

- [AAG20] Caio Almeida, Kym Ardison, and René Garcia. Non-parametric assessment of hedge fund performance. *Journal of Econometrics*, 214(2):349–378, February 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619301617>.

Altig:2022:SBU

- [ABB⁺22] David Altig, Jose Maria Barrero, Nicholas Bloom, Steven J. Davis, Brent Meyer, and Nicholas Parker. Surveying business uncertainty. *Journal of Econometrics*, 231(1):282–303, November 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302785>.

Augustyniak:2023:DTH

- [ABB23] Maciej Augustyniak, Alexandru Badescu, and Jean-François Bégin. A discrete-time hedging framework with multiple factors and fat tails: On what matters. *Journal of Econometrics*, 232(2):416–444, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002049>.

Agudze:2022:MSP

- [ABCR22] Komla M. Agudze, Monica Billio, Roberto Casarin, and Francesco Ravazzolo. Markov switching panel with endogenous synchronization effects. *Journal of Econometrics*, 230(2):281–298, October 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001251>.

Ando:2022:BML

- [ABL22] Tomohiro Ando, Jushan Bai, and Kunpeng Li. Bayesian and maximum likelihood analysis of large-scale panel choice models with unobserved heterogeneity. *Journal of Econometrics*, 230(1):20–38, September 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762100083X>.

Andrews:2020:GRE

- [ACG20] Donald W. K. Andrews, Xu Cheng, and Patrik Guggenberger. Generic results for establishing the asymptotic size of confidence sets and tests. *Journal of Econometrics*, 218(2):496–531, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301470>.

Andersen:2022:OTS

- [ACL22] Torben G. Andersen, Chia-Lin Chang, and Shiqing Ling. Overview: Time series analysis of higher moments and distributions of financial data. *Journal of Econometrics*, 227(1):1–3, March 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002335>.

Asai:2022:RME

- [ACM22] Manabu Asai, Chia-Lin Chang, and Michael McAleer. Realized matrix-exponential stochastic volatility with asymmetry, long memory and higher-moment spillovers. *Journal of Econometrics*, 227(1):285–304, March 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001809>.

Amengual:2020:TDA

- [ACS20] Dante Amengual, Marine Carrasco, and Enrique Sentana. Testing distributional assumptions using a continuum of moments. *Journal of Econometrics*, 218(2):655–689, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301536>.

Ahsan:2021:SEI

- [AD21a] Md. Nazmul Ahsan and Jean-Marie Dufour. Simple estimators and inference for higher-order stochastic volatility models. *Journal of Econometrics*, 224(1):181–197, September 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001007>.

Antoine:2021:REE

- [AD21b] Bertille Antoine and Prosper Dovonon. Robust estimation with exponentially tilted Hellinger distance. *Journal of Econometrics*, 224(2):330–344, October 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303705>.

Andreou:2021:PVV

- [AG21] Elena Andreou and Eric Ghysels. Predicting the VIX and the volatility risk premium: the role of short-run funding spreads Volatility Factors. *Journal of Econometrics*, 220(2):366–398, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301251>.

Aguirregabiria:2021:SSU

- [AGL21] Victor Aguirregabiria, Jiaying Gu, and Yao Luo. Sufficient statistics for unobserved heterogeneity in structural dynamic logit models. *Journal of Econometrics*, 223(2):280–311, August 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303286>.

Alonso:2020:RPB

- [AGP20] Andrés M. Alonso, Pedro Galeano, and Daniel Peña. A robust procedure to build dynamic factor models with cluster struc-

ture. *Journal of Econometrics*, 216(1):35–52, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300099>.

An:2021:DDU

- [AHX21] Yonghong An, Yingyao Hu, and Ruli Xiao. Dynamic decisions under subjective expectations: a structural analysis. *Journal of Econometrics*, 222(1):645–675, May 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302414>.

Athey:2022:DBA

- [AI22] Susan Athey and Guido W. Imbens. Design-based analysis in difference-in-differences settings with staggered adoption. *Journal of Econometrics*, 226(1):62–79, January 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621000488>.

Andrews:2021:IAE

- [AKM21] Isaiah Andrews, Toru Kitagawa, and Adam McCloskey. Inference after estimation of breaks. *Journal of Econometrics*, 224(1):39–59, September 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302591>.

Adusumilli:2020:IDF

- [AKOW20] Karun Adusumilli, Daisuke Kurisu, Taisuke Otsu, and Yoon-Jae Whang. Inference on distribution functions under measurement error. *Journal of Econometrics*, 215(1):131–164, March 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440761930199X>.

Aradillas-Lopez:2021:CSE

- [AL21] Andrés Aradillas-López. Computing semiparametric efficiency bounds in discrete choice models with strategic-interactions and rational expectations. *Journal of Econometrics*, 221(1):25–42, March 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300452>.

Antoine:2023:IRN

- [AL23] Bertille Antoine and Pascal Lavergne. Identification-robust non-parametric inference in a linear IV model. *Journal of Econometrics*, 235(1):1–24, July 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762200046X>.

Ando:2023:SPQ

- [ALL23] Tomohiro Ando, Kungpeng Li, and Lina Lu. A spatial panel quantile model with unobserved heterogeneity. *Journal of Econometrics*, 232(1):191–213, January 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002323>.

Aradillas-Lopez:2022:IOR

- [ALR22] Andrés Aradillas-López and Adam M. Rosen. Inference in ordered response games with complete information. *Journal of Econometrics*, 226(2):451–476, February 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002347>.

Ai:2022:EIC

- [ALZ22] Chunrong Ai, Oliver Linton, and Zheng Zhang. Estimation and inference for the counterfactual distribution and quantile functions in continuous treatment models. *Journal of Econometrics*, 228(1):39–61, May 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621000543>.

Arcidiacono:2020:IDD

- [AM20] Peter Arcidiacono and Robert A. Miller. Identifying dynamic discrete choice models off short panels. *Journal of Econometrics*, 215(2):473–485, April 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302064>.

Anatolyev:2022:FMM

- [AM22] Stanislav Anatolyev and Anna Mikusheva. Factor models with many assets: Strong factors, weak factors, and the two-pass procedure. *Journal of Econometrics*, 229(1):103–126, July 2022. CO-

DEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).
URL <http://www.sciencedirect.com/science/article/pii/S0304407621000130>.

Angelico:2022:CWM

- [AMMQ22] Cristina Angelico, Juri Marcucci, Marcello Miccoli, and Filippo Quarta. Can we measure inflation expectations using Twitter? *Journal of Econometrics*, 228(2):259–277, June 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000227>.

Aruoba:2022:SOB

- [AMSV22] S. Boragan Aruoba, Marko Mlikota, Frank Schorfheide, and Sergio Villalvazo. SVARs with occasionally-binding constraints. *Journal of Econometrics*, 231(2):477–499, December 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002487>.

Anonymous:2020:AAA

- [Ano20a] Anonymous. Annual award announcement. *Journal of Econometrics*, 214(2):iii, February 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302684>.

Anonymous:2020:EBa

- [Ano20b] Anonymous. Editorial Board. *Journal of Econometrics*, 214(1):ii, January 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302313>.

Anonymous:2020:EBb

- [Ano20c] Anonymous. Editorial Board. *Journal of Econometrics*, 214(2):ii, February 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302659>.

Anonymous:2020:EBc

- [Ano20d] Anonymous. Editorial Board. *Journal of Econometrics*, 215(1):ii, March 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300312>.

Anonymous:2020:EBd

- [Ano20e] Anonymous. Editorial Board. *Journal of Econometrics*, 215(2):ii, April 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762030049X>.

Anonymous:2020:EBe

- [Ano20f] Anonymous. Editorial Board. *Journal of Econometrics*, 216(1):ii, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300695>.

Anonymous:2020:EBf

- [Ano20g] Anonymous. Editorial Board. *Journal of Econometrics*, 216(2):ii, June 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301147>.

Anonymous:2020:EBg

- [Ano20h] Anonymous. Editorial Board. *Journal of Econometrics*, 217(1):ii, July 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301627>.

Anonymous:2020:EBh

- [Ano20i] Anonymous. Editorial Board. *Journal of Econometrics*, 217(2):ii, August 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301779>.

Anonymous:2020:EBi

- [Ano20j] Anonymous. Editorial Board. *Journal of Econometrics*, 218(1):ii, September 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301871>.

Anonymous:2020:EBj

- [Ano20k] Anonymous. Editorial Board. *Journal of Econometrics*, 218(2):ii, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762030289X>.

Anonymous:2020:EBk

- [Ano20l] Anonymous. Editorial Board. *Journal of Econometrics*, 219(1): ii, November 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303225>.

Anonymous:2020:EBI

- [Ano20m] Anonymous. Editorial Board. *Journal of Econometrics*, 219(2): ii, December 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303596>.

Anonymous:2020:PN

- [Ano20n] Anonymous. Pages 1–200 (November 2020). *Journal of Econometrics*, 219(1):??, November 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2020:PJb

- [Ano20o] Anonymous. Pages 1–202 (July 2020). *Journal of Econometrics*, 217(1):??, July 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2020:PS

- [Ano20p] Anonymous. Pages 1–242 (September 2020). *Journal of Econometrics*, 218(1):??, September 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2020:PM

- [Ano20q] Anonymous. Pages 1–304 (March 2020). *Journal of Econometrics*, 215(1):??, March 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2020:PO

- [Ano20r] Anonymous. Pages 243–770 (October 2020). *Journal of Econometrics*, 218(2):??, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2020:PFa

- [Ano20s] Anonymous. Pages 295–540 (February 2020). *Journal of Econometrics*, 214(2):??, February 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2020:PA

- [Ano20t] Anonymous. Pages 305–632 (April 2020). *Journal of Econometrics*, 215(2):??, April 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2020:PJa

- [Ano20u] Anonymous. Pages 327–536 (June 2020). *Journal of Econometrics*, 216(2):??, June 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2021:EBa

- [Ano21a] Anonymous. Editorial Board. *Journal of Econometrics*, 220(1): ii, January 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303845>.

Anonymous:2021:EBb

- [Ano21b] Anonymous. Editorial Board. *Journal of Econometrics*, 220(2): ii, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621000051>.

Anonymous:2021:EBc

- [Ano21c] Anonymous. Editorial Board. *Journal of Econometrics*, 221(1): ii, March 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762100021X>.

Anonymous:2021:EBd

- [Ano21d] Anonymous. Editorial Board. *Journal of Econometrics*, 221(2):ii, April 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407621000324>.

Anonymous:2021:EBe

- [Ano21e] Anonymous. Editorial Board. *Journal of Econometrics*, 222(1):ii, ??? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407621000634>.

Anonymous:2021:EBf

- [Ano21f] Anonymous. Editorial Board. *Journal of Econometrics*, 222(1):ii, ??? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407621000774>.

Anonymous:2021:EBg

- [Ano21g] Anonymous. Editorial Board. *Journal of Econometrics*, 222(1):ii, May 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407621000919>.

Anonymous:2021:EBh

- [Ano21h] Anonymous. Editorial Board. *Journal of Econometrics*, 222(2):ii, June 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001068>.

Anonymous:2021:EBi

- [Ano21i] Anonymous. Editorial Board. *Journal of Econometrics*, 223(1):ii, July 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001196>.

Anonymous:2021:EBj

- [Ano21j] Anonymous. Editorial Board. *Journal of Econometrics*, 223(2):ii, August 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762100138X>.

Anonymous:2021:EBk

- [Ano21k] Anonymous. Editorial Board. *Journal of Econometrics*, 224(1):ii, September 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001676>.

Anonymous:2021:EBl

- [Ano21l] Anonymous. Editorial Board. *Journal of Econometrics*, 224(2):ii, October 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002001>.

Anonymous:2021:EBm

- [Ano21m] Anonymous. Editorial Board. *Journal of Econometrics*, 225(1): ii, November 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002098>.

Anonymous:2021:EBn

- [Ano21n] Anonymous. Editorial Board. *Journal of Econometrics*, 225(2): ii, December 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002384>.

Anonymous:2021:NE

- [Ano21o] Anonymous. A note from the Editors. *Journal of Econometrics*, 225(2):131, December 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002396>.

Anonymous:2021:PJb

- [Ano21p] Anonymous. Pages 1–276 (July 2021). *Journal of Econometrics*, 223(1):??, July 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2021:PMa

- [Ano21q] Anonymous. Pages 1–336 (March 2021). *Journal of Econometrics*, 221(1):??, March 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2021:PO

- [Ano21r] Anonymous. Pages 245–466 (October 2021). *Journal of Econometrics*, 224(2):??, October 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2021:PA

- [Ano21s] Anonymous. Pages 337–676 (April 2021). *Journal of Econometrics*, 221(2):??, April 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2021:PMb

- [Ano21t] Anonymous. Pages 601–860 (May 2021). *Journal of Econometrics*, 222(1):??, May 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2021:PJa

- [Ano21u] Anonymous. Pages 861–1108 (June 2021). *Journal of Econometrics*, 222(2):??, June 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2022:EBa

- [Ano22a] Anonymous. Editorial Board. *Journal of Econometrics*, 226(1):ii, January 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002694>.

Anonymous:2022:EBb

- [Ano22b] Anonymous. Editorial Board. *Journal of Econometrics*, 226(2):ii, February 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002979>.

Anonymous:2022:EBc

- [Ano22c] Anonymous. Editorial Board. *Journal of Econometrics*, 227(1):ii, March 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000148>.

Anonymous:2022:EBd

- [Ano22d] Anonymous. Editorial Board. *Journal of Econometrics*, 227(2):ii, April 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000264>.

Anonymous:2022:EBe

- [Ano22e] Anonymous. Editorial Board. *Journal of Econometrics*, 228(1):ii, May 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000513>.

Anonymous:2022:EBf

- [Ano22f] Anonymous. Editorial Board. *Journal of Econometrics*, 228(2):ii, June 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000744>.

Anonymous:2022:EBg

- [Ano22g] Anonymous. Editorial Board. *Journal of Econometrics*, 229(1):ii, July 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000823>.

Anonymous:2022:EBh

- [Ano22h] Anonymous. Editorial Board. *Journal of Econometrics*, 229(2):ii, August 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762200104X>.

Anonymous:2022:EBi

- [Ano22i] Anonymous. Editorial Board. *Journal of Econometrics*, 230(1):ii, September 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622001105>.

Anonymous:2022:EBj

- [Ano22j] Anonymous. Editorial Board. *Journal of Econometrics*, 230(2):ii, October 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762200135X>.

Anonymous:2022:EBk

- [Ano22k] Anonymous. Editorial Board. *Journal of Econometrics*, 231(1):ii, November 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622001415>.

Anonymous:2022:EBl

- [Ano22l] Anonymous. Editorial Board. *Journal of Econometrics*, 231(2):ii, December 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622001749>.

Anonymous:2022:PJb

- [Ano22m] Anonymous. Pages 1–218 (July 2022). *Journal of Econometrics*, 229(1):??, July 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2022:PJa

- [Ano22n] Anonymous. Pages 177–398 (June 2022). *Journal of Econometrics*, 228(2):??, June 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2022:PF

- [Ano22o] Anonymous. Pages 205–498 (February 2022). *Journal of Econometrics*, 226(2):??, February 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2022:PAb

- [Ano22p] Anonymous. Pages 219–452 (August 2022). *Journal of Econometrics*, 229(2):??, August 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2022:PO

- [Ano22q] Anonymous. Pages 221–558 (October 2022). *Journal of Econometrics*, 230(2):??, October 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2022:PAa

- [Ano22r] Anonymous. Pages 305–518 (April 2022). *Journal of Econometrics*, 227(2):??, April 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2023:JEA

- [Ano23a] Anonymous. *Journal of Econometrics* awards announcement. *Journal of Econometrics*, 234(1):1–2, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407623000799>.

Anonymous:2023:EBa

- [Ano23b] Anonymous. Editorial Board. *Journal of Econometrics*, 232(1):ii, January 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622001981>.

Anonymous:2023:EBb

- [Ano23c] Anonymous. Editorial Board. *Journal of Econometrics*, 232(2):ii, February 2023. CODEN JECMB6. ISSN 0304-4076 (print),

1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762300009X>.

Anonymous:2023:EBc

[Ano23d] Anonymous. Editorial Board. *Journal of Econometrics*, 233(1):ii, March 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407623000520>.

Anonymous:2023:EBd

[Ano23e] Anonymous. Editorial Board. *Journal of Econometrics*, 233(2):ii, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407623000672>.

Anonymous:2023:EBe

[Ano23f] Anonymous. Editorial Board. *Journal of Econometrics*, 234(1):ii, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407623000891>.

Anonymous:2023:EBf

[Ano23g] Anonymous. Editorial Board. *Journal of Econometrics*, 234(2):ii, June 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407623001239>.

Anonymous:2023:EBg

[Ano23h] Anonymous. Editorial Board. *Journal of Econometrics*, 235(1):ii, July 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407623001367>.

Anonymous:2023:IHP

[Ano23i] Anonymous. Introducing how-to papers. *Journal of Econometrics*, 232(2):271, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407623000015>.

Anonymous:2023:PJa

[Ano23j] Anonymous. Pages 1–270 (January 2023). *Journal of Econometrics*, 232(1):??, January 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2023:PJc

- [Ano23k] Anonymous. Pages 1–324 (July 2023). *Journal of Econometrics*, 235(1):??, July 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2023:PMa

- [Ano23l] Anonymous. Pages 1–332 (March 2023). *Journal of Econometrics*, 233(1):??, March 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2023:PMb

- [Ano23m] Anonymous. Pages 1–370 (May 2023). *Journal of Econometrics*, 234(1):??, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2023:PF

- [Ano23n] Anonymous. Pages 271–604 (February 2023). *Journal of Econometrics*, 232(2):??, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2023:PAa

- [Ano23o] Anonymous. Pages 333–714 (April 2023). *Journal of Econometrics*, 233(2):??, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2023:PJb

- [Ano23p] Anonymous. Pages 371–776 (June 2023). *Journal of Econometrics*, 234(2):??, June 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Addison:2023:UMD

- [APdAV23] John T. Addison, Pedro Portugal, and Hugo de Almeida Vilares. Union membership density and wages: the role of worker, firm, and job-title heterogeneity. *Journal of Econometrics*, 233(2):612–632, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621003006>.

Antoine:2020:TIS

- [AR20] Bertille Antoine and Eric Renault. Testing identification strength. *Journal of Econometrics*, 218(2):271–293, October

2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301378>.

Allen:2022:LCB

- [AR22] Roy Allen and John Rehbeck. Latent complementarity in bundles models. *Journal of Econometrics*, 228(2):322–341, June 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002438>.

Aristodemou:2021:SIP

- [Ari21] Eleni Aristodemou. Semiparametric identification in panel data discrete response models. *Journal of Econometrics*, 220(2):253–271, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301202>.

Arias:2021:IBP

- [ARRW21] Jonas E. Arias, Juan F. Rubio-Ramírez, and Daniel F. Waggoner. Inference in Bayesian proxy-SVARs. *Journal of Econometrics*, 225(1):88–106, November 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303985>.

Abbring:2021:LMH

- [AS21] Jaap H. Abbring and Tim Salimans. The likelihood of mixed hitting times. *Journal of Econometrics*, 223(2):361–375, August 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001093>.

Ait-Sahalia:2020:HFT

- [ASB20] Yacine Aït-Sahalia and Celso Brunetti. High frequency traders and the price process. *Journal of Econometrics*, 217(1):20–45, July 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302428>.

Ait-Sahalia:2020:TSE

- [ASKM20] Yacine Aït-Sahalia, Mustafa Karaman, and Loriano Mancini. The term structure of equity and variance risk premia. *Jour-*

nal of Econometrics, 219(2):204–230, December 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762030097X>.

Ait-Sahalia:2020:HFF

- [ASKX20] Yacine Aït-Sahalia, Ilze Kalnina, and Dacheng Xiu. High-frequency factor models and regressions. *Journal of Econometrics*, 216(1):86–105, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300129>.

Ait-Sahalia:2021:CFI

- [ASLL21] Yacine Aït-Sahalia, Chenxu Li, and Chen Xu Li. Closed-form implied volatility surfaces for stochastic volatility models with jumps. *Journal of Econometrics*, 222(1):364–392, ??? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620301962>.

Arvanitis:2020:STM

- [AST20] Stelios Arvanitis, Olivier Scaillet, and Nikolas Topaloglou. Spanning tests for Markowitz stochastic dominance. *Journal of Econometrics*, 217(2):291–311, August 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302519>.

Akashi:2020:RCT

- [ATM20] Fumiya Akashi, Masanobu Taniguchi, and Anna Clara Monti. Robust causality test of infinite variance processes. *Journal of Econometrics*, 216(1):235–245, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762030021X>.

Andersen:2021:TRR

- [ATU21] Torben G. Andersen, Viktor Todorov, and Masato Ubukata. Tail risk and return predictability for the Japanese equity market. *Journal of Econometrics*, 222(1):344–363, ??? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620301950>.

Andersen:2021:CIP

- [AV21] Torben G. Andersen and Rasmus T. Varneskov. Consistent inference for predictive regressions in persistent economic systems. *Journal of Econometrics*, 224(1):215–244, September 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303547>.

Andersen:2022:TPI

- [AV22] Torben G. Andersen and Rasmus T. Varneskov. Testing for parameter instability and structural change in persistent predictive regressions. *Journal of Econometrics*, 231(2):361–386, December 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002529>.

Abrevaya:2023:ETE

- [AX23] Jason Abrevaya and Haiqing Xu. Estimation of treatment effects under endogenous heteroskedasticity. *Journal of Econometrics*, 234(2):451–478, June 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001500>.

Barone-Adesi:2020:OMT

- [BAFMS20] Giovanni Barone-Adesi, Nicola Fusari, Antonietta Mira, and Carlo Sala. Option market trading activity and the estimation of the pricing kernel: a Bayesian approach. *Journal of Econometrics*, 216(2):430–449, June 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440761930226X>.

Bai:2023:WRM

- [Bai23] Yuehao Bai. Why randomize? Minimax optimality under permutation invariance. *Journal of Econometrics*, 232(2):565–575, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002566>.

Biroli:2022:PBA

- [BBRR22] Pietro Biroli, Teodora Boneva, Akash Raja, and Christopher Rauh. Parental beliefs about returns to child health investments.

Journal of Econometrics, 231(1):33–57, November 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302712>.

Bana:2023:UUS

- [BBRSS23] Sarah Bana, Kelly Bedard, Maya Rossin-Slater, and Jenna Stearns. Unequal use of social insurance benefits: the role of employers. *Journal of Econometrics*, 233(2):633–660, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000628>.

Bugni:2021:TCD

- [BC21] Federico A. Bugni and Ivan A. Canay. Testing continuity of a density via g -order statistics in the regression discontinuity design. *Journal of Econometrics*, 221(1):138–159, March 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300579>.

Buccheri:2021:CTL

- [BCFL21] Giuseppe Buccheri, Fulvio Corsi, Franco Flandoli, and Giulia Livieri. The continuous-time limit of score-driven volatility models. *Journal of Econometrics*, 221(2):655–675, April 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302669>.

Boswijk:2021:BNS

- [BCGR21] H. Peter Boswijk, Giuseppe Cavaliere, Iliyan Georgiev, and Anders Rahbek. Bootstrapping non-stationary stochastic volatility. *Journal of Econometrics*, 224(1):161–180, September 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621000282>.

Bruns:2020:MMG

- [BCS20] Stephan B. Bruns, Zsuzsanna Csereklyei, and David I. Stern. A multicointegration model of global climate change. *Journal of Econometrics*, 214(1):175–197, January 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619301137>.

Boudt:2020:NCE

- [BCV20] Kris Boudt, Dries Cornilly, and Tim Verdonck. Near-est comoment estimation with unobserved factors. *Journal of Econometrics*, 217(2):381–397, August 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302556>.

Barth:2023:TDC

- [BDFM23] Erling Barth, James C. Davis, Richard B. Freeman, and Kristina McElheran. Twisting the demand curve: Digitalization and the older workforce. *Journal of Econometrics*, 233(2):443–467, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621003018>.

Bertanha:2020:RDD

- [Ber20] Marinho Bertanha. Regression discontinuity design with many thresholds. *Journal of Econometrics*, 218(1):216–241, September 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300361>.

Bobba:2022:SPA

- [BF22] Matteo Bobba and Veronica Frisanchi. Self-perceptions about academic achievement: Evidence from Mexico City. *Journal of Econometrics*, 231(1):58–73, November 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302724>.

Blasques:2023:QSD

- [BFL23] F. Blasques, Christian Francq, and Sébastien Laurent. Quasi score-driven models. *Journal of Econometrics*, 234(1):251–275, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762200001X>.

Bobba:2021:LMS

- [BFLT21] Matteo Bobba, Luca Flabbi, Santiago Levy, and Mauricio Tejada. Labor market search, informality, and on-the-job human capital accumulation. *Journal of Econometrics*, 223(2):433–453, August 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

(electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303304>.

Bruck:2023:CCT

- [BFM23] Florian Brück, Jean-David Fermanian, and Aleksey Min. A corrected Clarke test for model selection and beyond. *Journal of Econometrics*, 235(1):105–132, July 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000446>.

Blasques:2021:MOO

- [BGK21] F. Blasques, P. Gorgi, and S. J. Koopman. Missing observations in observation-driven time series models. *Journal of Econometrics*, 221(2):542–568, April 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302670>.

Barkley:2021:BFA

- [BGM21] Aaron Barkley, Joachim R. Groeger, and Robert A. Miller. Bidding frictions in ascending auctions. *Journal of Econometrics*, 223(2):376–400, August 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303250>.

Barigozzi:2020:GDF

- [BH20] Matteo Barigozzi and Marc Hallin. Generalized dynamic factor models and volatilities: Consistency, rates, and prediction intervals. *Journal of Econometrics*, 216(1):4–34, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300087>.

Breunig:2021:NRS

- [BH21] Christoph Breunig and Peter Haan. Nonparametric regression with selectively missing covariates. *Journal of Econometrics*, 223(1):28–52, July 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303183>.

Balat:2023:MTS

- [BH23] Jorge F. Balat and Sukjin Han. Multiple treatments with strategic substitutes. *Journal of Econometrics*, 234(2):732–757, June

2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622001671>.

Bu:2021:DCI

- [BHK21] Ruijun Bu, Kaddour Hadri, and Dennis Kristensen. Diffusion copulas: Identification and estimation. *Journal of Econometrics*, 221(2):616–643, April 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302104>.

Borowska:2020:PCP

- [BHKvD20] Agnieszka Borowska, Lennart Hoogerheide, Siem Jan Koopman, and Herman K. van Dijk. Partially censored posterior for robust and efficient risk evaluation. *Journal of Econometrics*, 217(2):335–355, August 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302532>.

Belloni:2022:HDL

- [BHN22] Alexandre Belloni, Christian Hansen, and Whitney Newey. High-dimensional linear models with many endogenous variables. *Journal of Econometrics*, 228(1):4–26, May 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002220>.

Bai:2020:EIC

- [BHS20] Jushan Bai, Xu Han, and Yutang Shi. Estimation and inference of change points in high-dimensional factor models. *Journal of Econometrics*, 219(1):66–100, November 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301172>.

Barigozzi:2021:TVG

- [BHSvS21] Matteo Barigozzi, Marc Hallin, Stefano Soccorsi, and Rainer von Sachs. Time-varying general dynamic factor models and the measurement of financial connectedness. *Journal of Econometrics*, 222(1):324–343, 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620301949>.

Byrne:2022:IFI

- [BIJS22] David P. Byrne, Susumu Imai, Neelam Jain, and Vasilis Sarafidis. Instrument-free identification and estimation of differentiated products models using cost data. *Journal of Econometrics*, 228(2):278–301, June 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000021>.

Bontemps:2020:GAI

- [BK20a] Christian Bontemps and Rohit Kumar. A geometric approach to inference in set-identified entry games. *Journal of Econometrics*, 218(2):373–389, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762030141X>.

Brauning:2020:DFN

- [BK20b] Falk Bräuning and Siem Jan Koopman. The dynamic factor network model with an application to international trade. *Journal of Econometrics*, 216(2):494–515, June 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302398>.

Babii:2023:IRD

- [BK23] Andrii Babii and Rohit Kumar. Isotonic regression discontinuity designs. *Journal of Econometrics*, 234(2):371–393, June 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621000506>.

Bada:2022:WMP

- [BKL⁺22] O. Bada, A. Kneip, D. Liebl, T. Mensinger, J. Gualtieri, and R. C. Sickles. A wavelet method for panel models with jump discontinuities in the parameters. *Journal of Econometrics*, 226(2):399–422, February 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002189>.

Blasques:2022:TVP

- [BKN22] Francisco Blasques, Siem Jan Koopman, and Marc Nientker. A time-varying parameter model for local explosions. *Journal of Econometrics*, 227(1):65–84, March 2022. CODEN

JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).
URL <http://www.sciencedirect.com/science/article/pii/S0304407621001846>.

Bartalotti:2023:IMT

- [BKP23] Otávio Bartalotti, Désiré Kédagni, and Vitor Possebom. Identifying marginal treatment effects in the presence of sample selection. *Journal of Econometrics*, 234(2):565–584, June 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002797>.

Bellemare:2022:OFP

- [BKS22] Charles Bellemare, Sabine Kröger, and Kouamé Marius Sos-sou. Optimal frequency of portfolio evaluation in a choice experiment with ambiguity and loss aversion. *Journal of Econometrics*, 231(1):248–264, November 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303900>.

Baltagi:2021:ETH

- [BKW21] Badi H. Baltagi, Chihwa Kao, and Fa Wang. Estimating and testing high dimensional factor models with multiple structural changes. *Journal of Econometrics*, 220(2):349–365, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762030124X>.

Bai:2021:DSP

- [BL21] Jushan Bai and Kung-Peng Li. Dynamic spatial panel data models with common shocks. *Journal of Econometrics*, 224(1):134–160, September 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303961>.

Barigozzi:2021:LDD

- [BLL21] Matteo Barigozzi, Marco Lippi, and Matteo Luciani. Large-dimensional dynamic factor models: Estimation of impulse-response functions with $I(1)$ cointegrated factors. *Journal of Econometrics*, 221(2):455–482, April 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302219>.

Buchinsky:2022:EIS

- [BLL22] Moshe Buchinsky, Fanghua Li, and Zhipeng Liao. Estimation and inference of semiparametric models using data from several sources. *Journal of Econometrics*, 226(1):80–103, January 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621000385>.

Bravo:2021:RNR

- [BLT21] Francesco Bravo, Degui Li, and Dag Tjøstheim. Robust non-linear regression estimation in null recurrent time series. *Journal of Econometrics*, 224(2):416–438, October 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303766>.

Bertanha:2020:IEE

- [BM20] Marinho Bertanha and Marcelo J. Moreira. Impossible inference in econometrics: Theory and applications. *Journal of Econometrics*, 218(2):247–270, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301366>.

Barbosa:2021:LIR

- [BM21a] José Diogo Barbosa and Marcelo J. Moreira. Likelihood inference and the role of initial conditions for the dynamic panel data model. *Journal of Econometrics*, 221(1):160–179, March 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301652>.

Brownlees:2021:DGT

- [BM21b] Christian Brownlees and Geert Mesters. Detecting granular time series in large panels. *Journal of Econometrics*, 220(2):544–561, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301329>.

Botosaru:2023:ITV

- [BMP23] Irene Botosaru, Chris Muris, and Krishna Pendakur. Identification of time-varying transformation models with fixed effects, with an application to unobserved heterogeneity in re-

source shares. *Journal of Econometrics*, 232(2):576–597, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002633>.

Bollerslev:2022:ZHR

- [BMPQ22] Tim Bollerslev, Marcelo C. Medeiros, Andrew J. Patton, and Rogier Quaadvlieg. From zero to hero: Realized partial (co)variances. *Journal of Econometrics*, 231(2):348–360, December 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002517>.

Breunig:2020:IPE

- [BMS20] Christoph Breunig, Enno Mammen, and Anna Simoni. Ill-posed estimation in high-dimensional models with instrumental variables. *Journal of Econometrics*, 219(1):171–200, November 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302335>.

Berger:2023:NOG

- [BMW23] Tino Berger, James Morley, and Benjamin Wong. Nowcasting the output gap. *Journal of Econometrics*, 232(1):18–34, January 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303523>.

Bauwens:2020:NRC

- [BO20] Luc Bauwens and Edoardo Otranto. Nonlinearities and regimes in conditional correlations with different dynamics. *Journal of Econometrics*, 217(2):496–522, August 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302611>.

Bognanni:2022:CLB

- [Bog22] Mark Bognanni. Comment on “Large Bayesian vector autoregressions with stochastic volatility and non-conjugate priors”. *Journal of Econometrics*, 227(2):498–505, April 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002554>. See [CCM19].

Botosaru:2020:NAD

- [Bot20] Irene Botosaru. Nonparametric analysis of a duration model with stochastic unobserved heterogeneity. *Journal of Econometrics*, 217(1):112–139, July 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440761930243X>.

Boot:2020:DMS

- [BP20a] Tom Boot and Andreas Pick. Does modeling a structural break improve forecast accuracy? *Journal of Econometrics*, 215(1):35–59, March 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619301824>.

Bykhovskaya:2020:POT

- [BP20b] Anna Bykhovskaya and Peter C. B. Phillips. Point optimal testing with roots that are functionally local to unity. *Journal of Econometrics*, 219(2):231–259, December 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300981>.

Bollerslev:2020:MLE

- [BPQ20] Tim Bollerslev, Andrew J. Patton, and Rogier Quaadvlieg. Multivariate leverage effects and realized semicovariance GARCH models. *Journal of Econometrics*, 217(2):411–430, August 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302581>.

Baltagi:2021:DTH

- [BPY21] Badi H. Baltagi, Alain Pirotte, and Zhenlin Yang. Diagnostic tests for homoskedasticity in spatial cross-sectional or panel models. *Journal of Econometrics*, 224(2):245–270, October 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303444>.

Bandi:2022:T

- [BR22] Federico M. Bandi and Roberto Renò. β in the tails. *Journal of Econometrics*, 227(1):134–150, March 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

URL <http://www.sciencedirect.com/science/article/pii/S0304407620302128>.

Breunig:2021:VRC

- [Bre21] Christoph Breunig. Varying random coefficient models. *Journal of Econometrics*, 221(2):381–408, April 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S030440762030244X>.

Breitung:2021:EHP

- [BS21] Jörg Breitung and Nazarii Salish. Estimation of heterogeneous panels with systematic slope variations. *Journal of Econometrics*, 220(2):399–415, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301263>.

Buchholz:2021:SED

- [BSX21] Nicholas Buchholz, Matthew Shum, and Haiqing Xu. Semiparametric estimation of dynamic discrete choice models. *Journal of Econometrics*, 223(2):312–327, August 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303274>.

Braun:2023:ESE

- [BV23] Martin Braun and Valentin Verdier. Estimation of spillover effects with matched data or longitudinal network data. *Journal of Econometrics*, 233(2):689–714, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002827>.

Blasques:2022:MLE

- [BvBKL22] Francisco Blasques, Janneke van Brummelen, Siem Jan Koopman, and André Lucas. Maximum likelihood estimation for score-driven models. *Journal of Econometrics*, 227(2):325–346, April 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001743>.

Callaway:2021:BDT

- [Cal21] Brantly Callaway. Bounds on distributional treatment effect parameters using panel data with an application on job displacement. *Journal of Econometrics*, 222(2):861–881, June 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302839>.

Carlson:2023:RCI

- [Car23] Alyssa Carlson. Relaxing conditional independence in an endogenous binary response model. *Journal of Econometrics*, 232(2):490–500, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762100230X>.

Cahan:2023:FBI

- [CBN23] Ercument Cahan, Jushan Bai, and Serena Ng. Factor-based imputation of missing values and covariances in panel data of large dimensions. *Journal of Econometrics*, 233(1):113–131, March 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000215>.

Carriero:2022:CLB

- [CCCM22] Andrea Carriero, Joshua Chan, Todd E. Clark, and Massimiliano Marcellino. Corrigendum to “Large Bayesian vector autoregressions with stochastic volatility and non-conjugate priors” [j. econometrics **212** (1) (2019) 137–154]. *Journal of Econometrics*, 227(2):506–512, April 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002773>. See [CCM19].

Chen:2021:IAM

- [CCL21] Shiyi Chen, Michael T. Chng, and Qingfu Liu. The implied arbitrage mechanism in financial markets. *Journal of Econometrics*, 222(1):468–483, 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302013>.

Cai:2023:NRI

- [CCL23] Zongwu Cai, Haiqiang Chen, and Xiaosai Liao. A new robust inference for predictive quantile regression. *Jour-*

nal of Econometrics, 234(1):227–250, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762100302X>.

Carriero:2019:LBV

- [CCM19] Andrea Carriero, Todd E. Clark, and Massimiliano Marcellino. Large Bayesian vector autoregressions with stochastic volatility and non-conjugate priors. *Journal of Econometrics*, 212(1):137–154, September 2019. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440761930079X>. See comment [Bog22] and corrigendum [CCCM22].

Carriero:2021:UTV

- [CCM21] Andrea Carriero, Todd E. Clark, and Massimiliano Marcellino. Using time-varying volatility for identification in vector autoregressions: an application to endogenous uncertainty. *Journal of Econometrics*, 225(1):47–73, November 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001858>.

Chan:2020:IDD

- [CCW20] N. H. Chan, Simon K. C. Cheung, and Samuel P. S. Wong. Inference for the degree distributions of preferential attachment networks with zero-degree nodes. *Journal of Econometrics*, 216(1):220–234, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300208>.

Catania:2021:HMS

- [CD21] Leopoldo Catania and Roberto Di Mari. Hierarchical Markov-switching models for multivariate integer-valued time-series. *Journal of Econometrics*, 221(1):118–137, March 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300531>.

Cunha:2022:MSE

- [CEC22] Flávio Cunha, Irma Elo, and Jennifer Culhane. Maternal subjective expectations about the technology of skill formation predict investments in children one year later. *Journal of Econometrics*, 231(1):3–32, November 2022. CODEN

JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302700>.

Chan:2020:RSS

- [CES20] Joshua C. C. Chan, Eric Eisenstat, and Rodney W. Strachan. Reducing the state space dimension in a large TVP-VAR. *Journal of Econometrics*, 218(1):105–118, September 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300348>.

Czellar:2022:AML

- [CFR22] Veronika Czellar, David T. Frazier, and Eric Renault. Approximate maximum likelihood for complex structural models. *Journal of Econometrics*, 231(2):432–456, December 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002463>.

Chen:2021:NFM

- [CFVW21] Mingli Chen, Iván Fernández-Val, and Martin Weidner. Non-linear factor models for network and panel data. *Journal of Econometrics*, 220(2):296–324, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301238>.

Cai:2022:TCA

- [CFX22] Zongwu Cai, Ying Fang, and Qiuhua Xu. Testing capital asset pricing models using functional-coefficient panel data models with cross-sectional dependence. *Journal of Econometrics*, 227(1):114–133, March 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302086>.

Chiou:2020:VSH

- [CGI20] Hai-Tang Chiou, Meihui Guo, and Ching-Kang Ing. Variable selection for high-dimensional regression models with time series and heteroscedastic errors. *Journal of Econometrics*, 216(1):118–136, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300142>.

Crawford:2021:SPE

- [CGI21] Gregory S. Crawford, Rachel Griffith, and Alessandro Iaria. A survey of preference estimation with unobserved choice set heterogeneity. *Journal of Econometrics*, 222(1):4–43, 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302463>.

Cimadomo:2022:NLB

- [CGL⁺22] Jacopo Cimadomo, Domenico Giannone, Michele Lenza, Francesca Monti, and Andrej Sokol. Nowcasting with large Bayesian vector autoregressions. *Journal of Econometrics*, 231(2):500–519, December 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002499>.

Chen:2022:GTG

- [CGV22] Li Chen, Jiti Gao, and Farshid Vahid. Global temperatures and greenhouse gases: a common features approach. *Journal of Econometrics*, 230(2):240–254, October 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001159>.

Chambers:2020:FDE

- [Cha20] Marcus J. Chambers. Frequency domain estimation of cointegrating vectors with mixed frequency and mixed sample data. *Journal of Econometrics*, 217(1):140–160, July 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762030004X>.

Chamberlain:2022:FPD

- [Cha22] Gary Chamberlain. Feedback in panel data models. *Journal of Econometrics*, 226(1):4–20, January 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001937>.

Chen:2021:ROE

- [Che21] Qihui Chen. Robust and optimal estimation for partially linear instrumental variables models with partial identification.

Journal of Econometrics, 221(2):368–380, April 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302293>.

Chen:2022:SSN

- [CHK22] Cathy Yi-Hsuan Chen, Wolfgang Karl Härdle, and Yegor Klochkov. SONIC: SOcial Network analysis with Influencers and Communities. *Journal of Econometrics*, 228(2):177–220, June 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621000816>.

Cui:2021:SEE

- [CHL21] Liyuan Cui, Yongmiao Hong, and Yingxing Li. Solving Euler equations via two-stage nonparametric penalized splines. *Journal of Econometrics*, 222(2):1024–1056, June 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302323>.

Cai:2020:HDM

- [CHLZ20] T. Tony Cai, Jianchang Hu, Yingying Li, and Xinghua Zheng. High-dimensional minimum variance portfolio estimation based on high-frequency data. *Journal of Econometrics*, 214(2):482–494, February 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619301630>.

Crane:2023:CLM

- [CHM23] Leland D. Crane, Henry R. Hyatt, and Seth M. Murray. Cyclical labor market sorting. *Journal of Econometrics*, 233(2):524–543, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000616>.

Chen:2021:EEM

- [CHY21] Xiaohong Chen, Zhuo Huang, and Yanping Yi. Efficient estimation of multivariate semi-nonparametric GARCH filtered copula models. *Journal of Econometrics*, 222(1):484–501, ??? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302025>.

Chalak:2020:MEM

- [CK20] Karim Chalak and Daniel Kim. Measurement error in multiple equations: Tobin's q and corporate investment, saving, and debt. *Journal of Econometrics*, 214(2):413–432, February 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619301575>.

Callaway:2023:TEI

- [CK23] Brantly Callaway and Sonia Karami. Treatment effects in interactive fixed effects models with a small number of time periods. *Journal of Econometrics*, 233(1):184–208, March 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762200029X>.

Chang:2020:ETT

- [CKK+20] Yoosoon Chang, Robert K. Kaufmann, Chang Sik Kim, J. Isaac Miller, Joon Y. Park, and Sungkeun Park. Evaluating trends in time series of distributions: a spatial fingerprint of human effects on climate. *Journal of Econometrics*, 214(1):274–294, January 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619301216>.

Chernozhukov:2021:CIM

- [CKS21] Victor Chernozhukov, Hiroyuki Kasahara, and Paul Schrimpf. Causal impact of masks, policies, behavior on early Covid-19 pandemic in the U.S. *Journal of Econometrics*, 220(1):23–62, January 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303468>.

Cavaliere:2023:BIH

- [CLRSØ23] Giuseppe Cavaliere, Ye Lu, Anders Rahbek, and Jacob Staerk-Østergaard. Bootstrap inference for Hawkes and general point processes. *Journal of Econometrics*, 235(1):133–165, July 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000574>.

Choi:2023:CCB

- [CLS23] In Choi, Rui Lin, and Yongcheol Shin. Canonical correlation-based model selection for the multilevel factors. *Journal of Econometrics*, 233(1):22–44, March 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002207>.

Carrasco:2020:EIS

- [CMPZW20] Marine Carrasco, Marcelo Moreira, Benoit Perron, and Victoria Zinde-Walsh. Editors' introduction: Special issue in honor of Jean-Marie Dufour on identification, inference, and causality. *Journal of Econometrics*, 218(2):243–246, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302645>.

Cavaliere:2022:BIB

- [CNPR22] Giuseppe Cavaliere, Heino Bohn Nielsen, Rasmus Søndergaard Pedersen, and Anders Rahbek. Bootstrap inference on the boundary of the parameter space, with application to conditional volatility models. *Journal of Econometrics*, 227(1):241–263, March 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302232>.

Chung:2021:PTH

- [CO21] EunYi Chung and Mauricio Olivares. Permutation test for heterogeneous treatment effects with a nuisance parameter. *Journal of Econometrics*, 225(2):148–174, December 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001561>.

Christensen:2022:DBH

- [COR22] Kim Christensen, Roel Oomen, and Roberto Renò. The drift burst hypothesis. *Journal of Econometrics*, 227(2):461–497, April 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303912>.

Casini:2021:CRL

- [CP21] Alessandro Casini and Pierre Perron. Continuous record Laplace-based inference about the break date in structural change models. *Journal of Econometrics*, 224(1):3–21, September 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762030261X>.

Carneiro:2023:PW

- [CPRR23] Anabela Carneiro, Pedro Portugal, Pedro Raposo, and Paulo M. M. Rodrigues. The persistence of wages. *Journal of Econometrics*, 233(2):596–611, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002839>.

Centorrino:2023:MLE

- [CPU23] Samuele Centorrino and María Pérez-Urdiales. Maximum likelihood estimation of stochastic frontier models with endogeneity. *Journal of Econometrics*, 234(1):82–105, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002761>.

Chaudhuri:2020:STG

- [CR20] Saraswata Chaudhuri and Eric Renault. Score tests in GMM: Why use implied probabilities? *Journal of Econometrics*, 219(2):260–280, December 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300993>.

Callaway:2021:DDM

- [CS21] Brantly Callaway and Pedro H. C. Sant’Anna. Difference-in-differences with multiple time periods. *Journal of Econometrics*, 225(2):200–230, December 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303948>.

Christensen:2022:MRI

- [CS22] Jens H. E. Christensen and Mark M. Spiegel. Monetary reforms and inflation expectations in Japan: Evidence from inflation-indexed bonds. *Journal of Econometrics*, 231(2):410–431, December 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895

(electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002542>.

Card:2023:ISI

- [CSV23] David Card, Ian Schmutte, and Lars Vilhuber. Introduction to the special issue: Models of linked employer-employee data: Twenty years after “High Wage Workers and High Wage Firms”. *Journal of Econometrics*, 233(2):333–339, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407623000337>.

Chen:2022:EIH

- [CSZ22] Jia Chen, Yongcheol Shin, and Chaowen Zheng. Estimation and inference in heterogeneous spatial panels with a multifactor error structure. *Journal of Econometrics*, 229(1):55–79, July 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001433>.

Chen:2020:IAI

- [CT20] Rong Chen and Ruey S. Tsay. Introduction of the annuals issue: Statistical learning for dependent data — a celebration of the 85th birthday of Professor George C. Tiao. *Journal of Econometrics*, 216(1):1–3, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300075>.

Chen:2021:JEL

- [CT21] Ruxin Chen and Rami V. Tabri. Jackknife empirical likelihood for inequality constraints on regular functionals. *Journal of Econometrics*, 221(1):68–77, March 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300373>.

Chen:2020:SEC

- [CW20] Songnian Chen and Qian Wang. Semiparametric estimation of a censored regression model with endogeneity. *Journal of Econometrics*, 215(1):239–256, March 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619301848>.

Chen:2023:QRC

- [CW23] Songnian Chen and Qian Wang. Quantile regression with censoring and sample selection. *Journal of Econometrics*, 234(1): 205–226, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621003092>.

Chen:2022:CBT

- [CXW22] Xiaohong Chen, Zhijie Xiao, and Bo Wang. Copula-based time series with filtered nonstationarity. *Journal of Econometrics*, 228(1):127–155, May 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303808>.

Chen:2021:AMM

- [CXY21] Rong Chen, Han Xiao, and Dan Yang. Autoregressive models for matrix-valued time series. *Journal of Econometrics*, 222(1): 539–560, 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302050>.

Cui:2021:MLR

- [CXZC21] Qiurong Cui, Yuqing Xu, Zhengjun Zhang, and Vincent Chan. Max-linear regression models with regularization. *Journal of Econometrics*, 222(1):579–600, 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302074>.

Choi:2022:APC

- [CY22] Jungjun Choi and Xiye Yang. Asymptotic properties of correlation-based principal component analysis. *Journal of Econometrics*, 229(1):1–18, July 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002050>.

Chen:2023:TSR

- [CYX+23] Xin Chen, Dan Yang, Yan Xu, Yin Xia, Dong Wang, and Haipeng Shen. Testing and support recovery of correlation structures for matrix-valued observations with an application to stock market data. *Journal of Econometrics*, 232(2):544–564, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895

(electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002281>.

Cui:2023:SDC

- [CYZ23] Yan Cui, Jun Yang, and Zhou Zhou. State-domain change point detection for nonlinear time series regression. *Journal of Econometrics*, 234(1):3–27, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002645>.

Chen:2020:PGH

- [CZ20] Songnian Chen and Hanghui Zhang. n -prediction of generalized heteroscedastic transformation regression models. *Journal of Econometrics*, 215(2):305–340, April 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302003>.

Dalderop:2020:NFC

- [Dal20] Jeroen Dalderop. Nonparametric filtering of conditional state-price densities. *Journal of Econometrics*, 214(2):295–325, February 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440761930168X>.

Delgado:2021:TCV

- [DAM21] Miguel A. Delgado and Luis A. Arteaga-Molina. Testing constancy in varying coefficient models. *Journal of Econometrics*, 222(1):625–644, May 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302657>.

Duan:2023:QML

- [DBH23] Jiangtao Duan, Jushan Bai, and Xu Han. Quasi-maximum likelihood estimation of break point in high-dimensional factor models. *Journal of Econometrics*, 233(1):209–236, March 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000379>.

DAmour:2021:OOS

- [DDF⁺21] Alexander D’Amour, Peng Ding, Avi Feller, Lihua Lei, and Jasjeet Sekhon. Overlap in observational studies with high-

dimensional covariates. *Journal of Econometrics*, 221(2):644–654, April 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302694>.

Delavande:2022:ANA

- [DDH22] Adeline Delavande, Emilia Del Bono, and Angus Holford. Academic and non-academic investments at university: the role of expectations, preferences and constraints. *Journal of Econometrics*, 231(1):74–97, November 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762030275X>.

Dong:2023:HDS

- [DGL23] Chaohua Dong, Jiti Gao, and Oliver Linton. High dimensional semiparametric moment restriction models. *Journal of Econometrics*, 232(2):320–345, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001883>.

Dalla:2020:ATT

- [DGR20] Violetta Dalla, Liudas Giraitis, and Peter M. Robinson. Asymptotic theory for time series with changing mean and variance. *Journal of Econometrics*, 219(2):281–313, December 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301007>.

Demetrescu:2022:TEP

- [DGRT22] Matei Demetrescu, Iliyan Georgiev, Paulo M. M. Rodrigues, and A. M. Robert Taylor. Testing for episodic predictability in stock returns. *Journal of Econometrics*, 227(1):85–113, March 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300026>.

Daouia:2021:EEE

- [DGS21] Abdelaati Daouia, Stéphane Girard, and Gilles Stupfler. ExpectHill estimation, extreme risk and heavy tails. *Journal of Econometrics*, 221(1):97–117, March 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

URL <http://www.sciencedirect.com/science/article/pii/S0304407620300543>.

Dominicy:2020:FMH

- [DHIV20] Yves Dominicy, Matias Heikkilä, Pauliina Ilmonen, and David Veredas. Flexible multivariate Hill estimators. *Journal of Econometrics*, 217(2):398–410, August 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302568>.

Dovonon:2020:ISO

- [DHK20] Prosper Dovonon, Alastair R. Hall, and Frank Kleibergen. Inference in second-order identified models. *Journal of Econometrics*, 218(2):346–372, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301408>.

Ding:2023:SJM

- [Din23] Yashuang (Dexter) Ding. A simple joint model for returns, volatility and volatility of volatility. *Journal of Econometrics*, 232(2):521–543, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002268>.

Dai:2021:WCP

- [DJK21] Min Dai, Yanwei Jia, and Steven Kou. The wisdom of the crowd and prediction markets. *Journal of Econometrics*, 222(1):561–578, 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302062>.

DiAddario:2023:IAW

- [DKSS23] Sabrina Di Addario, Patrick Kline, Raffaele Saggio, and Mikkel Sølvsten. It ain't where you're from, it's where you're at: Hiring origins, firm heterogeneity, and wages. *Journal of Econometrics*, 233(2):340–374, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000641>.

Dostie:2023:EPI

- [DLCP23] Benoit Dostie, Jiang Li, David Card, and Daniel Parent. Employer policies and the immigrant-native earnings gap. *Journal of Econometrics*, 233(2):544–567, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002293>.

Dong:2021:WSE

- [DLP21] Chaohua Dong, Oliver Linton, and Bin Peng. A weighted sieve estimator for nonparametric time series models with nonstationary variables. *Journal of Econometrics*, 222(2):909–932, June 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303079>.

Ding:2021:HDM

- [DLZ21] Yi Ding, Yingying Li, and Xinghua Zheng. High dimensional minimum variance portfolio estimation under statistical factor models. *Journal of Econometrics*, 222(1):502–515, ??? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302037>.

Dominitz:2022:MRS

- [DM22] Jeff Dominitz and Charles F. Manski. Minimax-regret sample design in anticipation of missing data, with application to panel data. *Journal of Econometrics*, 226(1):104–114, January 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620304000>.

DeLuca:2022:SPB

- [DMP22] Giuseppe De Luca, Jan R. Magnus, and Franco Peracchi. Sampling properties of the Bayesian posterior mean with an application to WALS estimation. *Journal of Econometrics*, 230(2):299–317, October 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001482>.

Davis:2023:TSE

- [DN23] Richard Davis and Serena Ng. Time series estimation of the dynamic effects of disaster-type shocks. *Journal of Economet-*

rics, 235(1):180–201, July 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000665>.

Dong:2022:EVC

- [DOT22] Hao Dong, Taisuke Otsu, and Luke Taylor. Estimation of varying coefficient models with measurement error. *Journal of Econometrics*, 230(2):388–415, October 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001615>.

Dufays:2020:RPC

- [DR20] Arnaud Dufays and Jeroen V. K. Rombouts. Relevant parameter changes in structural break models. *Journal of Econometrics*, 217(1):46–78, July 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302441>.

Demetrescu:2022:RAI

- [DR22a] Matei Demetrescu and Paulo M. M. Rodrigues. Residual-augmented IVX predictive regression. *Journal of Econometrics*, 227(2):429–460, April 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762030395X>.

Diebold:2022:PAI

- [DR22b] Francis X. Diebold and Glenn D. Rudebusch. Probability assessments of an ice-free Arctic: Comparing statistical and climate model projections. *Journal of Econometrics*, 231(2):520–534, December 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620304012>.

Davis:2020:NVA

- [DS20] Richard A. Davis and Li Song. Noncausal vector AR processes with application to economic time series. *Journal of Econometrics*, 216(1):246–267, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300221>.

Dhaene:2021:SOC

- [DS21] Geert Dhaene and Yutao Sun. Second-order corrected likelihood for nonlinear panel models with fixed effects. *Journal of Econometrics*, 220(2):227–252, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301196>.

Davidson:2020:FIB

- [DT20] Russell Davidson and Mirza Trokić. The fast iterated bootstrap. *Journal of Econometrics*, 218(2):451–475, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301457>.

Dogan:2021:BRC

- [DTB21] Osman Dogan, Süleyman Taspinar, and Anil K. Bera. A Bayesian robust chi-squared test for testing simple hypotheses. *Journal of Econometrics*, 222(2):933–958, June 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303018>.

Dellaportas:2023:SIF

- [DTPP23] Petros Dellaportas, Michalis K. Titsias, Katerina Petrova, and Anastasios Plataniotis. Scalable inference for a full multivariate stochastic volatility model. *Journal of Econometrics*, 232(2):501–520, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762100227X>.

Dovonon:2022:TES

- [DTW22] Prosper Dovonon, Abderrahim Taamouti, and Julian Williams. Testing the eigenvalue structure of spot and integrated covariance. *Journal of Econometrics*, 229(2):363–395, August 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621000579>.

Delavande:2022:IJE

- [DvdKWZ22] Adeline Delavande, Wilbert van der Klaauw, Joachim Winter, and Basit Zafar. Introduction to the *Journal of Econometrics* annals issue on “Subjective Expectations and Probabilities in

Economics". *Journal of Econometrics*, 231(1):1–2, November 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000045>.

Dhaene:2020:IOI

- [DW20] Geert Dhaene and Jianbin Wu. Incorporating overnight and intraday returns into multivariate GARCH volatility models. *Journal of Econometrics*, 217(2):471–495, August 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440761930260X>.

Eliason:2023:SCS

- [EHKS23] Marcus Eliason, Lena Hensvik, Francis Kramarz, and Oskar Nordström Skans. Social connections and the sorting of workers to firms. *Journal of Econometrics*, 233(2):468–506, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000896>.

Escanciano:2021:OLI

- [EL21] Juan Carlos Escanciano and Wei Li. Optimal linear instrumental variables approximations. *Journal of Econometrics*, 221(1):223–246, March 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302153>.

Elliott:2020:TTP

- [Ell20] Graham Elliott. Testing for a trend with persistent errors. *Journal of Econometrics*, 219(2):314–328, December 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301019>.

Engbom:2023:FPD

- [EMS23] Niklas Engbom, Christian Moser, and Jan Sauer mann. Firm pay dynamics. *Journal of Econometrics*, 233(2):396–423, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000653>.

Escanciano:2023:IIS

- [Esc23] Juan Carlos Escanciano. Irregular identification of structural models with nonparametric unobserved heterogeneity. *Journal of Econometrics*, 234(1):106–127, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621003055>.

Ferman:2021:MEF

- [Fer21] Bruno Ferman. Matching estimators with few treated and many control observations. *Journal of Econometrics*, 225(2):295–307, December 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001895>.

Fan:2020:PBC

- [FFX20] Jianqing Fan, Yang Feng, and Lucy Xia. A projection-based conditional dependence measure with applications to high-dimensional undirected graphical models. *Journal of Econometrics*, 218(1):119–139, September 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300403>.

Feng:2022:IPD

- [FGP22a] Guohua Feng, Jiti Gao, and Bin Peng. An integrated panel data approach to modelling economic growth. *Journal of Econometrics*, 228(2):379–397, June 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621000014>.

Firpo:2022:GQR

- [FGP⁺22b] Sergio Firpo, Antonio F. Galvao, Cristine Pinto, Alexandre Poirier, and Graciela Sanroman. GMM quantile regression. *Journal of Econometrics*, 230(2):432–452, October 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001299>.

Feng:2022:FIB

- [FH22] Guanhao Feng and Jingyu He. Factor investing: a Bayesian hierarchical approach. *Journal of Econometrics*, 230(1):183–200,

September 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762100258X>.

Fan:2023:VC

- [FH23] Yanqin Fan and Marc Henry. Vector copulas. *Journal of Econometrics*, 234(1):128–150, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002803>.

Fulop:2022:BEL

- [FHLL22] Andras Fulop, Jeremy Heng, Junye Li, and Hening Liu. Bayesian estimation of long-run risk models using sequential Monte Carlo. *Journal of Econometrics*, 228(1):62–84, May 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621000531>.

Fan:2020:REI

- [FHLZ20] Yanqin Fan, Fang Han, Wei Li, and Xiao-Hua Zhou. On rank estimators in increasing dimensions. *Journal of Econometrics*, 214(2):379–412, February 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619301678>.

Fu:2023:TSC

- [FHW23] Zhonghao Fu, Yongmiao Hong, and Xia Wang. Testing for structural changes in large dimensional factor models via discrete Fourier transform. *Journal of Econometrics*, 233(1):302–331, March 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622001270>.

Fisher:2022:BNL

- [FJ22] Mark Fisher and Mark J. Jensen. Bayesian nonparametric learning of how skill is distributed across the mutual fund industry. *Journal of Econometrics*, 230(1):131–153, September 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001147>.

Fan:2022:BFA

- [FJS22] Jianqing Fan, Bai Jiang, and Qiang Sun. Bayesian factor-adjusted sparse regression. *Journal of Econometrics*, 230(1):3–19, September 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621000828>.

Frazier:2021:IIL

- [FK21] David T. Frazier and Bonsoo Koo. Indirect inference for locally stationary models. *Journal of Econometrics*, 223(1):1–27, July 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303031>.

Fan:2021:AFM

- [FKL21] Jianqing Fan, Yuan Ke, and Yuan Liao. Augmented factor models with applications to validating market risk factors and forecasting bond risk premia. *Journal of Econometrics*, 222(1):269–294, 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620301925>.

Fan:2020:FAR

- [FKW20] Jianqing Fan, Yuan Ke, and Kaizheng Wang. Factor-adjusted regularized model selection. *Journal of Econometrics*, 216(1):71–85, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300117>.

Feng:2022:HDT

- [FLLM22] Long Feng, Wei Lan, Binghui Liu, and Yanyuan Ma. High-dimensional test for alpha in linear factor pricing models with sparse alternatives. *Journal of Econometrics*, 229(1):152–175, July 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001962>.

Farbmacher:2022:EAN

- [FLS22] Helmut Farbmacher, Leander Löw, and Martin Spindler. An explainable attention network for fraud detection in claims management. *Journal of Econometrics*, 228(2):244–258, June 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

URL <http://www.sciencedirect.com/science/article/pii/S0304407620302852>.

Fang:2022:SMA

- [FLX22] Fang Fang, Jialiang Li, and Xiaochao Xia. Semiparametric model averaging prediction for dichotomous response. *Journal of Econometrics*, 229(2):219–245, August 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303882>.

Fakih:2022:SDT

- [FMM⁺22] Ali Fakih, Paul Makdissi, Walid Marrouch, Rami V. Tabri, and Myra Yazbeck. A stochastic dominance test under survey nonresponse with an application to comparing trust levels in Lebanese public institutions. *Journal of Econometrics*, 228(2):342–358, June 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002311>.

Fitzenberger:2023:ETI

- [FOP23] Bernd Fitzenberger, Aderonke Osikominu, and Marie Paul. The effects of training incidence and planned training duration on labor market transitions. *Journal of Econometrics*, 235(1):256–279, July 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000690>.

Freyaldenhoven:2022:FML

- [Fre22] Simon Freyaldenhoven. Factor models with local factors — determining the number of relevant factors. *Journal of Econometrics*, 229(1):80–102, July 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001275>.

Fiorentini:2021:NTA

- [FS21] Gabriele Fiorentini and Enrique Sentana. New testing approaches for mean-variance predictability. *Journal of Econometrics*, 222(1):516–538, 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302049>.

Friedrich:2020:AWB

- [FSU20] Marina Friedrich, Stephan Smeekes, and Jean-Pierre Urbain. Autoregressive wild bootstrap inference for nonparametric trends. *Journal of Econometrics*, 214(1):81–109, January 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619301095>.

Francq:2020:VHS

- [FZ20] Christian Francq and Jean-Michel Zakoïan. Virtual Historical Simulation for estimating the conditional VaR of large portfolios. *Journal of Econometrics*, 217(2):356–380, August 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302544>.

Francq:2022:TEM

- [FZ22] Christian Francq and Jean-Michel Zakoïan. Testing the existence of moments for GARCH processes. *Journal of Econometrics*, 227(1):47–64, March 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302268>.

Gao:2020:SIJ

- [GAL20] Jiti Gao, Heather Anderson, and Tong Li. Special issue of the *Journal of Econometrics* on “Econometric Estimation and Testing: Essays in Honour of Maxwell King”. *Journal of Econometrics*, 219(2):201–203, December 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300968>.

Gallant:2022:NBS

- [Gal22] A. Ronald Gallant. Nonparametric Bayes subject to overidentified moment conditions. *Journal of Econometrics*, 228(1):27–38, May 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621000555>.

Gao:2020:NII

- [Gao20] Wayne Yuan Gao. Nonparametric identification in index models of link formation. *Journal of Econometrics*, 215(2):399–413, April 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895

(electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302039>.

Goodman-Bacon:2021:DDV

- [GB21a] Andrew Goodman-Bacon. Difference-in-differences with variation in treatment timing. *Journal of Econometrics*, 225(2):254–277, December 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001445>.

Guethmundsson:2021:DGL

- [GB21b] Gumundur Stefán Gumundsson and Christian Brownlees. Detecting groups in large vector autoregressions. *Journal of Econometrics*, 225(1):2–26, November 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762100124X>.

Guo:2023:ICL

- [GCT23] Xiao Guo, Yu Chen, and Cheng Yong Tang. Information criteria for latent factor models: a study on factor pervasiveness and adaptivity. *Journal of Econometrics*, 233(1):237–250, March 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000707>.

Graham:2022:SEE

- [GdXP22] Bryan S. Graham and Cristine Campos de Xavier Pinto. Semiparametrically efficient estimation of the average linear regression function. *Journal of Econometrics*, 226(1):115–138, January 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001925>.

Rivas:2020:TDC

- [GG20a] María Dolores Gadea Rivas and Jesús Gonzalo. Trends in distributional characteristics: Existence of global warming. *Journal of Econometrics*, 214(1):153–174, January 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619301125>.

Gimenes:2020:NII

- [GG20b] Nathalie Gimenes and Emmanuel Guerre. Nonparametric identification of an interdependent value model with buyer covariates from first-price auction bids. *Journal of Econometrics*, 219(1):1–18, November 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762030110X>.

Gimenes:2022:QRM

- [GG22] Nathalie Gimenes and Emmanuel Guerre. Quantile regression methods for first-price auctions. *Journal of Econometrics*, 226(2):224–247, February 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001524>.

Gaglianone:2022:IDI

- [GGIS22] Wagner Piazza Gaglianone, Raffaella Giacomini, João Victor Issler, and Vasiliki Skreta. Incentive-driven inattention. *Journal of Econometrics*, 231(1):188–212, November 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302736>.

Galvao:2020:UAN

- [GGV20] Antonio F. Galvao, Jiaying Gu, and Stanislav Volgushev. On the unbiased asymptotic normality of quantile regression with fixed effects. *Journal of Econometrics*, 218(1):178–215, September 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300415>.

Graham:2022:IAI

- [GH22] Bryan Graham and Keisuke Hirano. Introduction to the annuals issue in honor of Gary Chamberlain. *Journal of Econometrics*, 226(1):1–3, January 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002128>.

Gribisch:2023:MRC

- [GH23] Bastian Gribisch and Jan Patrick Hartkopf. Modeling realized covariance measures with heterogeneous liquidity: a generalized matrix-variate Wishart state-space model. *Journal of Econometrics*, 235(1):43–64, July 2023. CODEN

JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000392>.

Goncalves:2021:IRA

- [GHKP21] Sílvia Gonçalves, Ana María Herrera, Lutz Kilian, and Elena Pesavento. Impulse response analysis for structural dynamic models with nonlinear regressors. *Journal of Econometrics*, 225(1):107–130, November 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001810>.

Gallant:2022:CEU

- [GHLL22] A. Ronald Gallant, Han Hong, Michael P. Leung, and Jessie Li. Constrained estimation using penalization and MCMC. *Journal of Econometrics*, 228(1):85–106, May 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762100052X>.

Ghysels:2020:TLS

- [GHM20] Eric Ghysels, Jonathan B. Hill, and Kaiji Motegi. Testing a large set of zero restrictions in regression models, with an application to mixed frequency Granger causality. *Journal of Econometrics*, 218(2):633–654, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301524>.

Gourieroux:2023:TVM

- [GJ23] C. Gourieroux and J. Jasiak. Time varying Markov process with partially observed aggregate data: an application to coronavirus. *Journal of Econometrics*, 232(1):35–51, January 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303791>.

Gourieroux:2020:SBE

- [GJM20] C. Gourieroux, J. Jasiak, and A. Monfort. Stationary bubble equilibria in rational expectation models. *Journal of Econometrics*, 218(2):714–735, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762030155X>.

Giraitis:2021:TVI

- [GKM21] Liudas Giraitis, George Kapetanios, and Massimiliano Marcellino. Time-varying instrumental variable estimation. *Journal of Econometrics*, 224(2):394–415, October 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303754>.

Guggenberger:2023:TKP

- [GKM23] Patrik Guggenberger, Frank Kleibergen, and Sophocles Mavroudis. A test for Kronecker Product Structure covariance matrix. *Journal of Econometrics*, 233(1):88–112, March 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000203>.

Giacomini:2022:RBI

- [GKR22] Raffaella Giacomini, Toru Kitagawa, and Matthew Read. Robust Bayesian inference in proxy SVARs. *Journal of Econometrics*, 228(1):107–126, May 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621000518>.

Gu:2021:AAP

- [GKX21] Shihao Gu, Bryan Kelly, and Dacheng Xiu. Autoencoder asset pricing models. *Journal of Econometrics*, 222(1):429–450, ??? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620301998>.

Gungor:2020:SST

- [GL20] Sermin Gungor and Richard Luger. Small-sample tests for stock return predictability with possibly non-stationary regressors and GARCH-type effects. *Journal of Econometrics*, 218(2):750–770, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301573>.

Guo:2023:SIL

- [GLLZ23] Xu Guo, Runze Li, Jingyuan Liu, and Mudong Zeng. Statistical inference for linear mediation models with high-dimensional mediators and application to studying stock reaction to COVID-19 pandemic. *Journal of Econometrics*, 235(1):166–179, July

2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000598>.

Gold:2020:IHD

- [GLT20] David Gold, Johannes Lederer, and Jing Tao. Inference for high-dimensional instrumental variables regression. *Journal of Econometrics*, 217(1):79–111, July 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302386>.

Grewenig:2022:ISE

- [GLWW22] Elisabeth Grewenig, Philipp Lergepöcher, Katharina Werner, and Ludger Woessmann. Incentives, search engines, and the elicitation of subjective beliefs: Evidence from representative online survey experiments. *Journal of Econometrics*, 231(1):304–326, November 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302797>.

Gao:2023:LDD

- [GLX23] Wayne Yuan Gao, Ming Li, and Sheng Xu. Logical differencing in dyadic network formation models with nontransferable utilities. *Journal of Econometrics*, 235(1):302–324, July 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000884>.

Gospodinov:2021:GAM

- [GM21] Nikolay Gospodinov and Esfandiar Maasoumi. Generalized aggregation of misspecified models: With an application to asset pricing. *Journal of Econometrics*, 222(1):451–467, ??? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302001>.

Giustinelli:2022:TCR

- [GMM22] Pamela Giustinelli, Charles F. Manski, and Francesca Molinari. Tail and center rounding of probabilistic expectations in the health and retirement study. *Journal of Econometrics*, 231(1):265–281, November 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302761>.

Goncalves:2020:BFM

- [GP20] Sílvia Gonçalves and Benoit Perron. Bootstrapping factor models with cross sectional dependence. *Journal of Econometrics*, 218(2):476–495, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301469>.

Guay:2021:EEF

- [GS21] François Guay and Gustavo Schwenkler. Efficient estimation and filtering for multivariate jump-diffusions. *Journal of Econometrics*, 223(1):251–275, July 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303511>.

Gong:2022:MCL

- [GSS22] Yifan Gong, Ralph Stinebrickner, and Todd Stinebrickner. Marriage, children, and labor supply: Beliefs and outcomes. *Journal of Econometrics*, 231(1):148–164, November 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302803>.

Gardner:2022:WSL

- [GSV22] Ben Gardner, Chiara Scotti, and Clara Vega. Words speak as loudly as actions: Central bank communication and the response of equity prices to macroeconomic announcements. *Journal of Econometrics*, 231(2):387–409, December 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002530>.

Gualdani:2021:EMN

- [Gua21a] Cristina Gualdani. An econometric model of network formation with an application to board interlocks between firms. *Journal of Econometrics*, 224(2):345–370, October 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303729>.

Guay:2021:ISV

- [Gua21b] Alain Guay. Identification of structural vector autoregressions through higher unconditional moments. *Journal of Econometrics*, 225(1):27–46, November 2021. CODEN JECMB6. ISSN

0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303651>.

Gunsilius:2023:CIM

- [Gun23] Florian F. Gunsilius. A condition for the identification of multivariate models with binary instruments. *Journal of Econometrics*, 235(1):220–238, July 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000872>.

Gupta:2023:ECF

- [Gup23] Abhimanyu Gupta. Efficient closed-form estimation of large spatial autoregressions. *Journal of Econometrics*, 232(1):148–167, January 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001597>.

Gao:2020:HPD

- [GXZ20] Jiti Gao, Kai Xia, and Huanjun Zhu. Heterogeneous panel data models with cross-sectional dependence. *Journal of Econometrics*, 219(2):329–353, December 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301020>.

Galbraith:2020:SRE

- [GZW20] John W. Galbraith and Victoria Zinde-Walsh. Simple and reliable estimators of coefficients of interest in a model with high-dimensional confounding effects. *Journal of Econometrics*, 218(2):609–632, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301512>.

Han:2021:INM

- [Han21] Sukjin Han. Identification in nonparametric models for dynamic treatment effects. *Journal of Econometrics*, 225(2):132–147, December 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303717>.

Hansen:2022:HSP

- [HD22] Peter Reinhard Hansen and Elena-Ivona Dumitrescu. How should parameter estimation be tailored to the objective? *Jour-*

nal of Econometrics, 230(2):535–558, October 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001822>.

Hahn:2020:STM

- [HHL20] Jinyong Hahn, Jerry Hausman, and Josh Lustig. Specification test on mixed logit models. *Journal of Econometrics*, 219(1):19–37, November 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301184>.

Han:2022:RPS

- [HHLS22] Dongxiao Han, Jian Huang, Yuanyuan Lin, and Guohao Shen. Robust post-selection inference of high-dimensional mean regression with heavy-tailed asymmetric or heteroskedastic errors. *Journal of Econometrics*, 230(2):416–431, October 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001639>.

Hafner:2022:ISM

- [HHM22] Christian M. Hafner, Helmut Herwartz, and Simone Maxand. Identification of structural multivariate GARCH models. *Journal of Econometrics*, 227(1):212–227, March 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302098>.

Heiss:2022:NER

- [HHO22] Florian Heiss, Stephan Hetzenecker, and Maximilian Osterhaus. Nonparametric estimation of the random coefficients model: an elastic net approach. *Journal of Econometrics*, 229(2):299–321, August 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621000178>.

Hu:2020:EPF

- [HHS20] Yingyao Hu, Guofang Huang, and Yuya Sasaki. Estimating production functions with robustness against errors in the proxy variables. *Journal of Econometrics*, 215(2):375–398, April 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302027>.

Heiss:2022:DHS

- [HHvR⁺22] Florian Heiss, Michael Hurd, Maarten van Rooij, Tobias Rossmann, and Joachim Winter. Dynamics and heterogeneity of subjective stock market expectations. *Journal of Econometrics*, 231(1):213–231, November 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002232>.

Harvey:2020:MTS

- [HI20] Andrew Harvey and Ryoko Ito. Modeling time series when some observations are zero. *Journal of Econometrics*, 214(1):33–45, January 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440761930106X>.

He:2023:MPT

- [HJG23] Yi He, Sombut Jaidee, and Jiti Gao. Most powerful test against a sequence of high dimensional local alternatives. *Journal of Econometrics*, 234(1):151–177, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621003079>.

Huang:2023:BAM

- [HJLP23] Haitao Huang, Lei Jiang, Xuan Leng, and Liang Peng. Bootstrap analysis of mutual fund performance. *Journal of Econometrics*, 235(1):239–255, July 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000951>.

Huang:2021:NPM

- [HJPS21] Wenxin Huang, Sainan Jin, Peter C. B. Phillips, and Liangjun Su. Nonstationary panel models with latent group structures and cross-section dependence. *Journal of Econometrics*, 221(1):198–222, March 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302165>.

Heiler:2021:VIT

- [HK21] Phillip Heiler and Ekaterina Kazak. Valid inference for treatment effect parameters under irregular identification and many extreme

propensity scores. *Journal of Econometrics*, 222(2):1083–1108, June 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303377>.

Hwang:2022:DCR

[HKL22] Jungbin Hwang, Byunghoon Kang, and Seojeong Lee. A doubly corrected robust variance estimator for linear GMM. *Journal of Econometrics*, 229(2):276–298, August 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621000166>.

Huitfeldt:2023:ILM

[HKNW23] Ingrid Huitfeldt, Andreas R. Kostøl, Jan Nimczik, and Andrea Weber. Internal labor markets: a worker flow approach. *Journal of Econometrics*, 233(2):661–688, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762200063X>.

Huber:2023:NPU

[HKO⁺23] Florian Huber, Gary Koop, Luca Onorante, Michael Pfarrhofer, and Josef Schreiner. Nowcasting in a pandemic using non-parametric mixed frequency VARs. *Journal of Econometrics*, 232(1):52–69, January 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303936>.

Han:2020:LEP

[HKR20] Hyojin Han, Stanislav Khrapov, and Eric Renault. The leverage effect puzzle revisited: Identification in discrete time. *Journal of Econometrics*, 217(2):230–258, August 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302490>.

Harris:2020:LSE

[HKT20] David Harris, Hsein Kew, and A. M. Robert Taylor. Level shift estimation in the presence of non-stationary volatility with an application to the unit root testing problem. *Journal of Econometrics*, 219(2):354–388, December 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

URL <http://www.sciencedirect.com/science/article/pii/S0304407620301032>.

Hong:2021:OSE

- [HKW21] Han Hong, Michael Keane, and Clifford Winston. Overview: Structural econometrics honoring Daniel McFadden. *Journal of Econometrics*, 222(1):1–3, 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302451>.

Hallin:2020:SEM

- [HL20a] Marc Hallin and Davide La Vecchia. A simple R -estimation method for semiparametric duration models. *Journal of Econometrics*, 218(2):736–749, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301561>.

Hong:2020:NEI

- [HL20b] Seok Young Hong and Oliver Linton. Nonparametric estimation of infinite order regression and its application to the risk-return tradeoff. *Journal of Econometrics*, 219(2):389–424, December 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301044>.

Hounyo:2023:EVC

- [HL23] Ulrich Hounyo and Kajal Lahiri. Estimating the variance of a combined forecast: Bootstrap-based approach. *Journal of Econometrics*, 232(2):445–468, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002244>.

Hong:2021:BEU

- [HLL21] Han Hong, Huiyu Li, and Jessie Li. BLP estimation using Laplace transformation and overlapping simulation draws. *Journal of Econometrics*, 222(1):56–72, 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302487>.

Hou:2021:RLF

- [HLLO21] Lei Hou, Kunpeng Li, Qi Li, and Min Ouyang. Revisiting the location of FDI in China: a panel data approach with hetero-

geneous shocks. *Journal of Econometrics*, 221(2):483–509, April 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302426>.

Ho:2023:HGV

- [HLM23] Paul Ho, Thomas A. Lubik, and Christian Matthes. How to go viral: a COVID-19 model with endogenously time-varying parameters. *Journal of Econometrics*, 232(1):70–86, January 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621000105>.

Horvath:2020:SMC

- [HLRW20] Lajos Horváth, Zhenya Liu, Gregory Rice, and Shixuan Wang. Sequential monitoring for changes from stationarity to mild non-stationarity. *Journal of Econometrics*, 215(1):209–238, March 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619301964>.

Hortacsu:2021:EFU

- [HLS21] Ali Hortaçsu, Jiarui Liu, and Timothy Schweg. Estimating the fraction of unreported infections in epidemics with a known epicenter: an application to COVID-19. *Journal of Econometrics*, 220(1):106–129, January 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762030302X>.

Hafner:2020:EMC

- [HLT20] Christian M. Hafner, Oliver B. Linton, and Haihan Tang. Estimation of a multiplicative correlation structure in the large dimensional case. *Journal of Econometrics*, 217(2):431–470, August 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302593>.

Harvey:2021:STS

- [HLT21] David I. Harvey, Stephen J. Leybourne, and A. M. Robert Taylor. Simple tests for stock return predictability with good size and power properties. *Journal of Econometrics*, 224(1):198–214, September 2021. CODEN JECMB6. ISSN 0304-4076 (print),

1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621000270>.

Heiler:2021:SCR

- [HM21] Phillip Heiler and Jana Mareckova. Shrinkage for categorical regressors. *Journal of Econometrics*, 223(1):161–189, July 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303407>.

Higgins:2023:SEN

- [HM23] Ayden Higgins and Federico Martellosio. Shrinkage estimation of network spillovers with factor structured errors. *Journal of Econometrics*, 233(1):66–87, March 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621003080>.

Horowitz:2021:UPL

- [HN21] Joel L. Horowitz and Lars Nesheim. Using penalized likelihood to select parameters in a random coefficients multinomial logit model. *Journal of Econometrics*, 222(1):44–55, 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620300427>.

Hong:2022:AAF

- [HNZ22] Zhiwu Hong, Linlin Niu, and Chen Zhang. Affine arbitrage-free yield net models with application to the euro debt crisis. *Journal of Econometrics*, 230(1):201–220, September 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002591>.

Horowitz:2021:BDB

- [Hor21] Joel L. Horowitz. Bounding the difference between true and nominal rejection probabilities in tests of hypotheses about instrumental variables models. *Journal of Econometrics*, 222(2):1057–1082, June 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303353>.

Hoshino:2022:SIE

- [Hos22] Tadao Hoshino. Sieve IV estimation of cross-sectional interaction models with nonparametric endogenous effect. *Journal of Econometrics*, 229(2):263–275, August 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620304036>.

Hillebrand:2020:EMC

- [HPP20] Eric Hillebrand, Felix Pretis, and Tommaso Proietti. Econometric models of climate change: Introduction by the guest editors. *Journal of Econometrics*, 214(1):1–5, January 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619301046>.

He:2023:SQR

- [HPTZ23] Xuming He, Xiaou Pan, Kean Ming Tan, and Wen-Xin Zhou. Smoothed quantile regression with large-scale inference. *Journal of Econometrics*, 232(2):367–388, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001950>.

Hall:2021:EES

- [HR21] George Hall and John Rust. Estimation of endogenously sampled time series: the case of commodity price speculation in the steel market. *Journal of Econometrics*, 222(1):219–243, ??? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302554>.

Hollstein:2020:VRB

- [HS20] Fabian Hollstein and Chardin Wese Simen. Variance risk: a bird’s eye view. *Journal of Econometrics*, 215(2):517–535, April 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302076>.

Hansen:2021:MUP

- [HS21a] Lars Peter Hansen and Thomas J. Sargent. Macroeconomic uncertainty prices when beliefs are tenuous. *Journal of Econometrics*, 223(1):222–250, July 2021. CODEN

JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303419>.

Hidalgo:2021:ISL

- [HS21b] Javier Hidalgo and Marcia Schafgans. Inference without smoothing for large panels with cross-sectional and temporal dependence. *Journal of Econometrics*, 223(1):125–160, July 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303481>.

Hansen:2020:TPU

- [HSHS20] Lars Peter Hansen, Bálint Szöke, Lloyd S. Han, and Thomas J. Sargent. Twisted probabilities, uncertainty, and prices. *Journal of Econometrics*, 216(1):151–174, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300166>.

Hsieh:2022:IED

- [HSS22a] Yu-Wei Hsieh, Xiaoxia Shi, and Matthew Shum. Inference on estimators defined by mathematical programming. *Journal of Econometrics*, 226(2):248–268, February 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762100172X>.

Hu:2022:INM

- [HSS22b] Yingyao Hu, Susanne Schennach, and Ji-Liang Shiu. Identification of nonparametric monotonic regression models with continuous nonclassical measurement errors. *Journal of Econometrics*, 226(2):269–294, February 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001305>.

Holt:2020:GHT

- [HT20] Matthew T. Holt and Timo Teräsvirta. Global hemispheric temperatures and co-shifting: a vector shifting-mean autoregressive analysis. *Journal of Econometrics*, 214(1):198–215, January 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619301149>.

Hubner:2023:IUD

- [Hub23] Stefan Hubner. Identification of unobserved distribution factors and preferences in the collective household model. *Journal of Econometrics*, 234(1):301–326, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000173>.

Hounyo:2020:ILD

- [HV20] Ulrich Hounyo and Rasmus T. Varneskov. Inference for local distributions at high sampling frequencies: a bootstrap approach. *Journal of Econometrics*, 215(1):1–34, March 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619301836>.

Hwang:2023:FSC

- [HV23] Jungbin Hwang and Gonzalo Valdés. Finite-sample corrected inference for two-step GMM in time series. *Journal of Econometrics*, 234(1):327–352, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000069>.

Hirano:2022:ACV

- [HW22] Keisuke Hirano and Jonathan H. Wright. Analyzing cross-validation for forecasting with structural instability. *Journal of Econometrics*, 226(1):139–154, January 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620304024>.

Hwang:2021:STC

- [Hwa21] Jungbin Hwang. Simple and trustworthy cluster-robust GMM inference. *Journal of Econometrics*, 222(2):993–1023, June 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303043>.

Huang:2020:TMN

- [HWZW20] Danyang Huang, Feifei Wang, Xuening Zhu, and Hansheng Wang. Two-mode network autoregressive model for large-scale networks. *Journal of Econometrics*, 216(1):203–219, May

2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300191>.

Hu:2022:IEG

- [HY22] Yingyao Hu and Jiaxiong Yao. Illuminating economic growth. *Journal of Econometrics*, 228(2):359–378, June 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001767>.

Inoue:2020:UVI

- [IK20] Atsushi Inoue and Lutz Kilian. The uniform validity of impulse response inference in autoregressions. *Journal of Econometrics*, 215(2):450–472, April 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302040>.

Iskhakov:2021:ETS

- [IK21] Fedor Iskhakov and Michael Keane. Effects of taxes and safety net pensions on life-cycle labor supply, savings and human capital: the case of Australia. *Journal of Econometrics*, 223(2):401–432, August 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303262>.

Inoue:2022:JBI

- [IK22] Atsushi Inoue and Lutz Kilian. Joint Bayesian inference about impulse responses in VAR models. *Journal of Econometrics*, 231(2):457–476, December 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002475>.

Inoue:2022:ESI

- [IKP22] Atsushi Inoue, Lutz Kilian, and Andrew Patton. Editorial for special issue in honor of Francis X. Diebold. *Journal of Econometrics*, 231(2):327–328, December 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762100244X>.

Ikefuji:2020:EUC

- [ILMM20] Masako Ikefuji, Roger J. A. Laeven, Jan R. Magnus, and Chris Muris. Expected utility and catastrophic risk in a stochastic

economy-climate model. *Journal of Econometrics*, 214(1):110–129, January 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619301101>.

Ishihara:2020:IET

- [Ish20] Takuya Ishihara. Identification and estimation of time-varying nonseparable panel data models without stayers. *Journal of Econometrics*, 215(1):184–208, March 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619301873>.

Carrion-i-Silvestre:2021:STS

- [iSK21] Josep Lluís Carrion i Silvestre and Dukpa Kim. Statistical tests of a simple energy balance equation in a synthetic model of cotrending and cointegration. *Journal of Econometrics*, 224(1):22–38, September 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303559>.

Jarjour:2020:DCA

- [JC20] Riad Jarjour and Kung-Sik Chan. Dynamic conditional angular correlation. *Journal of Econometrics*, 216(1):137–150, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300154>.

Jeong:2020:SDM

- [JfL20] Hanbat Jeong and Lung fei Lee. Spatial dynamic models with intertemporal optimization: Specification and estimation. *Journal of Econometrics*, 218(1):82–104, September 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762030035X>.

Juodis:2021:RPC

- [JKW21] Arturas Juodis, Hande Karabiyik, and Joakim Westerlund. On the robustness of the pooled CCE estimator. *Journal of Econometrics*, 220(2):325–348, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301834>.

Jenkins:2021:BWA

- [JLMM21] Mark Jenkins, Paul Liu, Rosa L. Matzkin, and Daniel L. McFadden. The browser war — analysis of Markov Perfect Equilibrium in markets with dynamic demand effects. *Journal of Econometrics*, 222(1):244–260, 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302566>.

Jiang:2020:TSH

- [JLP20] Bibo Jiang, Ye Lu, and Joon Y. Park. Testing for stationarity at high frequency. *Journal of Econometrics*, 215(2):341–374, April 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302015>.

Jiang:2020:NSI

- [JLZ20] Feiyu Jiang, Dong Li, and Ke Zhu. Non-standard inference for augmented double autoregressive models with null volatility coefficients. *Journal of Econometrics*, 215(1):165–183, March 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619301885>.

Jiang:2021:AIS

- [JLZ21] Feiyu Jiang, Dong Li, and Ke Zhu. Adaptive inference for a semi-parametric generalized autoregressive conditional heteroskedasticity model. *Journal of Econometrics*, 224(2):306–329, October 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303699>.

Jentsch:2021:VAI

- [JM21] Carsten Jentsch and Marco Meyer. On the validity of Akaike’s identity for random fields. *Journal of Econometrics*, 222(1):676–687, May 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302347>.

Jin:2021:FMR

- [JMS21] Sainan Jin, Ke Miao, and Liangjun Su. On factor models with random missing: EM estimation, inference, and cross

validation. *Journal of Econometrics*, 222(1):745–777, May 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302815>.

Jin:2022:IMP

- [JMY22] Xin Jin, John M. Maheu, and Qiao Yang. Infinite Markov pooling of predictive distributions. *Journal of Econometrics*, 228(2):302–321, June 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002578>.

Jun:2020:CPC

- [JP20] Sung Jae Jun and Joris Pinkse. Counterfactual prediction in complete information games: Point prediction under partial identification. *Journal of Econometrics*, 216(2):394–429, June 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302258>.

Jiang:2023:RAE

- [JPTZ23] Liang Jiang, Peter C. B. Phillips, Yubo Tao, and Yichong Zhang. Regression-adjusted estimation of quantile treatment effects under covariate-adaptive randomizations. *Journal of Econometrics*, 234(2):758–776, June 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622001865>.

Juodis:2022:IPF

- [JS22] Arturas Juodis and Vasilis Sarafidis. An incidental parameters free inference approach for panels with common shocks. *Journal of Econometrics*, 229(1):19–54, July 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001135>.

Jiang:2021:REL

- [JYGH21] Bin Jiang, Yanrong Yang, Jiti Gao, and Cheng Hsiao. Recursive estimation in large panel data models: Theory and practice. *Journal of Econometrics*, 224(2):439–465, October 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303870>.

Jun:2022:TRA

- [JZ22] Sung Jae Jun and Federico Zincenko. Testing for risk aversion in first-price sealed-bid auctions. *Journal of Econometrics*, 226(2):295–320, February 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001469>.

Jiang:2023:TSA

- [JZS23] Feiyu Jiang, Zifeng Zhao, and Xiaofeng Shao. Time series analysis of COVID-19 infection curve: a change-point perspective. *Journal of Econometrics*, 232(1):1–17, January 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302633>.

Kasy:2022:WWW

- [Kas22] Maximilian Kasy. Who wins, who loses? Identification of conditional causal effects, and the welfare impact of changing wages. *Journal of Econometrics*, 226(1):155–170, January 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621000452>.

Koo:2020:HDP

- [KASY20] Bonsoo Koo, Heather M. Anderson, Myung Hwan Seo, and Wenying Yao. High-dimensional predictive regression in the presence of cointegration. *Journal of Econometrics*, 219(2):456–477, December 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301068>.

Kedagni:2023:ITE

- [Kéd23] Désiré Kédagni. Identifying treatment effects in the presence of confounded types. *Journal of Econometrics*, 234(2):479–511, June 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001512>.

Klein:2020:MRP

- [KHK20] Nadja Klein, Helmut Herwartz, and Thomas Kneib. Modelling regional patterns of inefficiency: a Bayesian approach

to geoaddivitive panel stochastic frontier analysis with an application to cereal production in England and Wales. *Journal of Econometrics*, 214(2):513–539, February 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619301587>.

Kim:2023:PIC

- [Kim23] Dongwoo Kim. Partially identifying competing risks models: an application to the war on cancer. *Journal of Econometrics*, 234(2):536–564, June 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001913>.

Kitagawa:2021:IRP

- [Kit21] Toru Kitagawa. The identification region of the potential outcome distributions under instrument independence. *Journal of Econometrics*, 225(2):231–253, December 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621000968>.

Kitazawa:2022:TMC

- [Kit22] Yoshitsugu Kitazawa. Transformations and moment conditions for dynamic fixed effects logit models. *Journal of Econometrics*, 229(2):350–362, August 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621000464>.

Kiviet:2020:TII

- [Kiv20] Jan F. Kiviet. Testing the impossible: Identifying exclusion restrictions. *Journal of Econometrics*, 218(2):294–316, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762030138X>.

Keane:2021:OIS

- [KKIS21] Michael Keane, Dennis Kristensen, Fedor Iskhakov, and Bertel Schjerning. Overview: Implementation of structural dynamic models: Methodology and applications. *Journal of Econometrics*, 223(2):277–279, August 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

URL <http://www.sciencedirect.com/science/article/pii/S0304407621001019>.

Keane:2021:ECC

- [KKKN21] Michael Keane, Jonathan Ketcham, Nicolai Kuminoff, and Timothy Neal. Evaluating consumers' choices of Medicare Part D plans: a study in behavioral welfare economics. *Journal of Econometrics*, 222(1):107–140, 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302517>.

Khalaf:2021:DPM

- [KKS21] Lynda Khalaf, Maral Kichian, Charles J. Saunders, and Marcel Voia. Dynamic panels with MIDAS covariates: Nonlinearity, estimation and fit. *Journal of Econometrics*, 220(2):589–605, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301342>.

Kleibergen:2021:ESC

- [Kle21] Frank Kleibergen. Efficient size correct subset inference in homoskedastic linear instrumental variables regression. *Journal of Econometrics*, 221(1):78–96, March 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762030052X>.

Koo:2021:ENM

- [KLL21] Bonsoo Koo, Davide La Vecchia, and Oliver Linton. Estimation of a nonparametric model for bond prices from cross-section and time series information. *Journal of Econometrics*, 220(2):562–588, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301330>.

Kolokolov:2020:SIP

- [KLP20] Aleksey Kolokolov, Giulia Livieri, and Davide Pirino. Statistical inferences for price staleness. *Journal of Econometrics*, 218(1):32–81, September 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300270>.

Kueck:2023:EIT

- [KLSW23] Jannis Kueck, Ye Luo, Martin Spindler, and Zigan Wang. Estimation and inference of treatment effects with L_2 -boosting in high-dimensional settings. *Journal of Econometrics*, 234(2):714–731, June 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000471>.

Kim:2020:VRF

- [KM20] Jihyun Kim and Nour Meddahi. Volatility regressions with fat tails. *Journal of Econometrics*, 218(2):690–713, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301548>.

Kristensen:2021:SDD

- [KMMS21] Dennis Kristensen, Patrick K. Mogensen, Jong Myun Moon, and Bertel Schjerning. Solving dynamic discrete choice models using smoothing and sieve methods. *Journal of Econometrics*, 223(2):328–360, August 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303298>.

Kojevnikov:2021:LTN

- [KMS21] Denis Kojevnikov, Vadim Marmer, and Kyungchul Song. Limit theorems for network dependent random variables. *Journal of Econometrics*, 222(2):882–908, June 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302402>.

Keane:2021:CPC

- [KN21] Michael Keane and Timothy Neal. Consumer panic in the COVID-19 pandemic. *Journal of Econometrics*, 220(1):86–105, January 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302840>.

Knox:2022:ASR

- [Kno22] Thomas A. Knox. Approximation of sign-regular kernels. *Journal of Econometrics*, 226(1):171–191, January 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

URL <http://www.sciencedirect.com/science/article/pii/S0304407621001949>.

Kim:2020:IRC

- [KOEP20] Dukpa Kim, Tatsushi Oka, Francisco Estrada, and Pierre Perron. Inference related to common breaks in a multivariate system with joined segmented trends with applications to global and hemispheric temperatures. *Journal of Econometrics*, 214(1):130–152, January 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619301113>.

Kitagawa:2020:PDN

- [KOPV20] Toru Kitagawa, José Luis Montiel Olea, Jonathan Payne, and Amilcar Velez. Posterior distribution of nondifferentiable functions. *Journal of Econometrics*, 217(1):161–175, July 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300014>.

Korolev:2021:IES

- [Kor21] Ivan Korolev. Identification and estimation of the SEIRD epidemic model for COVID-19. *Journal of Econometrics*, 220(1):63–85, January 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302621>.

Kheifets:2023:FML

- [KP23] Igor L. Kheifets and Peter C. B. Phillips. Fully modified least squares cointegrating parameter estimation in multicointegrated systems. *Journal of Econometrics*, 232(2):300–319, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762100186X>.

Kapetanios:2021:DUP

- [KPR21] G. Kapetanios, M. H. Pesaran, and S. Reese. Detection of units with pervasive effects in large panel data models. *Journal of Econometrics*, 221(2):510–541, April 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302141>.

Krampe:2023:SIS

- [KPT23] J. Krampe, E. Paparoditis, and C. Trenkler. Structural inference in sparse high-dimensional vector autoregressions. *Journal of Econometrics*, 234(1):276–300, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000057>.

Kock:2023:TRD

- [KPV23] Anders Bredahl Kock, David Preinerstorfer, and Bezirgen Veliyev. Treatment recommendation with distributional targets. *Journal of Econometrics*, 234(2):624–646, June 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622001518>.

Kosar:2022:UMA

- [KRvdK22] Gizem Kosar, Tyler Ransom, and Wilbert van der Klaauw. Understanding migration aversion using elicited counterfactual choice probabilities. *Journal of Econometrics*, 231(1):123–147, November 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621000415>.

Karmakar:2022:SIT

- [KRW22] Sayar Karmakar, Stefan Richter, and Wei Biao Wu. Simultaneous inference for time-varying models. *Journal of Econometrics*, 227(2):408–428, April 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621000725>.

Khalaf:2020:MCT

- [KS20] Lynda Khalaf and Charles J. Saunders. Monte Carlo two-stage indirect inference (2SIF) for autoregressive panels. *Journal of Econometrics*, 218(2):419–434, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301433>.

Kapetanios:2021:EIM

- [KSS21] George Kapetanios, Laura Serlenga, and Yongcheol Shin. Estimation and inference for multi-dimensional heterogeneous panel

datasets with hierarchical multi-factor error structure. *Journal of Econometrics*, 220(2):504–531, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301305>.

Kalouptsidi:2021:LIR

- [KSSR21] Myrto Kalouptsidi, Paul T. Scott, and Eduardo Souza-Rodrigues. Linear IV regression estimators for structural dynamic discrete choice models. *Journal of Econometrics*, 222(1):778–804, May 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302578>.

Krasnokutskaya:2022:EUI

- [KST22] Elena Krasnokutskaya, Kyungchul Song, and Xun Tang. Estimating unobserved individual heterogeneity using pairwise comparisons. *Journal of Econometrics*, 226(2):477–497, February 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621000142>.

Khismatullina:2023:NCE

- [KV23] Marina Khismatullina and Michael Vogt. Nonparametric comparison of epidemic time trends: the case of COVID-19. *Journal of Econometrics*, 232(1):87–108, January 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762100155X>.

Kitagawa:2023:WSG

- [KW23] Toru Kitagawa and Guanyi Wang. Who should get vaccinated? individualized allocation of vaccines over SIR network. *Journal of Econometrics*, 232(1):109–131, January 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002219>.

Khalil:2022:TSO

- [KY22] Umair Khalil and Nese Yildiz. A test of the selection on observables assumption using a discontinuously distributed covariate. *Journal of Econometrics*, 226(2):423–450, February 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

URL <http://www.sciencedirect.com/science/article/pii/S0304407621002451>.

Komunjer:2020:LRT

- [KZ20] Ivana Komunjer and Yinchu Zhu. Likelihood ratio testing in linear state space models: an application to dynamic stochastic general equilibrium models. *Journal of Econometrics*, 218(2):561–586, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301494>.

Kaplan:2021:FPB

- [KZ21] David M. Kaplan and Longhao Zhuo. Frequentist properties of Bayesian inequality tests. *Journal of Econometrics*, 221(1):312–336, March 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302359>.

King:2020:HTB

- [KZA20] Maxwell L. King, Xibin Zhang, and Muhammad Akram. Hypothesis testing based on a vector of statistics. *Journal of Econometrics*, 219(2):425–455, December 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301056>.

Liu:2020:TFM

- [LC20] Xialu Liu and Rong Chen. Threshold factor models for high-dimensional time series. *Journal of Econometrics*, 216(1):53–70, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300105>.

Li:2020:EEH

- [LCL20] Kunpeng Li, Guowei Cui, and Lina Lu. Efficient estimation of heterogeneous coefficients in panel data models with common shocks. *Journal of Econometrics*, 216(2):327–353, June 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302222>.

Leng:2023:MDL

- [LCW23] Xuan Leng, Heng Chen, and Wendun Wang. Multi-dimensional latent group structures with heterogeneous distributions. *Jour-*

nal of Econometrics, 233(1):1–21, March 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002177>.

Lewbel:2023:IDR

- [LCZ23] Arthur Lewbel, Jin Young Choi, and Zhuzhu Zhou. Over-identified Doubly Robust identification and estimation. *Journal of Econometrics*, 235(1):25–42, July 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000434>.

Lewbel:2022:KFL

- [Lew22] Arthur Lewbel. Kotlarski with a factor loading. *Journal of Econometrics*, 229(1):176–179, July 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001603>.

Li:2020:LTF

- [LKLP20] Mengheng Li, Siem Jan Koopman, Rutger Lit, and Desislava Petrova. Long-term forecasting of El Niño events via dynamic factor simulations. *Journal of Econometrics*, 214(1):46–66, January 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619301071>.

Li:2020:UNI

- [LL20] Jia Li and Zhipeng Liao. Uniform nonparametric inference for time series. *Journal of Econometrics*, 219(1):38–51, November 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301354>.

Li:2021:WWC

- [LL21] Shaoran Li and Oliver Linton. When will the Covid-19 pandemic peak? *Journal of Econometrics*, 220(1):130–157, January 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303055>.

Lewbel:2022:ISM

- [LL22] Arthur Lewbel and Xirong Lin. Identification of semiparametric model coefficients, with an application to collective households. *Journal of Econometrics*, 226(2):205–223, February 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001834>.

Liu:2022:PFL

- [LLCW22] Yanghui Liu, Yehua Li, Raymond J. Carroll, and Naisyin Wang. Predictive functional linear models with diverging number of semiparametric single-index interactions. *Journal of Econometrics*, 230(2):221–239, October 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001020>.

Lee:2021:SHF

- [LLSS21] Sokbae Lee, Yuan Liao, Myung Hwan Seo, and Youngki Shin. Sparse HP filter: Finding kinks in the COVID-19 contact rate. *Journal of Econometrics*, 220(1):158–180, January 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303365>.

Li:2020:DMN

- [LLV20] Z. Merrick Li, Roger J. A. Laeven, and Michel H. Vellekoop. Dependent microstructure noise and integrated volatility estimation from high-frequency data. *Journal of Econometrics*, 215(2):536–558, April 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302106>.

Liu:2022:PBW

- [LLYZ22] Xiaobin Liu, Yong Li, Jun Yu, and Tao Zeng. Posterior-based Wald-type statistics for hypothesis testing. *Journal of Econometrics*, 230(1):83–113, September 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002608>.

Li:2022:VVE

- [LLZ22] Yingying Li, Guangying Liu, and Zhiyuan Zhang. Volatility of volatility: Estimation and tests based on noisy high frequency

data with jumps. *Journal of Econometrics*, 229(2):422–451, August 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621000701>.

Liu:2021:PFC

- [LMS21] Laura Liu, Hyungsik Roger Moon, and Frank Schorfheide. Panel forecasts of country-level Covid-19 infections. *Journal of Econometrics*, 220(1):2–22, January 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762030347X>.

LaVecchia:2023:HOC

- [LMS23] Davide La Vecchia, Alban Moor, and Olivier Scaillet. A higher-order correct fast moving-average bootstrap for dependent data. *Journal of Econometrics*, 235(1):65–81, July 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000422>.

Loaiza-Maya:2022:FAV

- [LMSND22] Rubén Loaiza-Maya, Michael Stanley Smith, David J. Nott, and Peter J. Danaher. Fast and accurate variational inference for models with many latent variables. *Journal of Econometrics*, 230(2):339–362, October 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001330>.

Lachowska:2023:DFE

- [LMSW23] Marta Lachowska, Alexandre Mas, Raffaele Saggio, and Stephen A. Woodbury. Do firm effects drift? Evidence from Washington administrative data. *Journal of Econometrics*, 233(2):375–395, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000604>.

Lopes:2022:PIP

- [LMT22] Hedibert F. Lopes, Robert E. McCulloch, and Ruey S. Tsay. Parsimony inducing priors for large scale state-space models. *Journal of Econometrics*, 230(1):39–61, September 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

URL <http://www.sciencedirect.com/science/article/pii/S0304407621002621>.

Lutkepohl:2020:IPI

- [LMY20] Helmut Lütkepohl, George Milunovich, and Minxian Yang. Inference in partially identified heteroskedastic simultaneous equations models. *Journal of Econometrics*, 218(2):317–345, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301391>.

Lumsdaine:2023:EPG

- [LOW23] Robin L. Lumsdaine, Ryo Okui, and Wendun Wang. Estimation of panel group structure models with structural breaks in group memberships and coefficients. *Journal of Econometrics*, 233(1):45–65, March 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000033>.

Lettau:2020:ELA

- [LP20a] Martin Lettau and Markus Pelger. Estimating latent asset-pricing factors. *Journal of Econometrics*, 218(1):1–31, September 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300051>.

Lieberman:2020:HSL

- [LP20b] Offer Lieberman and Peter C. B. Phillips. Hybrid stochastic local unit roots. *Journal of Econometrics*, 215(1):257–285, March 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619301897>.

Lieberman:2022:UTA

- [LP22] Offer Lieberman and Peter C. B. Phillips. Understanding temporal aggregation effects on kurtosis in financial indices. *Journal of Econometrics*, 227(1):25–46, March 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762030258X>.

Li:2020:KBI

- [LPG20] Degui Li, Peter C. B. Phillips, and Jiti Gao. Kernel-based inference in time-varying coefficient cointegrating regression.

Journal of Econometrics, 215(2):607–632, April 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302210>.

Lu:2021:SEO

- [LQ21] Junwen Lu and Zhongjun Qu. Sieve estimation of option-implied state price density. *Journal of Econometrics*, 224(1):88–112, September 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621000737>.

Lee:2020:AIP

- [LR20] Jungyoon Lee and Peter M. Robinson. Adaptive inference on pure spatial models. *Journal of Econometrics*, 216(2):375–393, June 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302234>.

Laurent:2020:VEJ

- [LS20a] Sébastien Laurent and Shuping Shi. Volatility estimation and jump detection for drift-diffusion processes. *Journal of Econometrics*, 217(2):259–290, August 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302507>.

Lu:2020:DIT

- [LS20b] Xun Lu and Liangjun Su. Determining individual or time effects in panel data models. *Journal of Econometrics*, 215(1):60–83, March 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619301861>.

Lavetti:2023:GDS

- [LS23] Kurt Lavetti and Ian M. Schmutte. Gender differences in sorting on wages and risk. *Journal of Econometrics*, 233(2):507–523, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762200183X>.

Lee:2022:LPR

- [LSG22] Ji Hyung Lee, Zhentao Shi, and Zhan Gao. On LASSO for predictive regression. *Journal of Econometrics*, 229(2):322–349, Au-

gust 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762100049X>.

Liu:2020:IEP

- [LSZZ20] Ruiqi Liu, Zuofeng Shang, Yonghui Zhang, and Qiankun Zhou. Identification and estimation in panel models with overspecified number of groups. *Journal of Econometrics*, 215(2):574–590, April 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302118>.

Lin:2020:RIS

- [LT20] Yingqian Lin and Yundong Tu. Robust inference for spurious regressions and cointegrations involving processes moderately deviated from a unit root. *Journal of Econometrics*, 219(1):52–65, November 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301585>.

Lok:2021:IBT

- [LT21] Thomas M. Lok and Rami V. Tabri. An improved bootstrap test for restricted stochastic dominance. *Journal of Econometrics*, 224(2):371–393, October 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303730>.

Lin:2020:EDN

- [LTY20] Yingqian Lin, Yundong Tu, and Qiwei Yao. Estimation for double-nonlinear cointegration. *Journal of Econometrics*, 216(1):175–191, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300178>.

Lin:2021:UHS

- [LTY21] Zhongjian Lin, Xun Tang, and Ning Neil Yu. Uncovering heterogeneous social effects in binary choices. *Journal of Econometrics*, 222(2):959–973, June 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303080>.

Linton:2021:ESI

- [LTZ21] Oliver Linton, Viktor Todorov, and Zhengjun Zhang. Editorial for the special issue on financial econometrics in the age of the digital economy. *Journal of Econometrics*, 222(1):265–268, 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620301913>.

Lu:2022:EMC

- [Lu22] Zhentong Lu. Estimating multinomial choice models with unobserved choice sets. *Journal of Econometrics*, 226(2):368–398, February 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001755>.

Luo:2020:UHA

- [Luo20] Yao Luo. Unobserved heterogeneity in auctions under restricted stochastic dominance. *Journal of Econometrics*, 216(2):354–374, June 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302246>.

Linton:2020:CCD

- [LW20] Oliver Linton and Jianbin Wu. A coupled component DCS-EGARCH model for intraday and overnight volatility. *Journal of Econometrics*, 217(1):176–201, July 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300038>.

Li:2023:PPE

- [LW23] Hengxin Li and Ruodu Wang. PELVE: Probability equivalent level of VaR and ES. *Journal of Econometrics*, 234(1):353–370, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000380>.

Li:2023:IML

- [LWY23] Yong Li, Nianling Wang, and Jun Yu. Improved marginal likelihood estimation via power posteriors and importance sampling. *Journal of Econometrics*, 234(1):28–52, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

URL <http://www.sciencedirect.com/science/article/pii/S0304407621002736>.

Luo:2022:IDG

- [LXX22] Yao Luo, Ping Xiao, and Ruli Xiao. Identification of dynamic games with unobserved heterogeneity and multiple equilibria. *Journal of Econometrics*, 226(2):343–367, February 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001470>.

Li:2021:SDP

- [LY21] Liyao Li and Zhenlin Yang. Spatial dynamic panel data models with correlated random effects. *Journal of Econometrics*, 221(2):424–454, April 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302372>.

Liu:2022:SSM

- [LY22] Ruixuan Liu and Zhengfei Yu. Sample selection models with monotone control functions. *Journal of Econometrics*, 226(2):321–342, February 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001342>.

Li:2020:DIC

- [LYZ20] Yong Li, Jun Yu, and Tao Zeng. Deviance information criterion for latent variable models and misspecified models. *Journal of Econometrics*, 216(2):450–493, June 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302271>.

Lu:2020:GFT

- [LZ20] Xiaohui Lu and Xu Zheng. A goodness-of-fit test for copulas based on martingale transformation. *Journal of Econometrics*, 215(1):84–117, March 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440761930185X>.

Liao:2021:MAP

- [LZGZ21] Jun Liao, Guohua Zou, Yan Gao, and Xinyu Zhang. Model averaging prediction for time series models with a diverging number

of parameters. *Journal of Econometrics*, 223(1):190–221, July 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303493>.

Manski:2023:PPB

- [Man23] Charles F. Manski. Probabilistic prediction for binary treatment choice: With focus on personalized medicine. *Journal of Econometrics*, 234(2):647–663, June 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622001579>.

Mavroeidis:2021:ESI

- [Mav21] Sophocles Mavroeidis. Editorial for special issue: Vector autoregressions. *Journal of Econometrics*, 225(1):1, November 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001871>.

Mezza:2021:IDE

- [MB21] Alvaro Mezza and Moshe Buchinsky. Illegal drugs, education, and labor market outcomes. *Journal of Econometrics*, 223(2):454–484, August 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303316>.

McFadden:2021:E

- [McF21] Daniel McFadden. Epilogue. *Journal of Econometrics*, 222(1):261–263, 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407621000592>.

Ma:2023:SST

- [MGW23] Yingying Ma, Shaojun Guo, and Hansheng Wang. Sparse spatio-temporal autoregressions by profiling and bagging. *Journal of Econometrics*, 232(1):132–147, January 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762100035X>.

Martellosio:2020:AQS

- [MH20] Federico Martellosio and Grant Hillier. Adjusted QMLE for the spatial autoregressive parameter. *Journal of Economet-*

rics, 219(2):488–506, December 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301081>.

Martinez-Iriarte:2020:ATU

- [MISW20] Julián Martínez-Iriarte, Yixiao Sun, and Xuexin Wang. Asymptotic F tests under possibly weak identification. *Journal of Econometrics*, 218(1):140–177, September 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300063>.

Miftakhova:2020:SAH

- [MJLS20] Alena Miftakhova, Kenneth L. Judd, Thomas S. Lontzek, and Karl Schmedders. Statistical approximation of high-dimensional climate models. *Journal of Econometrics*, 214(1):67–80, January 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619301083>.

Ma:2021:EIS

- [MLG21] Shujie Ma, Oliver Linton, and Jiti Gao. Estimation and inference in semiparametric quantile factor models. *Journal of Econometrics*, 222(1):295–323, 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620301937>.

Miao:2020:PTM

- [MLS20] Ke Miao, Kunpeng Li, and Liangjun Su. Panel threshold models with interactive fixed effects. *Journal of Econometrics*, 219(1):137–170, November 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302396>.

Manski:2021:ECI

- [MM21a] Charles F. Manski and Francesca Molinari. Estimating the COVID-19 infection rate: Anatomy of an inference problem. *Journal of Econometrics*, 220(1):181–192, January 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301676>.

Meyer:2021:ETS

- [MM21b] Bruce D. Meyer and Nikolas Mittag. An empirical total survey error decomposition using data combination. *Journal of Econometrics*, 224(2):286–305, October 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303687>.

Maneesoonthorn:2020:HFJ

- [MMF20] Worapree Maneesoonthorn, Gael M. Martin, and Catherine S. Forbes. High-frequency jump tests: Which test should we use? *Journal of Econometrics*, 219(2):478–487, December 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762030107X>.

Martin:2020:IEM

- [MNP20] Gael M. Martin, K. Nadarajah, and D. S. Poskitt. Issues in the estimation of mis-specified models of fractionally integrated processes. *Journal of Econometrics*, 215(2):559–573, April 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440761930209X>.

MacKinnon:2023:CRI

- [MNW23] James G. MacKinnon, Morten Ørregaard Nielsen, and Matthew D. Webb. Cluster-robust inference: a guide to empirical practice. *Journal of Econometrics*, 232(2):272–299, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000781>.

Matsushita:2023:SOR

- [MO23] Yukitoshi Matsushita and Taisuke Otsu. Second-order refinements for t -ratios with many instruments. *Journal of Econometrics*, 232(2):346–366, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001901>.

Miao:2023:HDV

- [MPS23] Ke Miao, Peter C. B. Phillips, and Liangjun Su. High-dimensional VARs with common factors. *Journal of Econometrics*, 233(1):155–183, March 2023. CODEN JECMB6. ISSN

0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762200032X>.

Meitz:2021:TOD

- [MS21a] Mika Meitz and Pentti Saikkonen. Testing for observation-dependent regime switching in mixture autoregressive models. *Journal of Econometrics*, 222(1):601–624, May 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302438>.

Mogliani:2021:BMP

- [MS21b] Matteo Mogliani and Anna Simoni. Bayesian MIDAS penalized regressions: Estimation, selection, and prediction. *Journal of Econometrics*, 222(1):833–860, May 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302207>.

Miao:2020:PTR

- [MSW20] Ke Miao, Liangjun Su, and Wendun Wang. Panel threshold regressions with latent group structures. *Journal of Econometrics*, 214(2):451–481, February 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619301708>.

Ma:2023:GFL

- [MT23] Chenchen Ma and Yundong Tu. Group fused lasso for large factor models with multiple structural breaks. *Journal of Econometrics*, 233(1):132–154, March 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000331>.

MacKinnon:2020:RID

- [MW20] James G. MacKinnon and Matthew D. Webb. Randomization inference for difference-in-differences with few treated clusters. *Journal of Econometrics*, 218(2):435–450, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301445>.

Mykland:2021:OAV

- [MZ21] Per A. Mykland and Lan Zhang. The observed asymptotic variance: Hard edges, and a regression approach. *Journal of Econometrics*, 222(1):411–428, 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620301986>.

Nguyen:2020:LVU

- [NEFG20] Giang Nguyen, Robert Engle, Michael Fleming, and Eric Ghysels. Liquidity and volatility in the U.S. Treasury market. *Journal of Econometrics*, 217(2):207–229, August 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302465>.

Narisetty:2022:CQR

- [NK22] Naveen Narisetty and Roger Koenker. Censored quantile regression survival models with a cure proportion. *Journal of Econometrics*, 226(1):192–203, January 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303997>.

Nagler:2022:SVC

- [NKM22] Thomas Nagler, Daniel Krüger, and Aleksey Min. Stationary vine copula models for multivariate time series. *Journal of Econometrics*, 227(2):305–324, April 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621003043>.

Norets:2022:ABE

- [NP22] Andriy Norets and Justinas Pelenis. Adaptive Bayesian estimation of conditional discrete-continuous distributions with an application to stock market trading activity. *Journal of Econometrics*, 230(1):62–82, September 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762100261X>.

Ng:2021:AIP

- [NQV21] Serena Ng, Zhongjun Qu, and Timothy Vogelsang. Annals issue: PI-Day honoring Pierre Perron. *Journal of Econometrics*, 224(1):

1–2, September 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001287>.

Newey:2021:CVD

- [NS21] Whitney Newey and Sami Stouli. Control variables, discrete instruments, and identification of structural functions. *Journal of Econometrics*, 222(1):73–88, 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302499>.

Norkute:2021:IVE

- [NSYC21] Milda Norkute, Vasilis Sarafidis, Takashi Yamagata, and Guowei Cui. Instrumental variable estimation of dynamic linear panel data models with defactored regressors and a multifactor error structure. *Journal of Econometrics*, 220(2):416–446, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301275>.

Norkute:2021:FAA

- [NW21] Milda Norkute and Joakim Westerlund. The factor analytical approach in near unit root interactive effects panels. *Journal of Econometrics*, 221(2):569–590, April 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302682>.

Otneim:2020:PLF

- [OJT20] Håkon Otneim, Martin Jullum, and Dag Tjøstheim. Pairwise local Fisher and naive Bayes: Improving two standard discriminants. *Journal of Econometrics*, 216(1):284–304, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300257>.

Olea:2021:MLP

- [ON21] José Luis Montiel Olea and James Nesbit. (Machine) learning parameter regions. *Journal of Econometrics*, 222(1):716–744, May 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302177>.

Olea:2021:ISV

- [OSW21] José L. Montiel Olea, James H. Stock, and Mark W. Watson. Inference in structural vector autoregressions identified with an external instrument. *Journal of Econometrics*, 225(1):74–87, November 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302311>.

Okui:2021:HSB

- [OW21] Ryo Okui and Wendun Wang. Heterogeneous structural breaks in panel data models. *Journal of Econometrics*, 220(2):447–473, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301287>.

Park:2020:VDM

- [Par20] Yang-Ho Park. Variance disparity and market frictions. *Journal of Econometrics*, 214(2):326–348, February 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619301654>.

Pang:2021:EMB

- [PDC21] Tianxiao Pang, Lingjie Du, and Terence Tai-Leung Chong. Estimating multiple breaks in nonstationary autoregressive models. *Journal of Econometrics*, 221(1):277–311, March 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302116>.

Petrova:2022:AVB

- [Pet22] Katerina Petrova. Asymptotically valid Bayesian inference in the presence of distributional misspecification in VAR models. *Journal of Econometrics*, 230(1):154–182, September 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621000865>.

Pereda-Fernandez:2023:IET

- [PF23] Santiago Pereda-Fernández. Identification and estimation of triangular models with a binary treatment. *Journal of Econometrics*, 234(2):585–623, June 2023. CODEN JECMB6. ISSN

0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000410>.

Powell:2021:DMH

- [PG21] David Powell and Dana Goldman. Disentangling moral hazard and adverse selection in private health insurance. *Journal of Econometrics*, 222(1):141–160, 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302529>.

Philip:2020:EPP

- [Phi20] R. Philip. Estimating permanent price impact via machine learning. *Journal of Econometrics*, 215(2):414–449, April 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302052>.

Phillips:2020:EEE

- [PLS20] Peter C. B. Phillips, Thomas Leirvik, and Trude Storelvmo. Econometric estimates of Earth’s transient climate sensitivity. *Journal of Econometrics*, 214(1):6–32, January 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619301058>.

Pouliot:2023:SEM

- [Pou23] Guillaume Allaire Pouliot. Spatial econometrics for misaligned data. *Journal of Econometrics*, 232(1):168–190, January 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001627>.

Pretis:2020:EMC

- [Pre20] Felix Pretis. Econometric modelling of climate systems: the equivalence of energy balance models and cointegrated vector autoregressions. *Journal of Econometrics*, 214(1):256–273, January 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619301162>.

Pathak:2021:HWD

- [PS21a] Parag A. Pathak and Peng Shi. How well do structural demand models work? Counterfactual predictions in school

choice. *Journal of Econometrics*, 222(1):161–195, 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302530>.

Perera:2021:BBP

[PS21b] Indeewara Perera and Mervyn J. Silvapulle. Bootstrap based probability forecasting in multiplicative error models. *Journal of Econometrics*, 221(1):1–24, March 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300440>.

Pettenuzzo:2022:CPS

[PST22] Davide Pettenuzzo, Yong Song, and Allan Timmermann. Corrigendum to “Predictability of stock returns and asset allocation under structural breaks” [j. econometrics **164** (2011) 60–78]. *Journal of Econometrics*, 227(2):513–517, April 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621000476>.

Pettenuzzo:2011:PSR

[PT11] Davide Pettenuzzo and Allan Timmermann. Predictability of stock returns and asset allocation under structural breaks. *Journal of Econometrics*, 164(1):60–78, September 2011. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407611000479>. See corrigendum [PST22].

Patnaik:2022:RHR

[PVWZ22] Arpita Patnaik, Joanna Venator, Matthew Wiswall, and Basit Zafar. The role of heterogeneous risk preferences, discount rates, and earnings expectations in college major choice. *Journal of Econometrics*, 231(1):98–122, November 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302773>.

Park:2021:NEJ

[PW21] Joon Y. Park and Bin Wang. Nonparametric estimation of jump diffusion models. *Journal of Econometrics*, 222(1):688–715, May 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

(electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302189>.

Phillips:2022:FCP

- [PW22] Peter C. B. Phillips and Ying Wang. Functional coefficient panel modeling with communal smoothing covariates. *Journal of Econometrics*, 227(2):371–407, April 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621000944>.

Phillips:2023:WBC

- [PW23] Peter C. B. Phillips and Ying Wang. When bias contributes to variance: True limit theory in functional coefficient cointegrating regression. *Journal of Econometrics*, 232(2):469–489, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002190>.

Pesaran:2020:EAP

- [PY20] M. Hashem Pesaran and Cynthia Fan Yang. Econometric analysis of production networks with dominant units. *Journal of Econometrics*, 219(2):507–541, December 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301093>.

Pesaran:2021:EIS

- [PY21] M. Hashem Pesaran and Cynthia Fan Yang. Estimation and inference in spatial models with dominant units. *Journal of Econometrics*, 221(2):591–615, April 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302360>.

Peng:2022:IMS

- [PY22] Jingfu Peng and Yuhong Yang. On improvability of model selection by model averaging. *Journal of Econometrics*, 229(2):246–262, August 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303973>.

Qu:2021:ESM

- [QfLY21] Xi Qu, Lung fei Lee, and Chao Yang. Estimation of a SAR model with endogenous spatial weights constructed by bilateral variables. *Journal of Econometrics*, 221(1):180–197, March 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302281>.

Rabovic:2023:ESS

- [RC23] Renata Rabovic and Pavel Cížek. Estimation of spatial sample selection models: a partial maximum likelihood approach. *Journal of Econometrics*, 232(1):214–243, January 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002815>.

Royer:2023:CAP

- [Roy23] Julien Royer. Conditional asymmetry in Power ARCH(∞) models. *Journal of Econometrics*, 234(1):178–204, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621003031>.

Rossi:2023:HOL

- [RR23] Francesca Rossi and Peter M. Robinson. Higher-order least squares inference for spatial autoregressions. *Journal of Econometrics*, 232(1):244–269, January 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000458>.

Rombouts:2020:DVR

- [RSV20] Jeroen V. K. Rombouts, Lars Stentoft, and Francesco Violante. Dynamics of variance risk premia: a new model for disentangling the price of risk. *Journal of Econometrics*, 217(2):312–334, August 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302520>.

Rombouts:2020:NFE

- [RSVZ20] Jeroen V. K. Rombouts, Olivier Scaillet, David Veredas, and Jean-Michel Zakoian. Nonlinear financial econometrics JoE special issue introduction. *Journal of Econometrics*, 217(2):203–206, August 2020. CODEN JECMB6. ISSN 0304-4076 (print),

1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302453>.

Roth:2022:BAP

- [RSW22] Christopher Roth, Sonja Settele, and Johannes Wohlfart. Beliefs about public debt and the demand for government spending. *Journal of Econometrics*, 231(1):165–187, November 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621000397>.

Rho:2021:ITS

- [RV21] Seunghwa Rho and Timothy J. Vogelsang. Inference in time series models using smoothed-clustered standard errors. *Journal of Econometrics*, 224(1):113–133, September 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302608>.

Rothe:2020:EDF

- [RW20] Christoph Rothe and Dominik Wied. Estimating derivatives of function-valued parameters in a class of moment condition models. *Journal of Econometrics*, 217(1):1–19, July 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302416>.

Sun:2021:EDT

- [SA21] Liyang Sun and Sarah Abraham. Estimating dynamic treatment effects in event studies with heterogeneous treatment effects. *Journal of Econometrics*, 225(2):175–199, December 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762030378X>.

So:2022:EEH

- [SCC22] Mike K. P. So, Thomas W. C. Chan, and Amanda M. Y. Chu. Efficient estimation of high-dimensional dynamic covariance by risk factor mapping: Applications for financial risk management. *Journal of Econometrics*, 227(1):151–167, March 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301664>.

Schmieder:2023:EAW

- [Sch23] Johannes F. Schmieder. Establishment age and wages. *Journal of Econometrics*, 233(2):424–442, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407623000350>.

Sonksen:2021:EAP

- [SG21] Jantje Sönksen and Joachim Grammig. Empirical asset pricing with multi-period disaster risk: a simulation-based approach. *Journal of Econometrics*, 222(1):805–832, May 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302748>.

Shi:2023:FSP

- [SH23] Zhentao Shi and Jingyi Huang. Forward-selected panel data approach for program evaluation. *Journal of Econometrics*, 234(2):512–535, June 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001536>.

Shimizu:2023:APB

- [Shi23] Kenichi Shimizu. Asymptotic properties of Bayesian inference in linear regression with a structural break. *Journal of Econometrics*, 235(1):202–219, July 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762200077X>.

Sun:2021:TVM

- [SHL⁺21] Yuying Sun, Yongmiao Hong, Tae-Hwy Lee, Shouyang Wang, and Xinyu Zhang. Time-varying model averaging. *Journal of Econometrics*, 222(2):974–992, June 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303067>.

Song:2021:VAR

- [SKY⁺21] Xinyu Song, Donggyu Kim, Huiling Yuan, Xiangyu Cui, Zhiping Lu, Yong Zhou, and Yazhen Wang. Volatility analysis with realized GARCH–Itô models. *Journal of Econometrics*, 222(1):393–410, 2021. CODEN JECMB6. ISSN 0304-4076 (print),

1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620301974>.

She:2020:IHT

- [SL20] Rui She and Shiqing Ling. Inference in heavy-tailed vector error correction models. *Journal of Econometrics*, 214(2):433–450, February 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619301691>.

Solvsten:2020:REM

- [Sø120] Mikkel Sølvsten. Robust estimation with many instruments. *Journal of Econometrics*, 214(2):495–512, February 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619301721>.

Schumann:2021:ILB

- [SST21] Martin Schumann, Thomas A. Severini, and Gautam Tripathi. Integrated likelihood based inference for nonlinear panel data models with unobserved effects. *Journal of Econometrics*, 223(1):73–95, July 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303432>.

Shapiro:2022:MNS

- [SSW22] Adam Hale Shapiro, Moritz Sudhof, and Daniel J. Wilson. Measuring news sentiment. *Journal of Econometrics*, 228(2):221–243, June 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303535>.

Su:2021:MSU

- [Su21] Jiun-Hua Su. Model selection in utility-maximizing binary prediction. *Journal of Econometrics*, 223(1):96–124, July 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303420>.

Sasaki:2023:EIP

- [SU23] Yuya Sasaki and Takuya Ura. Estimation and inference for policy relevant treatment effects. *Journal of Econometrics*, 234(2):394–450, June 2023. CODEN JECMB6. ISSN 0304-4076 (print),

1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001494>.

Sarafidis:2021:CYP

- [SW21a] Vasilis Sarafidis and Tom Wansbeek. Celebrating 40 years of panel data analysis: Past, present and future. *Journal of Econometrics*, 220(2):215–226, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301822>.

Smeeke:2021:AAT

- [SW21b] Stephan Smeeke and Etienne Wijler. An automated approach towards sparse single-equation cointegration modelling. *Journal of Econometrics*, 221(1):247–276, March 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302190>.

Sabzikar:2020:ATN

- [SWP20] Farzad Sabzikar, Qiying Wang, and Peter C. B. Phillips. Asymptotic theory for near integrated processes driven by tempered linear processes. *Journal of Econometrics*, 216(1):192–202, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762030018X>.

Saart:2022:FTS

- [SX22] Patrick W. Saart and Yingcun Xia. Functional time series approach to analyzing asset returns co-movements. *Journal of Econometrics*, 229(1):127–151, July 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621000804>.

Sun:2023:ILF

- [SXZ23] Yucheng Sun, Wen Xu, and Chuanhai Zhang. Identifying latent factors based on high-frequency data. *Journal of Econometrics*, 233(1):251–270, March 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000938>.

Sun:2020:TOK

- [SY20] Yixiao Sun and Jingjing Yang. Testing-optimal kernel choice in HAR inference. *Journal of Econometrics*, 219(1):123–136, November 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762030213X>.

SantAnna:2020:DRD

- [SZ20] Pedro H. C. Sant’Anna and Jun Zhao. Doubly robust difference-in-differences estimators. *Journal of Econometrics*, 219(1):101–122, November 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301901>.

Tamer:2021:IPE

- [Tam21] Elie Tamer. Introduction to pandemic econometrics/Covid-19 pandemic. *Journal of Econometrics*, 220(1):1, January 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303663>.

Tauchen:2022:NDN

- [Tau22] George Tauchen. New directions in nonlinear structural estimation: Bayes and frequentist. *Journal of Econometrics*, 228(1):1–3, May 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002426>.

Tchatoka:2020:ETI

- [TD20] Firmin Doko Tchatoka and Jean-Marie Dufour. Exogeneity tests, incomplete models, weak identification and non-Gaussian distributions: Invariance and finite-sample distributional theory. *Journal of Econometrics*, 218(2):390–418, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301421>.

Tu:2022:NIQ

- [TLW22] Yundong Tu, Han-Ying Liang, and Qiying Wang. Nonparametric inference for quantile cointegrations with stationary covariates. *Journal of Econometrics*, 230(2):453–482, October 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

URL <http://www.sciencedirect.com/science/article/pii/S0304407621001731>.

Todorov:2022:NJV

- [Tod22] Viktor Todorov. Nonparametric jump variation measures from options. *Journal of Econometrics*, 230(2):255–280, October 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001263>.

Toulis:2021:ECP

- [Tou21] Panos Toulis. Estimation of Covid-19 prevalence from serology tests: a partial identification approach. *Journal of Econometrics*, 220(1):193–213, January 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762030350X>.

Trapani:2021:ITH

- [Tra21] Lorenzo Trapani. Inferential theory for heterogeneity and cointegration in large panels. *Journal of Econometrics*, 220(2):474–503, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301299>.

Tsay:2020:TSC

- [Tsa20] Ruey S. Tsay. Testing serial correlations in high-dimensional time series via extreme value theory. *Journal of Econometrics*, 216(1):106–117, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300130>.

Tuvaandorj:2020:RDD

- [Tuv20] Purevdorj Tuvaandorj. Regression discontinuity designs, white noise models, and minimax. *Journal of Econometrics*, 218(2):587–608, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301500>.

Tu:2022:SFC

- [TW22] Yundong Tu and Ying Wang. Spurious functional-coefficient regression models and robust inference with marginal integration. *Journal of Econometrics*, 229(2):396–421, August 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

URL <http://www.sciencedirect.com/science/article/pii/S0304407621000713>.

Todorov:2023:BRS

- [TZ23] Viktor Todorov and Yang Zhang. Bias reduction in spot volatility estimation from options. *Journal of Econometrics*, 234(1):53–81, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002785>.

uille:2023:NDD

- [uHS23] Xavier D Haultf uille, Stefan Hoderlein, and Yuya Sasaki. Nonparametric difference-in-differences in repeated cross-sections with continuous treatments. *Journal of Econometrics*, 234(2):664–690, June 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622001452>.

Viviano:2023:SLM

- [VB23] Davide Viviano and Jelena Bradic. Synthetic learner: Model-free inference on treatments over time. *Journal of Econometrics*, 234(2):691–713, June 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762200152X>.

vandenBerg:2021:GSA

- [vdBJMN21] Gerard. J. van den Berg, Lena Janys, Enno Mammen, and Jens Perch Nielsen. A general semiparametric approach to inference with marker-dependent hazard rate models. *Journal of Econometrics*, 221(1):43–67, March 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300439>.

vonGaudecker:2022:HHS

- [vGW22] Hans-Martin von Gaudecker and Axel Wogroly. Heterogeneity in households' stock market beliefs: Levels, dynamics, and epistemic uncertainty. *Journal of Econometrics*, 231(1):232–247, November 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621000403>.

Vogt:2020:MCN

- [VL20] Michael Vogt and Oliver Linton. Multiscale clustering of non-parametric regression curves. *Journal of Econometrics*, 216(1): 305–325, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300269>.

VandeSijpe:2023:PCL

- [VW23] Nicolas Van de Sijpe and Frank Windmeijer. On the power of the conditional likelihood ratio and related tests for weak-instrument robust inference. *Journal of Econometrics*, 235(1):82–104, July 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000367>.

Wang:2022:MLE

- [Wan22] Fa Wang. Maximum likelihood estimation and inference for high dimensional generalized factor models with application to factor-augmented regressions. *Journal of Econometrics*, 229(1):180–200, July 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303894>.

Wang:2022:ASB

- [WCLC22] Christina Dan Wang, Zhao Chen, Yimin Lian, and Min Chen. Asset selection based on high frequency Sharpe ratio. *Journal of Econometrics*, 227(1):168–188, March 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302244>.

Wang:2020:UDP

- [WCWL20] Luheng Wang, Zhao Chen, Christina Dan Wang, and Runze Li. Ultrahigh dimensional precision matrix estimation via refitted cross validation. *Journal of Econometrics*, 215(1):118–130, March 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440761930171X>.

Wan:2022:GFT

- [WD22] Phyllis Wan and Richard A. Davis. Goodness-of-fit testing for time series models via distance covariance. *Journal of Econometrics*, 227(1):4–24, March 2022. CODEN

JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302256>.

Wan:2022:RTB

- [WFL22] Runqing Wan, Andras Fulop, and Junye Li. Real-time Bayesian learning and bond return predictability. *Journal of Econometrics*, 230(1):114–130, September 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621000877>.

Wagner:2020:FMO

- [WGH20] Martin Wagner, Peter Grabarczyk, and Seung Hyun Hong. Fully modified OLS estimation and inference for seemingly unrelated cointegrating polynomial regressions and the environmental Kuznets curve for carbon dioxide emissions. *Journal of Econometrics*, 214(1):216–255, January 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619301150>.

Williams:2020:NID

- [Wil20] Benjamin Williams. Nonparametric identification of discrete choice models with lagged dependent variables. *Journal of Econometrics*, 215(1):286–304, March 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619301812>.

Webb:2021:ACD

- [WML21] Ryan Webb, Nitin Mehta, and Ifat Levy. Assessing consumer demand with noisy neural measurements. *Journal of Econometrics*, 222(1):89–106, ??? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302505>.

Woodcock:2023:DDW

- [Woo23] Simon D. Woodcock. The determinants of displaced workers' wages: Sorting, matching, selection, and the Hartz reforms. *Journal of Econometrics*, 233(2):568–595, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

URL <http://www.sciencedirect.com/science/article/pii/S030440762200118X>.

Wang:2021:NEL

- [WPLL21] Hanchao Wang, Bin Peng, Degui Li, and Chenlei Leng. Nonparametric estimation of large covariance matrices with conditional sparsity. *Journal of Econometrics*, 223(1):53–72, July 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303456>.

Wang:2021:ILG

- [WS21] Wuyi Wang and Liangjun Su. Identifying latent group structures in nonlinear panels. *Journal of Econometrics*, 220(2):272–295, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301214>.

Wang:2022:EIA

- [WX22] Yulong Wang and Zhijie Xiao. Estimation and inference about tail features with tail censored data. *Journal of Econometrics*, 230(2):363–387, October 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001548>.

Wang:2023:MFR

- [WXY23] Xiaohu Wang, Weilin Xiao, and Jun Yu. Modeling and forecasting realized volatility with the fractional Ornstein–Uhlenbeck process. *Journal of Econometrics*, 232(2):389–415, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002037>.

Winston:2021:VSC

- [WY21] Clifford Winston and Jia Yan. Vehicle size choice and automobile externalities: a dynamic analysis. *Journal of Econometrics*, 222(1):196–218, 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302542>.

Wang:2022:TPJ

- [WZ22a] Bin Wang and Xu Zheng. Testing for the presence of jump components in jump diffusion models. *Journal of Econometrics*, 230(2):483–509, October 2022. CODEN JECMB6. ISSN

0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001779>.

Werker:2022:STH

- [WZ22b] Bas J. M. Werker and Bo Zhou. Semiparametric testing with highly persistent predictors. *Journal of Econometrics*, 227(2): 347–370, April 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001573>.

Wang:2022:HQE

- [WZLL22] Guochang Wang, Ke Zhu, Guodong Li, and Wai Keung Li. Hybrid quantile estimation for asymmetric power GARCH models. *Journal of Econometrics*, 227(1):264–284, March 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302220>.

Xiong:2023:LDL

- [XP23] Ruoxuan Xiong and Markus Pelger. Large dimensional latent factor modeling with missing observations and applications to causal inference. *Journal of Econometrics*, 233(1):271–301, March 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000914>.

Xu:2020:ILR

- [Xu20] Ke-Li Xu. Inference of local regression in the presence of nuisance parameters. *Journal of Econometrics*, 218(2):532–560, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301482>.

Yang:2020:TIR

- [Yan20] Xiye Yang. Time-invariant restrictions of volatility functionals: Efficient estimation and specification tests. *Journal of Econometrics*, 215(2):486–516, April 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302088>.

Yang:2020:DML

- [YCK20] Jui-Chung Yang, Hui-Ching Chuang, and Chung-Ming Kuan. Double machine learning with gradient boosting and its appli-

cation to the big N audit quality effect. *Journal of Econometrics*, 216(1):268–283, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620300245>.

Yang:2021:EDP

- [YfL21] Kai Yang and Lung fei Lee. Estimation of dynamic panel spatial vector autoregression: Stability and spatial multivariate cointegration. *Journal of Econometrics*, 221(2):337–367, April 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S030440762030227X>.

Yu:2022:PEL

- [YHKZ22] Long Yu, Yong He, Xinbing Kong, and Xinsheng Zhang. Projected estimation for large-dimensional matrix factor models. *Journal of Econometrics*, 229(1):201–217, July 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001123>.

Yousuf:2021:BHD

- [YN21] Kashif Yousuf and Serena Ng. Boosting high dimensional predictive regressions with time varying parameters. *Journal of Econometrics*, 224(1):60–87, September 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620302827>.

Yang:2021:EAE

- [YS21] Yimin Yang and Peter Schmidt. An econometric approach to the estimation of multi-level models. *Journal of Econometrics*, 220(2):532–543, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620301317>.

Yu:2022:BME

- [Yu22] Jun Yu. Bayesian methods in economics and finance: Editor's introduction. *Journal of Econometrics*, 230(1):1–2, September 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621003109>.

Yang:2021:THD

- [YZC21] Xinxin Yang, Xinghua Zheng, and Jiaqi Chen. Testing high-dimensional covariance matrices under the elliptical distribution and beyond. *Journal of Econometrics*, 221(2):409–423, April 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/S0304407620302384>.

Zhao:2021:CAF

- [ZD21] Anqi Zhao and Peng Ding. Covariate-adjusted Fisher randomization tests for the average treatment effect. *Journal of Econometrics*, 225(2):278–294, December 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001457>.

Zhu:2020:MSA

- [ZHPW20] Xuening Zhu, Danyang Huang, Rui Pan, and Hansheng Wang. Multivariate spatial autoregressive model for large scale social networks. *Journal of Econometrics*, 215(2):591–606, April 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440761930212X>.

Zhao:2020:SWE

- [ZHW20] Puying Zhao, David Haziza, and Changbao Wu. Survey weighted estimating equation inference with nuisance functionals. *Journal of Econometrics*, 216(2):516–536, June 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407619302404>.

Zhang:2023:MAP

- [ZL23] Xinyu Zhang and Chu-An Liu. Model averaging prediction by K -fold cross-validation. *Journal of Econometrics*, 235(1):280–301, July 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407622000975>.

Zhang:2022:ODE

- [ZLB22] Congshan Zhang, Jia Li, and Tim Bollerslev. Occupation density estimation for noisy high-frequency data. *Journal of Econometrics*, 227(1):189–211, March 2022. CODEN

JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S030440762030230X>.

Zou:2022:ICM

- [ZLLT22] Tao Zou, Wei Lan, Runze Li, and Chih-Ling Tsai. Inference on covariance-mean regression. *Journal of Econometrics*, 230(2):318–338, October 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621001585>.

Zhang:2022:VEH

- [ZLTT22] Congshan Zhang, Jia Li, Viktor Todorov, and George Tauchen. Variation and efficiency of high-frequency betas. *Journal of Econometrics*, 228(1):156–175, May 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303778>.

Zhu:2022:CRB

- [ZT22] Yinchu Zhu and Allan Timmermann. Conditional rotation between forecasting models. *Journal of Econometrics*, 231(2):329–347, December 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407621002505>.

Zhong:2021:MRE

- [ZZ21] Xiaohan Zhong and Lin Zhu. The medium-run efficiency consequences of unfair school matching: Evidence from Chinese college admissions. *Journal of Econometrics*, 224(2):271–285, October 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303675>.

Zhang:2022:LBI

- [ZZLL22] Xingfa Zhang, Rongmao Zhang, Yuan Li, and Shiqing Ling. LADE-based inferences for autoregressive models with heavy-tailed G-GARCH(1, 1) noise. *Journal of Econometrics*, 227(1):228–240, March 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/S0304407620303742>.