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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/

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(INAR($p$)) [JGY91]. (SINAR($p$)) [KT11]. 2 [ZM01]. **$36.99** [Hal14]. **$71.46** [Omb13]. $\alpha$ [CT06b]. AR(1) [AB86, AF91, HW95b, HCH00, HB05, KLM16, Lim92, Log04, PZC14, Pet86, PPS14, SS96b, Wei85, Zie99]. AR(2) [MA93]. AR($p$) [KS08a, ZL12b]. ARCH(1) [Aud05]. ARCH($\infty$) [HP17]. ARCH($p$) [KS08a]. ARCH($q$) [WSS04, CPR18]. ARIMA($p, 1, q$) [MN95]. ARIMA($p, d, q$) [Rei94]. ARMA(1, 1) [Oke98]. ARMA($p, q$) [Bar87, Che06, RB13]. $b$ [HV08, HI15, ILT14]. Cogarch($p, q$) [IMR18]. I(0) [KLN04b]. I(1) [CL97, KLN04b, WR08]. I(2) [NV96]. INAR(1) [AOA87, AK10, BS15a, DO04, PK13]. INAR($p$) [DVW08, RN12, SO05, ZWZ11]. $k$ [Pro03, WCG98]. $L$ [BCT15]. $M$ [AD99, AC18, Ber07, CN86, Giu17, HT86, LLG09, SL04b]. NEAR(2) [Per04]. NLAR($p$) [ZW08]. $p$ [CWDL97, KT11, ZBD06]. $q$ [HK14, NB83]. $R$ [BCT15]. $R^2$ [Bha93]. $S$ [Sib01]. $S\alpha S$ [CH15]. $T$ [Wes19, KT16]. $U$ [VP12]. $U_p$ [Dah85]. VARMA($p, q$) [WJM11]. $X_t = A_t X_{t-1} + \epsilon_t$ [Pou88].

[CR90, Lu18, Mcn15, MVS87, PZ17, PS99, Kil18]. **Approach** [ATT03, CGN15, CV06, Duo84, Eng84, Gra95, JC17, KP90, KJ85, LH83, LWL93, LT83, MW05, MP84, PW84, Pri80, SS82, TK93, Tua86, mWK96, WTSL17, ABT18a, CSD12, DC01, FNV08, GKL11, Jen12, Kim15, KMX17, LZ18, LV00, LLT14, Lie12, Lie05, MLS97, Rao11, RDB14, Ste05, WS02, WLC12, Zho12, Zhu13]. **Approximate** [Abr87, And93b, Azz82, HR02, HR93, JO06, Tua92, Che06, GS13]. **Approximating** [Ali83, Fin85]. **Approximation** [IMR18, PT05, Pöt90, Str96, FK99, HV08]. **Approximations** [Wah89]. **AR-GARCH** [MS08b]. **Arch** [Wei84, LL97, MY02, BB12, BM03, BM09, CT06b, Cli07, GLP10, GSS17, IP08, KFS02, Kim15, MO02, NS13]. **ARCH-M** [MO02]. **ARCH/GARCH** [GLP10]. **ARFIMA** [Nan14, STY97]. **ARIMA** [BM04, KT01, LW91, PRR04, PP88, Pic90, PD02, SW86b, TV83, TvV02, Wri95, Yaj85]. **ARIMA-Model-Based** [PD02]. **Arising** [Cha15a]. **Arma** [LM88, Wei84, AG95, AB09, AD99, BL01, BC12, Bro95, BB99, BFK12, CG07, CT87a, DZ18, DdM04, EMNR09, Eng84, Fin84, Fin16, FG04, Gae00, Gir07, Had04, HS05, HW89, HZZGH83, JWW99, Kab83, Kak96, Kan81, Kar01, KHS03, KT94c, LM04, LM08, Lou08, LB00, Ma02, ML83, McL93, NLL12, NR07, NP90, Peñ84, PRC03, PW84, PS95, RMT90, Sak91b, SL04a, SL04b, SF05, Str96, ST91, Swi90, Tan87, Tig85, TC07, Tua87, Tua88, Ver87, Vol12, Wal95, WS02, Wan08, Whi85, YB06, Yu07, ZG85, Zhu13]. **ARMA-GARCH** [AB09, Zhu13]. **ARMAX** [Pos05]. **array** [PPS14]. **arrays** [LSSC16]. **Aruma** [HA93]. **ARX** [Duc05]. **Aspects** [JA81, MS92, PT86]. **Assessing** [KH99, MMT05, Psa08, BFK19]. **Assessment** [Zha04]. **Asset** [CHS17, SCW19, TY10]. **assigned** [Efr19]. **assisted** [CR99]. **Associated** [Cha91, Fin84, Wri95]. **Assumptions** [Psa08, ADL18]. **Asymmetric** [AV05, SLN99, Sol04, BM04]. **Asymptotes** [CA99]. **Asymptotic** [AT87b, AV93, AY96, BB07b, CL06, CT96, Cha87, Cho91, Dah85, Deo97, DS91, EF06, FRS11, HP17, Kab83, KT94a, Kak96, KLN04b, KS18, LTT18, LP19, MPR91, Och83, Por87, Ray88, RT09, Sai83, Sai86, SH87, ST85, ST05, ST91, Tan87, TAM11, Tom87, TvV02, Ver87, Wal95, Yaj85, Zha92, ZG85, DZ17, DVW08, Erc11, HV08, Ioa10, Joh03, Kak99a, KM04, LP10a, LP04, PZC14, Wal00]. **Asymptotics** [AG08, HB93, HB94a, HB05, Muk99, Nie15, HI15]. **at-most-m** [HPW17]. **ATSA** [Gra82]. **Augmentation** [FS94]. **Australian** [Ano94]. **Auto** [Mur85]. **Auto-Regressive** [Mur85]. **Autocorrelated** [USMS83]. **Autocorrelation** [And92, Cho91, Fas00, HT99, Hid92, Kan87, KPS04, Li84, Peñ84, SS89, HK14, LT17, Mar99, MZ06, RSW08, Sch98]. **Autocorrelations** [AC96, BC01, EF06, HR93, LM94a, ML83, PS92, Pap94, SH87, SL04a, SL96b, Yaj85, BFZ02, Deb11, MJ12, PRW04]. **Autocorrelograms** [GJ02]. **Autocovariance** [BEvdW12, CS15, Deg87, LL05, MG00, MP18, MIN+16, ZS01, BB14, BLL09, LLS08, LLBM+11, MP10]. **Autocovariances** [AC96, Bat83, Hal95, Kee97, RG89, Tia88, BC02, DdM13, LBV09, MJ12, VY16]. **autodependogram** [BPN12]. **Autogressive** [QN81]. **Automatic**

[Cam87, CGM08, Hen01b, HB94b]. **autopersistence** [WL11]. **autoregessive** [JP99]. **autorégressif** [Mok87]. **Autoregression** [AM18, CP16b, Dav91, GP06, HH93a, HK86, Hua90a, Kav89, KP93, McL94, McL95, MT90, PX06, SP01, Tha90, XA99, BB07b, BM10, FM04, Kak99b, KLN04b, Lie12, MZ06, SR07, YHN99, Zho13]. **Autoregressions** [BF96, BDD95, CV06, HLHT94, Kni87, LH96, LS06, MWM97, PT82, Pol94, Pop90, Qui88, Hil13, Kil98, LR02, LP14, PH02, TP03]. **Autoregressive** [AB99, AT87a, AT87b, AOA87, AQL89, AH92, And89, AM80, And92, AV93, AK90b, AHS06, AHP17, Azz81, Bai93, BKS97, BM89, BMY99, Bha83, Bha86, Bha89, Bha93, BM81, BLL05, Bol88, Bos96, BR06, BLT92, CT86, CG19, Cha95, CL95a, Che95, Chi91, Cho91, Chu96, CT87b, DGJ06, DSW80, DS91, Duo84, FT85, GT93, Gor18, GL19, GJ06, HO84, Hal94a, HK90, Hög86, HZF93, Hz92, HR93, HN93, HHI18, Hua90b, HT93, Huz81, Hyn93, IY03, JL83, Jas03, JGY91, Kab93, KH99, KMS15, KOD09, Kan87, KM90, Kni87, KP89, KP90, KP95, KJ85, KF92, Kun97, LL92, LH83, Li93, Lju88, Lüt85, MP90, MS92, MM93, MT94a, MW05, MMT98, MK15, MM91, Mil95, Nas93, NQ80, Och83, OT98, PS92, Pap05, PF95, Pau84, PT81a]. **Autoregressive** [Pem87, Pet89, Pic82, PP97, Por87, Pöt90, QN82, Rai96, Ray88, RBY92, RA92, Sai86, SS16, SS90, SH87, SH88a, SK96, Sch16, Sha08, SY11, She88, ST04, Shi93, SS95, SL96b, SS96a, SR17, Spa93a, Spa93b, SH88b, SHLL96, TY10, TP85, Tom87, Ton82, Tua84a, Tua84b, Tua86, Tua88, Tua92, TT82, Ula93, Vel94, Vil01, Wah89, Wan93b, mWK96, YR95, YL91, Zha92, ZT97, vG99, AN08, ADL18, AE06, And97, AMZ13, And08, BBC16, BG00, BHL09, Bha97, Bla14, BPT02, BFZ02, BMH08, BH08, CS08, CSD12, Cam04, CZ12, CL01, CD09, CD12, CLL14, CWDL97, CS11, DA14, DdM13, FF13, FK13, FP18, FR07, FKMN02, GMRO11, GH03, GG07, GB98, HP14, HL11b, Huz07, HS11, Ioa10, Ioa11, Joh03, KY09, KT11, KL09, KK12, KR13, KGY18]. **autoregressive** [KR98, Lat98, LL12, LB11, LLY14, Lie05, LP19, Lug06, Mau02, Mok87, MTW04, NLR16, NS03, PR98, Psa01, PS03, PS06b, SL00, SO97a, Sch98, SM13a, SL97, Shi98, SS98, SF98, SLL97, ST05, TK08, TS14, TC13, Tri12, UD09, UT12, VADG04, Vid09, WL11, WP14, Wie13, WL98, WD10, Xia01, YP06, ZB02, ZM06, ZC12, ZBD06, ZB05]. **Autoregressive-Moving** [CT87b, JL83, KM90, Pic82, Mau02]. **Average** [AH92, AM80, And92, AV93, AK90b, Bai93, BKS97, BM89, BMY99, BH94, Bha83, Bha89, Bos96, Bre94, BLT92, CT96, CG19, Cha95, Chi91, Cho91, Chu96, CT87b, DJM86, DSW80, DS91, GZ15, Had95, HR93, HN93, JL83, KM90, KP89, KP90, KF92, Lju88, MS92, Nas93, PS92, Pap05, Pic82, Por87, Pöt90, RBY92, Sai86, She88, Shi93, SS95, SS96a, SM06, SHLL96, Tua84a, Tua84b, Tua86, Ula93, Vel94, Wah89, Wan93b, YR95, AMZ13, And08, BFK13, De 98a, DA14, FF13, GG07, Huz07, Li12a, Mau02, Mon98, PR98, SS98, SF98, ST05, kTR98, TC13, WD10, XPZL10]. **Averaged** [Hen01a, Lob97, SH12]. **Averages** [AT86, CH15, BEvdW12, Chu12, MR18, MS00a, MS01].

[Kar16, CPR15, Cox94]. **deviation** [WD10, Yab12]. **Deviations** [Dun81, Li12b, Sto19]. **device** [BPN12]. **Diagnosing** [TT99]. **Diagnostic** [APH86, HP92, Hok83, LL97, ML83, McL94, McL95, MV03, PT86, UD09]. **Diagnostics** [GCK99, Led90, DZQ10, Pro03]. **Diagonal** [KBB90]. **Dickey** [FA03, AN92, CHLT15, Ioa10, KLN04a, LKN05, OT98]. **Difference** [ANW93, AN94, AP95, DO04, HP92, LT83, Rei94, SR88, SR91, SO05, CK13, CF98, JN14, Tsa07, WH11]. **difference-based** [Tsa07]. **Difference-Delay** [LT83]. **Differenced** [PP88]. **Differences** [Hog18]. **Differencing** [CAP94, GJ80, Jan82, Lüt82, SL96a]. **Different** [Gue87, GB99, RMSF10]. **Differential** [RMT90, Zha13, Cle01, HLM03, Sim08]. **Diffuse** [AK90a, Mar92a, SS96c, FKD10, KD03]. **Diffusion** [JO06, CW99]. **Dimension** [FHW94, PS06b]. **Dimensional** [GJ01, LHR82, XX18, BB14, CLY17, Cle01, GP02, LTT18, RCLM+11]. **dimensions** [KM09]. **direct** [LNVK02]. **Direction** [ZT97]. **disaggregate** [GAP09]. **Disaggregation** [HV99, SW86a]. **discontinuous** [Arv14]. **discount** [Chu12]. **Discrete** [ACL01, Bro95, CT87a, Dic82, HW89, IMR18, JL83, JO06, Lat17, MMT05, ST85, Sto87, Ton81, TC05b, VDO95, ASK15, Cle01, DR11, Huz07, JM04, Kei03, Maz12, NHCLP08, Sim08, SA07, TC13, Wal00, McC15]. **Discrete-Parameter** [HW89]. **Discrete-Time** [ACL01, Bro95, Dic82, IMR18, TC05b, Huz07, NHCLP08, SA07, Wal00]. **Discrete-Valued** [Lat17, Sto87]. **Discriminant** [DN99, Kra16, ZT94]. **Discriminants** [DNL81]. **Discriminating** [PR88, YD12]. **Discrimination** [Ala89, GQ17]. **Dispersion** [SF05]. **displacement** [DZ17]. **Distance** [Pic90, Zho12]. **distances** [DKV11]. **Distinguished** [Ano94]. **distortion** [KA08, KT10]. **distortions** [LS03a]. **distributed** [AR10, Kle08]. **Distribution** [Ali83, Ber01, Cho91, Dah85, Del96, Fas00, GLML16, KST95a, LC03, Log04, Mar92b, Och83, SL96b, SRHZT83, Spa93a, Spa93b, Tua92, Vel94, ZGH80, BF10, CH14, DZ17, EFT16, HL17, Jir16, KGY18, Nag03, Shi98, Wal00, WJM11, Yab12]. **Distributional** [LM94b, PS01]. **Distributions** [AT87a, AY96, AES06, CL06, Cha15a, Cha87, DdM13, Fin16, GMLS15, MT90, PT81a, Pet89, Ver87, KS18, LD04]. **disturbance** [Che06]. **Disturbances** [CT01, USMS83, Wri98]. **Disturbed** [Shi93]. **divergence** [CT06b]. **Divisible** [GMLS15]. **Do** [AT86]. **Domain** [Cub95, Pra82, SR92, Tua86, Won97, BJR17, CR99, FP12, Has13, Jen12, Jin18, Kak13, KM03, Lev02, RDB14, RT17b, Wan16, Yua00a]. **Domenico** [Leo13]. **dominating** [BG00]. **Double** [CGN15, CLL14, HL02]. **Doubly** [MG93, Pou86, Tjø86]. **Douc** [Rao14]. **Douglas** [Bos16]. **Drift** [CHS17, Ste05]. **Driven** [Azz82, DH17, FR97, Gor18, FRZ01, KOD09, MS00b, Sim08, WC14]. **DSGE** [Pet19]. **Dual** [GOV19]. **Dual-Frequency** [GOV19]. **Duration** [GG08, HL11b]. **Durations** [GJ02]. **Durbin** [Ali83, KT01]. **Durbin-Watson** [Ali83]. **during** [GOP+12]. **Dynamic** [AD84, Bra16, DF11, FM85, FS94, Guo03, NBQ16, OJ03, Ott88, PW89,

Bha97, Gao97, KM03, Sko01]. **Estimated** [AT86, CD86, FR83, PT05, SH88a, Wat85, DGP15, HOS15, Joh03, LC03, QS00]. **Estimates** [AH92, AV05, BL01, Bha83, BM81, CN86, DS91, Gor81, Hyn93, Kni87, MP90, ST97, TP85, Cle01, DG98, Duc05, FF13, FG04, HD99, MP10, MY02, TvV02]. **Estimating** [BM03, CMK05, CT86, CL95b, HH93c, IY03, JC17, LHR82, Lüt85, MP18, NP96, Pfe94, Qui89, SH90, TA88, mWK96, Yam11, BFZ02, DKV11, HLM03, Kom99, Sou07]. **Estimation** [AC93, AG95, AM05, AHS06, Bai94, BC01, BKS97, BM13, Bat88, BO05, BW00, BMY99, BT94, BG00, Ber07, Ber01, BHL09, Bha83, Bha89, Bha93, BB14, BM91, BLL05, Bri80, Büh96, BN92, CJ82, CR90, CAP94, CWD00, Che91, Chi91, CT87b, Com96, DZ18, Deg87, DM96, Dun81, DH17, FRR17, FM96, Fer90, FHW94, FRS11, GR81, GBY17, Ger18, GPH83, GM85, GRS97, Giu17, GLML16, Gra95, Gri91, HT88, HH93b, HR88, HD96, Hid92, Hid97, HS04, HLHT94, HZZGH83, HZF93, HKK15, HHI18, HA93, Hua96, HB94b, HR95, Huz81, HB05, IMR18, JO06, KE88, Kav89, Kav93, KT94b, KBB90, Kim91, KLN18, KST95a, KST95b, KP89, KP90, KH98b, LH83, Li93, Lii85, LM95, LOS12, MG00, Ma02, MK93, McC13, MM93, MPR91, MMT98]. **Estimation** [MS07, Mil95, MB97, MW97, Mur85, Neu96, NQ80, OM17, PC05, PS89, Pet19, PW84, PR95, PS95, Pos05, Pöt90, Pou89, QN81, RG89, RA92, Rei94, Rob87, RT17c, SSX18, SM13a, SAZ13, SR92, Sha08, She87, Shi93, SS95, SS96a, SL04b, Sib01, SF93, SF05, TA88, Tua84a, Tua88, USMS83, UH95, VN17, Wah89, WSS04, Whi05, Wil17, YB06, YR95, ZM01, ZG85, Zho92, ZW08, vS94, AG16, AB09, And08, BBC16, BDS12, BP03, BB12, BFK13, BMH08, BH08, CSD12, CPR07, CT06b, CL01, CLL14, DB03, DGH06, DC01, Dat97, DVW08, Efr14, Efr19, EFT16, EK13, Fan05, FL04, FNV08, GAHT01, GLL06, GP02, HPY02, Hen01a, HL11a, HP14, HCT04, HI15, HB01, Hur01, Iac10, Iri02, JP99, KH04a, Kak06, KM09, KC11, KHS03]. **estimation** [KL11, KL13, Kle08, KGY18, KR98, KW12, KOZ12, KA07, LM00, LL06, LLMR08, LLBM$^+$11, LT03, LLG09, Lug06, Mon98, MRT07, NM11, Nie05, Nie11, OJHO00, PP12, PD12, PK13, Per04, Rao11, RDB14, RZ10, RS17, RB13, SY11, SF98, SO97b, SCW19, ST05, Sun14, TS14, Tri11, TC05a, Vel99, Vel03, VY16, Wal03, Wan05, WC10, Whi02, WD10, YFL$^+$14, ZC12, ZZL14, ZW12, ZB05, ZT06, Zhu13]. **Estimator** [ANW93, Cam87, Hir06, KJ85, LH96, MM91, MVS87, Nie15, Och83, Qui00, SK96, ST91, Wan93a, XL02, Zie99, Arv14, BM09, CF98, Erc11, HDB98, HS11, Ioa11, MS00b, Sch98, SH12, TT97a]. **Estimators** [AT87a, AD99, AC18, BiS17, FRP99, Hal92, Hal95, Has93b, Kab83, Kak96, PF95, Pet86, Pfe94, Pop90, RBY92, Rob83, Sai86, Tua92, Wri95, Zha92, BB07b, BM10, Bra11, Cha05a, HV08, Kak99b, KL10, KS18, LL12, MTJ14, NHCLP08, PP16a, Rao18, RT09, ZM06]. **etext** [Bos16]. **Euler** [Vij06]. **Evaluating** [Cli07, Smi08]. **Evaluation** [LB00, MT90, GB06]. **Event** [ATT03]. **events** [GKL11]. **Evidence** [AN92]. **Evolutionary** [Mél85, MdS89]. **Exact** [And93b, Fin85, Ma02, Mil95, MA93, NP96, Pem87, Shi88, Tua87, vG99, GdSF13, Lug06, Mau02, Sim08, TP03, ZS17]. **Exactly**

[BSS17]. **history** [Bri12]. **HIV** [WLC12]. **Hoboken** [Bos16, Wil16]. **Holan** [Lat17]. **homoscedasticity** [CP17]. **Honor** [RW17]. **honour** [LT18]. **Hooker** [Cao19]. **hormonal** [KWPV12]. **Housing** [WW17]. **Hsin** [Qui15]. **Hudak** [HDB98]. **hybrid** [LLT14]. **Hyper** [LP10b]. **Hyper-spherical** [LP10b]. **Hyperbolic** [McL98, Cha16b]. **hyperbolically** [Deb11]. **Hypotheses** [ST03, AR06, CL01, DKV11]. **Hypothesis** [BK03, Bre94, Eva80, Hal92, Kas82, Kim15, Kap05, KA08, Sen07, Xia01].

**Iain** [Lu18]. **Ice** [NNC91]. **identically** [AR10, Kle08]. **Identifiability** [AD84, BD92]. **Identification** [BB07a, Bou08, DB98, DN95, Gae00, Hal94a, Hot89, KP95, Kum86, Li84, MW97, NP90, PS92, PW84, Tig85, TP82, Wal87a, CPR07, CGM08, HMS13, UT12]. **Identify** [GL94]. **Identifying** [CW82, Tsa89, Tua84b, GKL11]. **idiosyncratic** [ZS17]. **II** [QN81]. **illustrations** [MT15]. **Impact** [ZT06, HLT10, SPH18]. **Implementation** [Ish84]. **Implementing** [MW16]. **Implicit** [MFM05]. **improper** [WS11]. **Improved** [Bra11, BDD95, GV10, KS08a, MM12, MP16, RSW08, Vid04, HW09, MTW04, Vid09, WE07]. **Improvement** [CG07, De 98b, Kat08, LM04]. **Improving** [CS87]. **Impulse** [BW18, Wil17]. **Inadequacy** [HP92]. **INARCH** [EF14]. **incidental** [KT16]. **Income** [Lüt82]. **Incomplete** [Ma02, NP90]. **increments** [Bar00]. **Independence** [BR06, BD92, Del96, KL98, GS13, LT17, MGRM10, SP12, WR08]. **Independent** [AC96, Bar87, RT17c, She88, AR10, BC12]. **Indeterministic** [HS98]. **Index** [Ano97b, Ano98b, Ano00b, Ano01d, Ano03, BC97, FHW94, PV98, XHN17, Ano99c, Ano02, Ano04, Ano05b, Ano06a, Ano07, BDS12]. **indicators** [BH10]. **indirect** [Arv14]. **Individual** [Aok91, GBY17, Sme15]. **infection** [WLC12]. **Inference** [AT87b, ABT18b, AC18, BL19, CT96, CP16a, CL95a, DHJ12, FK04, FP16, GKY18, HR02, JMP16, JFML13, Jen04, JC17, Kab93, Kim16, LPZ15, MFM05, PX06, PRW04, Vil01, ZBD06, Zho13, AR00, CLY17, CK13, CF14, DGP15, GB98, HOS15, HW99, JMP12, KA07, LZ18, Lug06, MJ12, PRR04, QR98, RSW08, Ter11, Tsa07, VN17, Wan09, YD12, ZWZ11]. **Inferences** [MS08a, PZC14]. **Infinite** [BR06, Kni87, KT94c, KT01, Nas93, Pöt90, Bha97, BB14, CZ12, Hil13, KS18, KP08, LV00, LM08, MR12, ZL12a]. **Infinite-Order** [BR06]. **Infinitely** [GMLS15]. **inflated** [JJL12]. **Inflation** [BS15a, MT15]. **Influence** [Bon05, DZQ10, JWW99, Zha04]. **Info** [Ano16a, Ano16b, Ano16c, Ano16d, Ano16e, Ano16f]. **Information** [Ano17a, Ano17b, Ano17c, Ano17d, Ano17e, Ano17f, Ano18a, Ano18b, Ano18c, Ano18d, Ano18e, Ano18f, Ano19a, Ano19b, Bra16, DNL81, GL94, HT93, KM90, LX96, Pon06, Wan93b, Ano16a, Ano16b, Ano16c, Ano16d, Ano16e, Ano16f, Ano16g, Ano16h, Cha16b, GB06, GG07, HOS15, Ioa11, KM04, Li06, Maï12, NHCLP08, PS00, PSSS09, TH12, WL98]. **INGARCH** [FF10]. **Initial** [AK90a, HL06, Mar92a, SS96c, Swi90, DCCL03, FKD10, HLT10, Sel10]. **Initialization** [SS96c]. **Initializing** [BH91]. **INLA** [Rao17]. **Innovation**

PT81a, PW89, Pri80, Rao05, SS89, SSX18, Sib01, ST85, TA88, Tig85, TV83, Tsa88, TW89, USMS83, XX18, ZG85, BDS12, BF97, Bha97, BB14, BB07b, BM03, BM09, DGK14, Dat97, FK99, FM98, GH11, HLT10, HMV08, HPW17, Jen12, KPRN03, KLN04b, KR98, LL12, LLY14, Mar12, MJ12, MP10, MZW09, Mok87, MWM97, NHCLP08, RT09, Sel10, Sim08, Sun14, kTR98, VN17, ZM06]. **Linearity** [Cox91, Hin82, Kil16, O'B87, PP97, RG80, Sak91a, TLG93, Won97, Yua00b, TM98, Yua00a]. **Lines** [HQ89]. **Link** [HK90, EDD17]. **Ljung** [Wil16]. **LM** [Kil16, NR11]. **LM-type** [NR11, Kil16]. **LME** [FFGM15]. **load** [CT10]. **Local** [Aud05, BSG18, Bra16, CL06, DVW08, Iac10, KT16, Kur11, LT17, LLG09, Mas96, Nie11, PP99, SP08, SH90, Vel00, Zha04, BCFFT17, BP18, DK13, Tri11]. **Locally** [Büh96, CN17, PP16b, ST03, SP08, Tay03, WS11, DG98, GS13, HK17, Kle08, Tam09]. **Location** [Ger18, MM93, HS04, Rao08]. **location-dependent** [Rao08]. **Log** [Jan82, SP02, AO09, Ioa10, MRT07]. **log-periodogram** [AO09]. **log-regression** [MRT07]. **logit** [WC14]. **Lognormal** [SF11]. **Logspline** [KST95a, KST95b]. **Lomb** [LLMR08]. **Lomb-Scargle** [LLMR08]. **London** [Leo13, Ter14, Zha13]. **Long** [AVF98, AV05, AM07, BT94, Ber07, Com96, Cox91, Fin16, GPH83, GRS97, GJ80, GSS17, Has94, Hen01b, HH05, HB93, HB94a, HB94b, JMP16, Jen04, KPS04, KE88, KLN18, LKB15, Lob97, Lub99, Mar00, PC05, Ray93, ST88, Sib01, VDO95, WCG98, YK06, AG16, AR00, Art02, BP12, BT13, BDS12, BC02, Bet16, Bou08, Bro07, CCGA13, CL97, Cra03, Deo97, DHJ12, Erc11, GAHT01, Hen01a, HS04, HDB98, HD99, HC00, HB01, Hur01, JMP12, KP15, KP13, KS18, KW12, LV00, LLBM$^+$11, LG11, McC13, MJ12, MS00b, MRT07, NM11, Nie05, NSL07, RT02, RMSF10, RS17, Sha11, SK09, Sou07, ST05, TT97a, Tew18, TC05a, WC10, Wri98, Yam11, Yau12, YD12, Ter14]. **Long-Memory** [BT94, GJ80, HB93, HB94a, HB94b, JMP16, Jen04, KPS04, KE88, Lub99, Mar00, Ray93, ST88, HH05, Sib01, WCG98, BDS12, BC02, Bou08, Bro07, Hen01a, HDB98, HD99, HC00, HB01, JMP12, KP13, LV00, McC13, MJ12, MRT07, NM11, RMSF10, TC05a, Wri98, Yau12, YD12, Ter14]. **Long-Range** [Ber07, Cox91, GRS97, KLN18, LKB15, Ray93, VDO95, AVF98, AG16, BP12, BT13, Bet16, GAHT01, KP15, LLBM$^+$11, Nie05, NSL07, RT02, Sha11, SK09, ST05, TT97a, Tew18]. **Long-Range-Dependent** [PC05]. **Long-Run** [YK06, CCGA13, RS17]. **Longitudinal** [Fok10, IJ99]. **Look** [Lüt82]. **Loop** [Che95]. **Louis** [Tur18]. **Low** [And93b, Azz81, Hua96, HB93, HB94a, FM04, MTW04]. **Low-Frequency** [HB93, HB94a, MTW04]. **Low-Lag** [And93b]. **Lower** [Kab87, Wan05]. **LSE** [Tan87]. **lstr** [DE07]. **Ltd** [Rao16a]. **Lund** [Lat17]. **Lyapounov** [Cli07]. **Lyapunov** [LC03]. **Lydia** [Bha82]. **Lying** [FM96]. **Lynx** [Lim87].

**M** [AH92, Pou16, Wil16, HPW17, Kap05, Kee97, HL18, MO02]. **MA** [RTW14, Arv14, MP18, Wan08, Yab12]. **MA-Sieve** [MP18]. **Macdonald** [Lu18]. **Macroeconomic** [GA01]. **Magnitude** [Wri95]. **mail** [RSVM15].

PPT93, Pet19, PT05, Pic90, PP97, PT86, PS95, Pöt90, Pre98, Pri80, QN81, RRW83, Rao17, RMT90, RA92, Sai83, Sai86, SS16, SH88a, SR88, SR92, SL04a, Smi08, SF05, SH88b, ST87, Stu01, Swi90, TA88, Tjø86, Ton82, Tsa89, TT99, Tua84a, Tua86, Tua87, Tua88, Tua92, Vel94, VWR87, Wah89, Wal87a, Wei84, Whi85, mWK96, WL05, XHN17, YB06, YL91, Yu07, ZT97, ZG85].
**Models** [dJ86, dJCCL94, vG99, AN08, ADL18, AE06, AMZ13, AK10, And08, AR06, Aud05, BF10, BP11, BM04, BG00, BHL09, Bla14, BB12, BI12, Bra13, BS02, Bro07, CS08, CH14, Cam04, CG07, CPR07, CT08, Cav14a, Cav14b, CT06b, CL01, CK13, CGM08, CS11, CF14, Cle01, CT10, Com04, DB03, DLRY08, DF11, De 98a, Deo97, DVW08, DdM04, Duc05, DdM13, EF14, EM02, Fan05, FK13, FK99, FKD10, FG04, FR07, GG08, GMRO11, GdSF13, GBY17, GH03, GV10, GB06, GG07, GLP10, GMP15, Guo03, HOS15, HP14, Hon97, HL11b, HPW17, HWBD11, HB01, Ing01, IC05, JT03, JT11, KM09, Kat12, KFS02, KHS03, Ken12, KL13, Kim15, KK12, KM04, KD00, KD03, KS18, KR98, Kri09, KW12, LLOS08, LP10a, LD04, Li12a, LLL13, LLY14].
**models** [LM08, Lou08, Lug06, Maï12, MTJ14, MS08b, MO02, Mon98, MTW04, NM11, NS13, OJHO00, PT04, Pen07, PS99, PW05, Pro03, PS03, PS06b, PSSS09, QS00, RZ10, RR09, San18, Sbr11, Sch98, SM13a, SH09, Sel10, SAZ13, SS98, STY97, Spe10, SFK10, SR07, Sun14, TWVB00, TvV02, TT97b, UD09, VW15, Vid04, Vid09, Wal03, WS02, Wan05, Wan08, WC10, WCK12, WH11, WR08, WL98, WD10, WX18, XPZL10, Yau12, YD12, Zaf08, ZS01, ZM06, ZL12a, ZW12, Zhu13, McL17]. **moderate** [Sto19, Yab12].
**modifications** [LKN05]. **Modified** [BS15a, Hir06, Hua12, Maï12, MTW04].
**Modulated** [Has82, TM93, GSO+17]. **Modulus** [ZT97]. **Moment** [Gab88, Huz81, KP13, Yu07, ADL18]. **Moments** [And87, And93b, AC96, AD04, Cli07, DO04, FT85, SR88, SR91, SO05, Str96, Bra11, MTJ14, San17].
**Money** [Lüt82]. **Monitoring** [AHL+18, Kur17, WW17, DA14]. **monkey** [GOP+12]. **Monographs** [Lu18, Mcn15]. **Monro** [FRR17]. **Monte** [BM89, Che93, Dit00, Mil06, PT81b, VADG04]. **Montgomery** [Bos16].
**Monthly** [MP84, Pon06, Tay98]. **Morris** [MP84]. **most** [HPW17]. **motion** [BB07a, Hua12, KM99, PT02, ZT06]. **Moulines** [Rao14]. **movement** [TY10].
**Moving** [AH92, AM80, AT86, And92, AV93, AK90b, Bai93, BKS97, BM89, BMY99, BH94, Bha83, Bha89, Bos96, Bre94, BLT92, CT96, CG19, Cha95, CH15, Chi91, Cho91, Chu96, CT87b, DJM86, DSW80, DS91, GZ15, Had95, HK17, HR93, HN93, JL83, KM90, KP89, KP90, KF92, Lju88, MS92, MS00a, Nas93, PS92, Pap05, Pic82, Por87, Pöt90, RBY92, Sai86, She88, Shi93, SS95, SS96a, SM06, SHLL96, Tua84a, Tua84b, Tua86, Ula93, Vel94, Wah89, Wan93b, YR95, AMZ13, And08, BFK13, Chu12, De 98a, DA14, FF13, GG07, Huz07, Li12a, Mau02, MR18, MS01, Mon98, PR98, SS98, SF98, ST05, kTR98, TC13, WD10, XPZL10]. **Moving-Average** [AH92, And92, AV93, AK90b, BKS97, BM89, BMY99, BH94, Bha89, Bos96, Bre94, BLT92, CT96, CG19, Cha95, Chi91, Cho91, Chu96, DS91, Had95, HR93, HN93, KP89, KP90, KF92, Lju88, MS92, Nas93, PS92, Por87, Pöt90, RBY92, She88, SHLL96, Ula93, Vel94, Wah89, Wan93b, YR95, De 98a, GG07,

Li12a, Mon98, PR98, SS98, kTR98]. **MSE** [PT05]. **Mulero** [Rao16a]. **Multi** [AMS+17, Cai11, Pem87, SS96a, TP03, Ton82, Tri12, BP11, EK13, HW09, KL11, KGY18, Nie11]. **multi-regime** [BP11]. **Multi-Scale** [AMS+17]. **Multi-Step** [Pem87, HW09]. **Multi-Step-Ahead** [Ton82, KGY18]. **Multi-Variate** [SS96a, Cai11, TP03, Tri12, EK13, KL11, Nie11]. **Multichannel** [Sak93]. **multidimensional** [KWPV12]. **Multimodal** [Mar92b, RB92]. **multinomial** [LOS12]. **Multiple** [CT87b, Liu89a, Lüt82, NBQ16, RT17c, SH87, ST87, Tig85, TP82, VWR87, WT19, BC12, BS02, CHLT15, Has13, JFML13, Jin18, Kat09, Kim15, PR10, San18, WWW12]. **Multiplicative** [Mil84, Yaj85, GB06, GG07, YHN99]. **Multiplier** [AN94, Lju88, OT98, Tua86, Tua87, ZS17]. **multiplier-type** [ZS17]. **Multiscale** [PV98, BB07a]. **multistep** [Bon01]. **Multivariate** [AG16, BT13, Bar87, BT94, CL00, CW82, DE07, Fer90, FR07, GKY18, GOV19, HS05, Hid97, Hog18, JA81, KOV94, Kan81, LR88, Mas96, MPR91, MB97, Nie15, NR93, Pau84, Pop90, PP16b, Qui88, Ray88, RBY92, SH88a, SBLS07, She87, SS95, SLL97, SM06, SH88b, Sto90, Stu01, Swi90, Tsa89, TT99, Ula93, Vil01, Wil17, Won97, WTSL17, ASK15, BS15b, DZQ10, EDD17, Góm07, GAP09, Jen12, JPP15, KP15, KD00, LL97, MM12, MY04, MT15, Mon98, PK13, PS07, San17, SH09, Spe10]. **Murat** [Bos16]. **musical** [Iri02]. **Muskrat** [Ter85]. **Mutual** [GL94, Cha16b, Li06].

**N** [JMP16, Kee97]. **Nankervis** [KOC15]. **NAR** [FRR17]. **Natural** [Eva80]. **Natural-Rate** [Eva80]. **Near** [Cha15a, sC88, Cha15b, IC05]. **near-cointegration** [IC05]. **Near-Integrated** [Cha15a, Cha15b]. **Nearest** [Yak87]. **Nearest-Neighbour** [Yak87]. **Nearly** [AF91, SP01, AG08, PZC14, VY16, ZC12]. **Necessary** [Kan81]. **Negative** [ABT18b, And89, GL19, HZF93, Hz92, TC07, BM13, CF14, HL11b, Lat98, Zhu11]. **Neglected** [BK07]. **Neighbour** [Yak87]. **Neil** [Cha16a]. **nelson** [GB99, NV96]. **Nelson-Type** [NV96]. **Ness** [Fin16]. **Nested** [McE18]. **Network** [TLG93, TD11]. **Networks** [PBT00]. **Neural** [PBT00, TLG93, TD11]. **Neurophysiological** [Rig96]. **neuroscience** [Omb13]. **Newbold** [LT18]. **Nicholas** [Nea13]. **Nicholson** [Bri12]. **NJ** [Bos16]. **No** [Bau05, ADL18, Pes07]. **no-cointegration** [Pes07]. **Noel** [Rao16b]. **Noise** [And93b, FM96, Fra84, LT92, RB92, ST88, Spa93a, Spa93b, BCD18, KP10, Sim08, Vol12]. **Noises** [FR97]. **Noisy** [RT92, Tig85, LC03]. **Non** [And89, And92, BB95, BF97, BB99, Cam87, dBCO12, CT96, CZ12, CLL14, Cox91, DSW80, DZ18, DPT12, FK87, FRR17, FFGM15, GOV19, HHP84, Hal94b, HS05, Hid97, HH93c, Hög86, HZF93, Hz92, HA93, JS90, JvS95, KT94b, KLN18, Kok12, Kun97, LM88, LM94a, LT92, LM94b, MS08a, MT90, MWM97, Nag03, Nas93, Neu96, NBQ16, O'B87, PT81a, Pop90, Pou88, Pri80, Swi90, TK93, TA88, TC07, Tsa88, TW89, VY90, VWR87, Wan93b, XY89, YK06, YFL+14, ZZL14, dJCCL94, vS94, AHT13, Aud05, BM13, BH13, Bou08, Bra13, CT08, CHLT15, CCY16, DKV11, Efr14, FB13, FM98, GdSF13, GSO+17, HM13, HL11b, HS11, JP99, Kei03, KR98, Lat98, Lie12, LLG09,

CT87a, Che91, DK17, DH17, GAHT01, GRS97, GZF86, HW89, HT99, HB94b, HR95, KL09, Kul85, Kur17, Lee16, Lii85, MM93, McL93, Mur85, NP90, Rei94, SS95, SS96a, SF05, Tua92, Wan05, CNR17, DG98, DGH06, Erc11, FG04, HM13, HDB98, HD99, HB01, Iac10, KH04a, Ken12, KL13, KK12, MRT07, Rao11, RT09, RB13, WC14, Yam11]. **parameter-driven** [WC14]. **parameterization** [MZ06, PS99]. **Parameters** [AT87a, And93a, BM91, Bos96, Chi91, FR83, HW95b, HH81, HH16, Kab83, Kni87, LW91, MP18, PT05, SH88a, Tua84a, Tua88, Wat85, ZW08, BM03, BM09, HL11a, HLM03, LOS12, McC13, Mon98, OV04, PW05, QS00, Rao08, RDB14, WSS04, Wie13, ZT06]. **Parametric** [AV05, Cam87, DZ18, FRR17, GQ17, Hid97, KLN18, Kok12, Lee16, MLS97, NBQ16, Pre98, TK93, XHN17, vS94, Aud05, BB07b, dBCO12, DKV11, DPT12, Efr14, FB13, HS11, KM09, KM03, Kom99, LS03a, LLG09, NM11, NS13, Sun14, Vel03, WC10, YFL+14, ZZL14]. **Paretian** [TZ02]. **PARMA** [FRS11, TAM11, Wyl08]. **parsimonious** [DdM13]. **Partial** [And92, And93b, Bai93, Cho91, FK04, MZ06, NB83, SL04a, Yaj85, Yu07, Hos01, Kur11]. **Partially** [AK90a, SS96c, LLY14]. **Particle** [KS08b, DZ17, KOZ12]. **particular** [LL06]. **partly** [BB07b]. **Parzen** [Bha86]. **Past** [LX96, PM92, VY90, Li06]. **patches** [Pen07]. **pathwise** [DZ17]. **Patterns** [BS07, BI12]. **Paul** [LT18, Nea13, Neš16]. **Peak** [vS94]. **Peak-Insensitive** [vS94]. **Peaks** [KS94]. **Pearson** [Nag03, ZT18]. **Peccati** [Leo13]. **Pelagatti** [Pou16]. **Peña** [HC04]. **Penalised** [SR17]. **penalized** [PW05]. **Percentage** [PS06a]. **Performance** [BM89, PT86]. **Period** [LL95, MK93, Tia88, GA04]. **Periodic** [AG95, AV93, BL01, BH94, BHL94, Bos96, BF96, DD15, HG91, LB00, McL94, McL95, Mur85, Sak91b, SL04a, Sha08, Ula93, UT12, AB09, AMZ13, DH13, DdM13, GLL06, GKL11, Jen12, LL06, LR02, Mar99, PD12, SO97a, TS14, UD09]. **Periodically** [ACL01, AM05, DM96, Dun81, KKJ18, LL05, MK93, Tia88, BLL09, dBCO12, GA16, LLS08, Len16, SA07]. **Periodicities** [Ked87, FL00, HW99, WWW12]. **Periodicity** [CT87b]. **Periodogram** [Bri80, Has93a, HD96, HB93, HB94a, JvS95, Kro82, LO16, Lob97, PP99, Rei94, SP08, SP02, ZGH80, AO09, BDL08, FMS02, Hen01a, LLMR08, Li14, RMSF10, SH12, Vel07, WWW12]. **periodograms** [Wal00]. **periods** [GLL06, GA08]. **perron** [LN99]. **Persistence** [Jas03, LTK07, MMT05, Rav89, GMP15, SK09, Tay05]. **persistent** [Bou08]. **perspective** [GB99]. **Perturbed** [Oza82]. **Petros** [Nea13]. **Phase** [DZ18, LL95, PD12]. **PhD** [RTW14]. **phillips** [LN99]. **phillips-perron** [LN99]. **Pinkham** [Bha82]. **Pitman** [Hal94b]. **plane** [GB98]. **Plots** [HH81]. **Plug** [HD99, RS17]. **Plug-in** [HD99, RS17]. **Point** [ADL18, Ger18, KH98b, Rig92, Rig96, BFK19, HH12, HK08, NLL12, NSK+11, PZC14, RT02, SP12, WC10, Yam11, YD12]. **Points** [Rai96, AMS+17, Bet16, BH03, JFML13, NAJ12, PP16a, Roz01]. **Poisson** [AF16, DD15, FM04, JJL12]. **Poisson-Sampled** [DD15]. **polio** [KL09]. **Politis** [JMP16]. **pollution** [DA14]. **Polson** [Nea13]. **Polynomial** [AM07, HH05, Mas96, WH11, Kak06]. **polynomials** [Bla14].

Cho91, CL00, DJM86, DSW80, DF80, DM96, DD15, Dic82, Eng84, FT85, Fin16, GLML16, GL96, GZ15, GMR04, GZ88, GZW89, GZW94, HK90, HT99, Hög86, HR95, HB05, Jas03, JO06, Joy87, Kab93, KH01, KS08a, KOV94, Kak96, KPS04, KT94c, KH98b, Kun97, LL05, LX01, LM95, Liu12, MP90, Mar95, Mar92b, McC15, MM93, MM91, Mil95, MVS87, Mor83, Nas93, NP90, NR93, Ott88, Oza82, PC05, PS06a, PS01, Pet89, Por87, PP16b, Rai96, Ray93, Rig92, SS90, ST03, SSX18, Sch16, SP08, Shi93, SL96b, SM06, SR17, Spa93a, Spa93b, ST85, Str96, SHLL96, ST91, Tay03, Ter14, Tia88]. **Processes** [TP85, TV83, TC05b, TC07, TT82, Ula93, VY90, Ver87, VDO95, Vil01, Wal95, Wan93b, WT88, XY89, Yaj89, Yu07, ZM01, Zha04, AB09, AMS+17, And97, AG08, AR00, ASK15, BDS12, BC02, Bha97, BLL09, BC12, BFK13, BL13, BFZ02, BMH08, BH08, CL97, dBCO12, Cha99, CZ12, Cha05a, CP17, CADF11, CD12, CWDL97, Cra03, DGK14, DZQ10, Dat97, Deb11, DS04, DKV11, EDD17, EMNR09, FF13, FF10, FZ09, GAHT01, GA16, GJ16, GS13, GB98, HK17, HL11b, JJL12, Jen12, JPP15, JP99, JM04, Kak99a, KOD09, KL09, KM03, KP13, KOZ12, LLOS08, LLBM+11, LB11, Lie05, Mar12, MZW09, MY02, Nan14, NR07, NSK+11, Nie11, OV04, PR98, PRR04, PPS14, Pos08, PV15, RDB14, RT02, RT09, SO97a, SF11, Shi98, SO97b, SA07, SP18]. **processes** [Swe03, Tam09, TC13, Tri12, Tro13, TC05a, Tsa07, Vel07, VADG04, Vij06, WS11, Wan09, WP14, Zaf07, ZB02, ZC12, ZBD06, ZJ06]. **product** [LP04]. **Products** [Eng84, Liu92]. **professional** [Zaf08]. **Professor** [LT18, Pri94]. **Profile** [LW91]. **Projection** [XA99, ZT97, MS00b]. **Properties** [And92, AC18, BL01, BI09, Dav91, FRS11, FKMN02, HT99, Huz88, Kak96, KPS04, KTL00, MP90, PS01, Por87, Pos08, Sai86, SH87, SH88a, SP01, SK96, ST91, Tan87, Ter14, Tri06, Yaj85, BCFFT17, Cha05a, Erc11, FG04, Gir07, LN99, Lie05, RMSF10, Tam09, WR08, Zaf08]. **Property** [CR90, Fin85, Had95, Kab99, Kul85, Pol94, Tia88]. **proportional** [GG08]. **proposal** [Mon98]. **prototype** [NSK+11]. **Prototypical** [MP87]. **proving** [Lie05]. **Pseudo** [Bau05]. **Published** [Bos16, Cao19, Cha16a, Hal14, Kar16, Kil18, Lat17, Leo13, Lu18, McC15, McL17, Mcn15, Nea13, Neš16, Pou16, Pou17, Qui15, Rao16b, Rao17, Ter14, Tur18, Wil16, Omb13]. **Publishers** [Zha13]. **Pure** [BK03, CL95b]. **Purifying** [RT92]. **Pursuit** [XA99].

**Q** [Tur18]. **QMLE** [AF16, GSS17, IP08]. **Quadratic** [Abr87, GSS17, HIP87, SF93, NHCLP08]. **Quantifying** [NAJ12]. **Quantile** [CS08, CP16b, KMX17, Li14, LO16, BH10, CSD12, GMRO11, Kim15, PV15]. **quantile-based** [PV15]. **quantiles** [Jir16, Muk99]. **Quantitative** [Neš16]. **Quarterly** [Pon06]. **Quasi** [AB09, ABT18b, CF14, Huz88, Pet19, TC05a, CG07, CLL14, PD12, Per04, VP12, Zhu13]. **Quasi-Bayesian** [Pet19]. **Quasi-Likelihood** [ABT18b, Huz88, CF14, CG07, Per04]. **Quasi-Maximum** [TC05a, AB09, CLL14, Zhu13].

**R** [Bos09, Lat17, Rao14, Che09, Kil18, Lu18, Rao17, Bos10]. **R-INLA** [Rao17]. **radial** [BEvdW12]. **radioactivity** [DF11]. **Radius** [Liu92]. **Rafal**

HB93, HB94a, HB94b, Huz88, JL83, JWW99, Jan82, JS90, JA81, KMS15, KE88, Kas82, KKJ18, Kil18, KBB90, KC96, Kit81, KT01, KP93, Kra16, Kul85, KL98, Kum86, LW91, LL92, Led90, LL95, Leo13, LR88, LT18, Li84, LM94a, LX96, LX01, LS03b, LWL93, Lim87, LPS99, Liu89a, Liu89b, Lob97, Lu18, Lüt82, LM94b, MS08a, Mar00, Mar92b, Mas96, MMH88, MMT05, McC15, MT94a, MT94b, ML83, McL98, MV03, MG93, Mil84, MA93, MP84, Neu96, Nie15, NBQ16, O'B87, OJ03, OT98, Oza82, Pap94, Pau84, PS89, PBT00, PZ17, PT81b, PT86, Pou89, PM92, Pou16, Pou17, Pre98, Pri80, Qui15, RG80, RRW83, RG89, Rao10c, Rao14, Rob83, Rob87, RT17c, Sai83]. **Series** [Sai86, SL96a, Sch96, STA03, SBLS07, SR88, SR91, SR92, Sha08, She87, SS96b, Shi88, SS82, Smi08, SH88b, ST87, Sto85, Sto87, SW86a, Stu01, Tan81, Tan84, TK93, Tay98, Tay03, TA88, TP82, Tjø86, TM93, TS94, Tsa88, Tsa89, TY00, TW89, Tur11, Tur18, UH95, VWR87, Wal87b, WT19, Wil16, WL05, WTSL17, XA99, XHN17, Yak87, YB06, YL91, Yua00b, ZT94, ZW94, ZLY06, Zho92, ABT18a, AR10, AS00, And08, Art02, AHT13, AH13, BCD18, BBC16, Bar00, BDL08, BM13, Bet16, Bon01, Bon05, Bos09, Bou08, BC12, Bra05, BS02, Bro07, BFK19, BH01, BH03, CS08, Cai11, CSD12, CH14, CCGA13, CLY17, Cha16b, CD09, CCY16, CF14, CT10, CF98, CG11, CH11, DG98, DGH06, DC01, DE07, DLRY08, DL15, DH13, DPT12, DP10]. **series** [DA14, DLPP14, DR11, Fan05, FB13, FLL13, FK99, FP12, FL00, FKK12, FM04, GG08, GF15, GM15, GB06, Góm07, GAP09, GKL11, GLN15, GSO$^+$17, HPY02, Hal13, HM13, HM03, Has13, HCT04, Hon97, HL11b, HR15, Hos01, HW99, HDB98, HD99, HC00, HB01, Hur01, HK08, JMP12, Jan10, JFML13, JW16, Jin18, Jir16, JT03, JT11, KP15, Ken12, KH04b, KC10, KL11, Kom99, KGY18, KXS$^+$12, LC03, LLS02, LM00, LZ18, LD04, LV00, LLS08, Len16, LNVK02, Li98, LLY14, LL97, LPZ15, LTT18, LLS97, LOS12, Lub99, Mar99, MTJ14, MGRM10, MY04, Mau11, MJ12, MT15, ME98, MIN$^+$16, Mil10, MS00b, MRT07, Muk99, NM11, Nie05, Nis09, Omb13, PZ04, PD12, Par13, PT04, Pen07, PR03, PRC03, PR10, PS00, PSSS09, QR98, Rao10b]. **series** [Rao18, RS17, RNI13, Sbr11, SL97, Sme15, ST05, SO12, Sto19, TW02, TM98, TAM11, TWVB00, TT97b, Unn04, UD09, VP12, Vel99, VW15, VY16, WWG09, WL11, WD10, WC14, WX18, Yau12, Zho12, Zho13, ZJ06, Hal14, Lat17, McL17, Bos09, Jan05a, Rao10a]. **Series-Theory** [Rao14]. **Set** [BC97, Fas00]. **SETAR** [De 01]. **Sets** [HT99, KC11, Kur18]. **shape** [GLL06]. **Shephard** [Cha16a]. **Shift** [Bai94, TSL08, RGLA11]. **shifting** [TT97a]. **Shifts** [LKB15, LLS02, LM00, McC13]. **Short** [Deg87, Ger18, CCY16, KP13, LLBM$^+$11]. **short-** [KP13, LLBM$^+$11]. **short-memory** [CCY16]. **Short-Range** [Ger18]. **Show** [HH81]. **shrinkage** [Gao97]. **Shrinked** [PS06a]. **Sided** [Sch96, Hon97]. **Siem** [Cha16a]. **Sieve** [CP03, MP18, MK15, FP18, Pos08]. **Sign** [AS00]. **Signal** [FM96, MT15, BM04, Iri02, SP12]. **Signal-To-Noise** [FM96]. **Signals** [Gor81, RT92, GOP$^+$12, LSSC16]. **signed** [KT11]. **Significance** [BK03, HR93]. **Significant** [LLY14]. **similarity** [Bar00, Lie12, RCLM$^+$11, ST05]. **similarity-based** [Lie12]. **Simple**

[Bre94, Has00, Liu89b, SRHZT83, Arv14, BCD18, Sha11, Vid09, Vog99]. **Simplicial** [KLM16]. **Simulated** [MVS87, HLM03]. **Simulating** [Cra03]. **Simulation** [ASK15, Com96, SA07, SC97, XY89, Cai11, GA16, GJ16, Mil06]. **Simultaneous** [HR93, SS90, SK96, Tom87]. **Single** [Kab94, OM17, XHN17, BP12, BDM98, BC12, DZ17, JFML13]. **single-equation** [BDM98]. **Single-Index** [XHN17]. **singular** [CADF11, KP13]. **Singularity** [TV83, Wan93b, HS04]. **Sinusoidal** [Qui89, Sak93]. **Sinusoids** [LT92]. **SISO** [KM04]. **situations** [TWVB00]. **Size** [Pic82, KA08, KT10, LS03a, LN99]. **skip** [Cha15b]. **skip-sampled** [Cha15b]. **slope** [Ioa10, VN17]. **Slowly** [Joy87, TT97a]. **SM** [LLOS08]. **Small** [HD96, HI15, BEvdW12, TNZ04]. **Small-** [HI15]. **small-angle** [BEvdW12]. **small-sample** [TNZ04]. **Smooth** [LS06, SLN99, BEL06, Bra16, GLN15, Kei03, Kil11, LNV98, San18, Sol04]. **Smoothed** [HD96, Rei94]. **smoother** [Nag03]. **Smoothing** [AK90a, DCCL03, Fer90, HT86, HV92, KC96, SS82, DPT12, Góm07, KC11, KD00, KD03]. **Society** [Leo13]. **Software** [Pou17]. **Solution** [Pou86, Pou88]. **Solutions** [CADF11, Qui82, Vol12]. **solving** [BM03]. **Some** [Abr87, BCFFT17, Bre94, Cha15a, DS04, Fin84, FL04, Gab88, GB98, HT86, Hög86, Huz88, JA81, Kum86, Li84, Li06, Liu89b, MP90, NV96, Oke98, Por87, PT86, RRW83, Sai83, Sai86, SK96, STA03, Tjø86, Tua84b, Wal00, Bri12, CG07, Gir07, Kak99b, KS18, LKN05, LP14, OV04, PT04, Sbr11, Sol04, LP10a]. **Sonia** [Pou17]. **Sons** [Bos16, Rao17, Tur18, Wil16]. **Sørensen** [Zha13]. **Sotoca** [Pou17]. **sound** [Iri02]. **Space** [AK90a, Aok91, BSS17, CG11, DB98, De 91, IJ99, LWL93, Mar92a, MS07, PT05, dJ86, dJCCL94, CNR17, DB03, FKD10, GdSF13, Góm07, GAP09, GJ01, Guo03, KD00, KD03, Pen07, PS99, Pro03, Qia14, QS00, RR09, Sel10, WS02, WLC12, Pou17]. **Space-Time** [DB98, CG11]. **Spaces** [CH15, Ott88]. **Sparse** [XX18]. **Sparsely** [LL95]. **Spatial** [Rao13, Rao16b, DF11, LLG09, Rao08, Wie13, Rao17]. **Spatio** [KC11, Rao12a, Rao17, AR06, BJR17, Rao08, Rao13, RDB14, RT17b, RT17a, VPWD11, WH11]. **Spatio-Temporal** [Rao12a, Rao17, KC11, AR06, BJR17, Rao08, Rao13, RDB14, RT17b, RT17a, VPWD11, WH11]. **Special** [CH11, LT18, RW17, SO12, LPZ15]. **Specification** [CW99, Has94, MN95, Oke98, Pos05, Smi08, dJ86, DS04]. **specifications** [BS15b]. **Specified** [LR88]. **Spectra** [BDH+18, MP90, YR92, IC05, LP04, ME98, WWW12, ZT18, Qui15]. **Spectral** [Ala89, AY96, BDH+18, BI09, Büh96, CMK05, CD86, Dah83, DNL81, FF13, FM96, FRP99, GM85, Gor81, GQ17, HQ89, Has93b, Kim91, KLN18, KST95a, KST95b, KJ85, Kra16, LM95, LO16, Liu92, Mar00, MdS89, MVS87, Neu96, NP96, PS89, PR95, PR88, Pöt90, Pri96, RB92, Rig92, Rig96, SS90, Sak91b, TM93, Tom87, Vel94, WCK12, Wil17, Wyl08, Zha92, ASK15, BJR17, Bha97, Cha05a, Efr14, Efr19, Gir07, HV08, Hen01a, HS04, HT10, HW99, Ioa11, Jin18, Kak06, KM99, Kom99, KXS+12, Len16, Li12b, LL18, LLS97, MS00b, MRT07, PP12, PP16a, RCLM+11, SA07, WJM11]. **Spectral-based** [WCK12]. **Spectrum** [BB87, Cam87, Dro07, HB90, Jan82,

Kul85, Mél85, RG89, Vel00, vS94, FNV08, Gao97, Ioa10, KP13, Wal00]. **Sphere** [Leo13]. **spherical** [LP10b]. **sphericity** [LTT18]. **spot** [BL13, YFL+14]. **spread** [VPWD11]. **Springer** [Bos09, Cao19, McC15, Ter14]. **Spurious** [CL97, Mar95, NVS06, BS02]. **Square** [AK90b, Kab87, Ray88, XX18, PZ04]. **Square-Root** [XX18]. **Squared** [HT99, IY03, LM94a, ML83, BM04, DZ17, HDB98, Ing01, Kat12, KLN04b, QS00, YLC12]. **Squared-Residual** [ML83]. **Squares** [AT87a, Bai94, BC01, Bri80, FRS11, Gra95, Hua90a, HB05, KP90, LTK07, LH96, MW97, Nie15, Pem87, Pet86, PS95, RBY92, TP85, BB12, FG04, HOS15, HL11a, Hil13, Ing01, Ioa11, KHS03, KF08, LM00, LL12, Sto19, TvV02, Wal03]. **Squares-Based** [LTK07]. **Stability** [CS11, Lim92, MS08b, Wei86, Wei85, KK12]. **Stable** [De 91, KT94c, Nas94, TZ02, BH08, KOZ12, QR98, ST05, ZC12]. **Stage** [CGN15, Wri95, Efr19, HOS15]. **Standard** [Dun81]. **Standardized** [Vel94]. **Star** [Kil16]. **State** [AK90a, Aok91, CJ82, De 91, GJ01, HHP84, IJ99, LWL93, Mar92a, MS07, Pen07, PT05, Pri80, dJ86, dJCCL94, FKD10, GdSF13, Góm07, GAP09, Guo03, KD00, KD03, PS99, Pro03, PS06b, Qia14, QS00, Rao11, RR09, Sel10, WS02, WLC12, Pou17]. **State-Dependent** [HHP84, Pri80]. **State-Space** [IJ99, MS07, PT05, dJ86, GJ01, GdSF13, Góm07, GAP09, Guo03, KD03, Pro03, RR09, Pou17]. **static** [GBY17]. **Stationarity** [AP95, CL06, Cha91, FT85, Kun97, LP10a, Liu92, NVS06, Pic82, Pou86, Pou88, PP16b, VWR87, VN00, BJR17, BEL06, BFK19, BH03, BH10, CLL14, DR11, HM03, Jen12, Kri09, LS03a, Rao08, Xia01]. **Stationary** [Abr87, And92, AM05, AVW16, AM18, AM07, BB95, Bar87, Bat83, Bha89, BD92, BLT92, CN17, sC88, Dic82, FK87, FR83, GP06, GL96, GOV19, GZ15, Hin82, HA93, HS11, JL83, KT94a, Kei03, KF92, KS94, Liu89b, Log04, MS08a, MW05, MIN+16, Mil84, Mor83, Nas93, Neu96, Ott88, PS92, PS06a, Pet89, Pou89, PP16b, Qui82, RG80, RG89, Rig92, Rig96, SS89, ST03, SP08, SRHZT83, SM06, SR17, Sto85, SC97, SP18, Swi90, TC05b, TW89, VY90, WT88, Yaj89, Yua00b, ZT94, ZM01, dJCCL94, AN08, ABT18a, AG08, AHT13, ASK15, Bar00, BS15b, BG00, Bon01, Bon05, CT08, CHLT15, CZ12, Cha05a, Cra03, DG98, DKV11, DP10, Fos13, GSO+17, GS13, HK17, Kak99a, KM03, KP10, Kle08, Lie12]. **stationary** [LOS12, LBV09, Mau02, MT15, PZC14, RDB14, RT17a, RMSF10, RS17, SM13a, Tam09, Vel99, Vol12, WS11, Wal00, ZC12, Zho13]. **Statistic** [Ali83, Dah85, Kat08, LM04, Tua87, LTT18, Yab12, ZT18]. **Statistical** [AiL15, BP12, DMHF12, Kim16, LT83, MT94b, Oza82, PT81b, Rao08, Rao12b, Rao14, Ter14, GLN15, NKC15, Par13, Ter11, TD11, Tur18, Zha13]. **Statistics** [BCT15, Bos16, Dic82, Lu18, Mcn15, PS92, PP99, Rao12a, SF93, Tan84, Tua84b, Tur18, Bos09, CHLT15, GPRV00, Lar98, LD04, Rao13, SM13b, VP12, FA03, Mau11, Rao16b]. **Steady** [CJ82]. **Step** [Pem87, Ton82, EK13, HW09, KGY18]. **Stephens** [Nea13]. **stepwise** [CGM08]. **Stochastic** [ACL01, CT01, DN95, DF80, Fin85, GA01, Gor18, GL19, Jen04, KS08b,

KS05, MG93, Ott88, PT81a, Pou86, Rao16a, SS89, Shi88, Tjø86, Ton81, Wri95, Zha13, Cle01, Com04, FK99, GAHT01, HWBD11, HLM03, Lat98, LP10b, McC13, NHCLP08, San17, SO97b, Sim08, Tri12, Tri06, Vid04, WS11]. **stock** [Wie13]. **Stoffer** [Rao14]. **strategies** [VADG04]. **Stratospheric** [BHL94]. **Strength** [HW95a]. **strict** [BH10]. **Strictly** [Qui82, Vol12]. **Strong** [DS91, Mas96, Hid07, TD11, ZZL14]. **Strongly** [Hid97, Yaj89, KM03]. **Structural** [AES06, AH13, BW18, DGJ06, HOS15, HR04, HV99, Ott88, Rav89, Sbr11, Ter85, WT19, BHLS11, BH01, BH03, CP16a, Fos13, GA04, GA08, HM03, Kap05, Kat12, KA07, Kur18, Rod13, WE07, WR08, Wri98, ZL12b]. **Structure** [AM80, Bol88, Gab88, Li84, MPR91, RZ10, RA92, SBLS07, Góm07, HW99, Lat98, PZ04, TD11, ZS01]. **structures** [BEvdW12, JW16]. **Studentizing** [DGK14]. **Studies** [CG82, LT83]. **Study** [Eng84, HHP84, Lim87, Dit00, SL97, SO97b]. **Sub** [STA03, Tay05]. **sub-sample** [Tay05]. **Sub-Sampled** [STA03]. **Subba** [Cox94, Wil18]. **Subject** [MW16]. **Subordination** [WT88]. **Subprime** [WW17]. **Subsampling** [ADD19, JMP12, KW04, LLS08, MJ12, JMP16]. **Subset** [GR81, Gae00, HO84, PT82, PPT93, PBT00, Tha90, YL91, ZT97, BPT02, MZ06, Unn04, Wan05]. **Subspace** [Bau05, GH11, SP18]. **successive** [TvV02]. **Sucharita** [Ter14]. **Suddenly** [And93a]. **Sufficient** [Dic82, Kan81]. **sugarcane** [VPWD11]. **Sum** [DJM86, Nie15, Yu07, BFK19]. **Summaries** [LW91]. **summary** [NSK+11]. **Sums** [Bai93, Eng84, CP17, Chu12, DGK14]. **superharmonic** [TK08]. **superposition** [GLL06]. **support** [PP16a]. **Supwald** [Kil16]. **surface** [GSO+17]. **surfaces** [KXS+12]. **surveillance** [AK10]. **Survey** [HN80]. **Survival** [Gor18]. **Switching** [BBKL17, FRR17, HLHT94, Liu12, MT94b, SK96, Smi08, Cav14a, Cav14b, KOD09, KFS02, KC10, PW05, PS03, PS06b, ZS01]. **symbolic** [MGRM10]. **Symmetric** [Nas94, LZ18, TWVB00]. **symmetry** [LLOS08, PV15]. **syndromic** [AK10]. **System** [BHL90, Nag03, Sim08]. **Systems** [Li93, PBT00, Pos05, Sin93, Tig85, Wri95, XX18, YK06, GH11, GP02, KWPV12, Kur11, NHCLP08].

**T** [Cox94, JMP16, GL96, HL17, TP03]. **Ta-Hsin** [Qui15]. **Tail** [Hog18, BM13, BDS12, Hil13]. **tail-trimmed** [Hil13]. **Tailed** [GRT17, JMP16, EM08, GZ15, JMP12, KW04, MJ12]. **Tails** [Hal14, HPY02, MS00a, MS01]. **tangent** [Kei03]. **taper** [HC00]. **Tapered** [Dah83, JvS95, MP10, Roz01]. **Tapering** [AV05, Zha92]. **Tapers** [CWD00]. **TAR** [WTSL17]. **Tata** [Wil18]. **Taylor** [Zha13]. **technique** [GPRV00]. **Techniques** [Neš16]. **temperature** [CG11, VN17]. **temperatures** [EP17]. **Temporal** [BS02, MW16, Rao12a, Rao17, SF11, Sou07, SW86b, TC05b, AR06, BJR17, Has13, KC11, Rao08, Rao13, RDB14, RT17b, RT17a, VPWD11, WH11]. **temporally** [GM15]. **Terms** [KH94, Qui89, Sak93, Sib01, GJ06]. **Test** [AY88, Arb08, APH86, BH92, BR06, CP03, Dro07, Eva80, FN97, FA03, HL06,

HCH00, Has01, HP92, KA08, LM04, Lju88, MN95, O'B87, PP97, Pre98, RG80, RA92, Sch96, Sch16, Shi88, TLG93, TZ02, Tua86, Tua87, Vel94, VN00, XHN17, AHT13, BCD18, BJR17, BEL06, Bet16, CG07, CD09, CD12, DR11, FR07, GA04, GPRV00, HW09, Hid07, ILT14, JW16, Jin18, KL09, KT10, Lar98, LD04, LNVK02, LKN05, LTT18, MM12, MGRM10, Nis09, PV15, Rao08, Sha11, SP12, TM98, TNZ04, VW15, WWW12, Wes13, WX18, XPZL10, ZS17, Zhu13].
**Testing** [AP95, AiL15, BiS17, Bar00, Bea18, BG95, BHLS11, Bet16, BK07, BH01, CT06a, CHLT15, Cha15b, CKR18, Cub95, Del96, DKV11, DK17, Fer90, FFGM15, FM98, GM15, GA01, Gil99, GHHK18, HS05, HM13, HLX10, Hin82, HR15, JN18, JT03, Kan81, Kas82, Ken12, Kil11, KPRN03, KK12, KS05, KP08, Kun97, LS03b, LG11, LBV09, MMH88, Pap05, PR10, Pon06, PP16b, QN82, Rai96, RB92, SL96a, SS16, ST03, SS96b, SS98, SK09, Tay98, TT97a, TSL08, Wri98, Xia01, YR95, Yua00a, Yua00b, Ano99d, AR06, dBCO12, CNR17, CP17, CF98, DHT14, FL04, Fos13, HCT04, Hon97, Ioa10, Jen12, Kap05, Kim15, LP10a, LLS08, MGRM10, MY04, MLS97, NS13, Oke98, RGLA11, SL00, San18, SM13b, TW02, Vog99, WSS04, Wie13].
**Tests** [AN92, AN94, AN08, AES06, BK03, Bre94, BH10, CL06, CISG16, CT92, Che93, CL95b, CG82, CD86, Duf81, EF06, GRT17, GL96, Hal92, Hal95, HIP87, HS98, HR04, HH16, Joy92, Kil16, KH98a, KLN04a, KL98, KLM16, LKB15, Lee16, LTK07, LL18, ME98, MW16, OT98, PF95, PRC03, PT81b, Sai83, SS01, ST99, Smi08, Tay03, Won97, WL05, YK06, ZT18, And97, AS00, Art02, BP12, BDM98, BH13, Bra13, Bra05, BFK19, BH03, CT08, CR99, CL01, CW99, DL15, DK13, DS04, Dit00, DdM04, Duc05, Fan05, GF15, HL02, HK14, HM03, HLT10, KT16, Kat12, KP13, Kur11, LT17, LLOS08, LLS02, LS03a, LN99, LT03, LL10, LLT14, LM08, Mar07b, MP16, MR12, NKC15, NR11, PSU08, Pes07, Psa01, Rod13, Roz01, Sen07].
**tests** [SF98, Sme15, Sol04, Swe03, kTR98, Tay05, WE07, ZL12b].
**tests*** [Kat09].
**Texts** [Rao14, Bos09].
**Textures** [YR92].
**th** [CWDL97, ZBD06].
**th-order** [CWDL97, ZBD06].
**their** [BDL08, CA99, PP16a, Yu07].
**Theorem** [BT94, Cha91, Kee97, Mor83, Yaj89, RB13].
**Theorems** [Leo13, Sto85, BT13, BDL08, Chu12, KL10].
**Theoretic** [Bra16].
**theoretical** [Zaf08].
**Theory** [AY96, BT06, DNL81, GP06, HP17, HT86, IP08, Mél85, MdS89, Nea13, Pou17, Rao14, Wal87a, Arv14, BP18, Deo97, JPP15, LP14, LTT18, LP19, ZL12a].
**there** [Sen07, Vog99].
**thinning** [WP14, ZJ06].
**Third** [Bri80, Gab88, Kak96, SS89, Tan87, Hos01].
**Third-Order** [Bri80, Gab88, Kak96, SS89].
**third-series** [Hos01].
**Three** [BM89, LHR82].
**Three-Dimensional** [LHR82].
**Threshold** [AB86, BLT92, CG19, CL95a, Che95, Cli07, GMRO11, GT93, GLML16, Kap01, Lim92, Log04, Mar92b, Pet86, Str96, Tha90, Ton82, WTSL17, ZL12b, BHLS11, CS08, Cam04, De 98a, KMX17, LR02, LL10, WL98, XPZL10].
**thresholding** [PP12].
**Thresholds** [CT86, Gao97].
**Time** [AY88, AC93, AF16, ARS86, ABT18b, Ala89, ACL01, And93a, AC96, AM05, Ano97b, Ano99c, Ano02, Ano03, Ano04, Ano05b, Ano06a, Ano07, AVW16,

Aok91, AV05, AD04, APH86, AHL$^+$18, AC18, Azz81, BS07, BB95, BC97, BC95, BS15a, BO05, BP11, BBKL17, BW00, BH91, BH92, BG95, BDH$^+$18, BLL05, BI09, Bos10, Bos16, BD92, Bro95, BS98, CH14, CS15, Car85, CT08, Cha16a, CT96, Cha91, CD94, CAP94, Che09, CG82, Com96, CKR18, CW82, CS84, CS87, Cor95, Cox91, Cox94, DB98, DN99, DF80, Deg87, Dic82, DK17, Dit04, Dun81, DH17, Elt94, Eng84, Eva80, FK87, Fin84, Fin85, Fin16, FK04, FP16, Fra84, Fra05, GR81, Gab88, GCK99, GPH83, GT93, GA01, GRS97, GKY18, Giu17, GHHK18]. **Time** [GOV19, Gra95, GJ80, Gra82, GH91, GZF86, HHP84, HO84, Hal94a, Hal95, HW95a, Hal14, HS05, HT88, HT86, HV92, HR88, Has82, Has00, Has93b, Has94, Has01, HH81, Hid97, Hin82, HH93c, Hog18, Hok83, HN80, HR93, HV99, HB93, HB94a, HB94b, Huz88, Hyn93, IMR18, JMP16, JL83, Jan82, JS90, Jan05a, Jan10, JA81, JM04, KMS15, KE88, Kas82, KKJ18, Kil18, KBB90, KC96, Kit81, KT01, Kra16, Kul85, KL98, Kum86, LW91, Lat17, LL92, Led90, LL95, LR88, LT18, Li84, LM94a, LX96, Li98, LX01, LS03b, LWL93, LM95, Lim87, LPS99, Liu89a, Liu89b, Lu18, Lüt82, LM94b, MS08a, Mar00, Mar92b, Mas96, Mau11, MMH88, MMT05, McC15, MT94a, MT94b, ML83, McL98, McL17, MV03, MG93, Mil84, MP84, Neu96, Nie15, NBQ16]. **Time** [O'B87, OJ03, OT98, Oza82, Pap94, Pau84, PS89, PBT00, PZ17, Pet19, PT81b, PT86, Pou89, PM92, Pou17, PH02, Pre98, Pri80, Pri96, Psa08, RG80, RRW83, RG89, Rao10a, Rao10c, Rao14, Rob83, Rob87, RT17c, Sai83, Sai86, SL96a, Sch96, STA03, SBLS07, SR88, SR91, SR92, Sha08, She87, SS96b, Shi88, SS82, Sin93, Smi08, SH88b, ST87, Sto85, Sto87, SW86a, Str96, Tan81, Tan84, TK93, Tay98, Tay03, TA88, TWVB00, TP82, TP85, Tjø86, TM93, Ton81, TS94, TC05b, Tsa88, Tsa89, TY00, TW89, Tur11, TT82, UH95, VP12, VWR87, VDO95, Vij06, Wal87b, WT19, WL05, WTSL17, XA99, XHN17, Yak87, YL91, Yua00b, ZT94, ZW94, ZLY06, Zho92, ABT18a, AR10, AS00, And08, Art02, AHT13, AH13, ASK15, BCD18, BBC16]. **time** [Bar00, BDL08, BM13, Bet16, BP03, Bon01, Bon05, Bou08, Bra05, BS02, Bro07, BFK12, BFK13, BFK19, CS08, Cai11, CSD12, CCGA13, Cha99, CLY17, CP17, Cha16b, CCY16, CF14, CF98, CG11, CH11, DG98, DB03, DGH06, DC01, DE07, DLRY08, DL15, DH13, DHT14, DPT12, DP10, DA14, DLPP14, DR11, Erc11, Fan05, FF13, FB13, FLL13, FK99, FP12, FL00, FG04, FM04, GG08, GF15, GA16, GM15, GA04, GA08, GB06, GAP09, GKL11, GLN15, GSO$^+$17, HPY02, Hal13, HM13, Has13, HCT04, Hon97, HL11b, HR15, HW99, HDB98, HD99, HC00, HB01, Hur01, HK08, Huz07, ILT14, JMP12, JFML13, JW16, Jin18, Jir16, JT03, JT11, KM03, KP15, KWPV12, Ken12, KH04b, KC10, KL10, KL11, Kom99, KGY18, KXS$^+$12, LC03, LLS02, LM00]. **time** [LZ18, LD04, LV00, LLS08, Len16, LNVK02, Li14, LLY14, Lie12, LP14, LL97, LPZ15, LTT18, LLS97, LOS12, Lub99, Mar99, MTJ14, MGRM10, MY04, MJ12, MT15, ME98, MIN$^+$16, MS00b, MRT07, Muk99, NHCLP08, NM11, Nie05, Nis09, PZ04, PD12, Par13, PT04, Pen07, PR03, PRC03, PR10, PS00, PSSS09, QR98, RCLM$^+$11, Rao10b, Rao18, RS17, RNI13, Sbr11, SL97, SO97b, Sme15, SA07, SCW19, ST05, SO12, Sto19, SR07, Stu01, TW02,

TM98, TAM11, TC13, Tri11, TC05a, TT97b, Unn04, UD09, Vel99, VW15, VY16, Wal00, WWG09, WL11, WD10, WC14, WX18, Yau12, ZT18, Zho12, Zho13, ZJ06, YB06, Bos09, Omb13, Pou16, Qui15, Wil16].
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**Uhlenbeck** [OV04]. **UK** [Rao14, Rao17]. **Unbiased** [AF91, Zie99, Lug06, VY16, Wan16]. **Unbiasedness** [Fin85]. **unbounded** [LP04]. **Uncertainty** [LS06, Kil98, NAJ12, PH02]. **unconditional** [LD04, SF98]. **Uncorrelated** [MIN+16, FR07, Kat12]. **unequal** [DL15, Jin18, LL18]. **Unified** [Eng84, HP14, Kim16, KJ85, PW84, Lie05, LP19]. **Uniform** [BDL08, GP06, Mas96]. **unifying** [GPRV00]. **Unimodality** [MA93].

[AD04, BBKL17, BDH+18, Dun81, GKY18, Pet19, Wal87a, BP11, CP17, DHT14, FG04, Lie12, LP14, MS00a, MS01, PH02, RCLM+11, ZT18]. **Vector** [AK90b, BMY99, BR06, CV06, Dav91, HT93, KP89, KP93, LH96, Lüt85, MK15, PS92, Pap94, Pap05, PS95, RA92, She88, ZT94, Zho92, AN08, BB14, DdM13, Joh03, Kak99a, KD03, Mau02, MR18, SL00, SAZ13, UD09]. **vectors** [MS00a]. **Version** [Rav89]. **Versus** [AP95, HS98, MS08a]. **very** [AG08]. **Via** [BT06, Jan82, MT94a, MT94b, Neu96, Wah89, KS08b, KGY18, Mar99, MW05, TS14, VP12]. **vibrometry** [LL06]. **Vicinity** [FM96]. **view** [HK17]. **Viewpoint** [RBY92]. **Ville** [BDH+18]. **Vine** [BS15b]. **virus** [VPWD11]. **VMA** [Cav14b]. **Volatility** [Bea18, Ber07, CPR18, Hal14, HL17, Jen04, KS08b, KS05, LKB15, Pet19, BL13, CT08, CHLT15, Com04, EFT16, HL18, HWBD11, McC13, Tri12, Wan16, YHN99, YFL+14, Zaf08]. **Volume** [Ano97b, Ano98b, Ano00b, Ano01d, Ano03, Ano07, NNC91, Ano99c, Ano02, Ano04, Ano05b, Ano06a]. **vs** [PS07].

**Walk** [CL95b, Hal92, BH01, Ing01]. **Walker** [CADF11, Hyn93, SR88]. **walks** [Ste05]. **Walsh** [Sto85, Sto87, Sto90]. **Walsh-Fourier** [Sto85, Sto87, Sto90]. **Walter** [Lu18]. **warming** [EP17]. **Warning** [BHL90]. **Watson** [Ali83]. **Wavelet** [CN17, DL15, Neu96, ST97, VN00, WC10, AG16, DP10, FNV08, Gao97, GA16, KM99, LL18, MRT07, Nan14, RCLM+11, RT09, ST05]. **Wavelet-Based** [DL15, VN00, RCLM+11]. **wavelet-Fisz** [FNV08]. **Wavelets** [Gil99, Pri96, AVF98, Ano99d]. **Way** [ZW94]. **Wayne** [Kil18]. **Weak** [FRS11, HMS13, Hua12, Hid07, Maï12, San17]. **Weakly** [Sto85, XX18, BDL08, Bra11, Psa01, PV15]. **Weighted** [FRS11, Iri02, ST91, ZW12, BM09, CP17, DGK14, GF15, HI15]. **Weighting** [SSW15]. **Which** [HP92]. **White** [And93b, FR97, RB92, BCD18]. **Whitney** [Mau11]. **Whittle** [AG16, BDL08, Iac10, JC17, Kul85, Nie11]. **Wiener** [Góm07, Wan09]. **Wiener-Kolmogorov** [Góm07]. **Wigner** [BDH+18]. **Wilcoxon** [Bet16, Ger18]. **Wilcoxon-Type** [Ger18]. **Wild** [DLLN15]. **wildfires** [NSK+11]. **Wiley** [Bos16, Rao16b, Rao17, Tur18, Wil16]. **William** [Tur18]. **Wilson** [McL17]. **Window** [Bha83, Büh96, CAP94, KP13]. **Wishart** [Tri12]. **Within** [Kra16]. **Within-Group** [Kra16]. **Without** [Aok91, Lim92]. **Woodward** [Kil18]. **worth** [PS00].

**X** [Jan05b, BEvdW12, Pfe94, Pou17]. **X-11** [Jan05b, Pfe94]. **X-ray** [BEvdW12]. **xiii** [Nea13].

**yellow** [VPWD11]. **yield** [SPH18]. **York** [Cao19, Hal14]. **Yuanhua** [Ter14]. **Yule** [CADF11, Hyn93, SR88].

**Z** [Mau11]. **Zero** [BS15a, FM96, HK90, VY90, CWDL97, JJL12, Mar99, PP16a]. **Zero-Crossing** [HK90, CWDL97]. **zero-crossings** [Mar99]. **Zero-Modified** [BS15a]. **Zeros** [BS15a]. **Zucchini** [Lu18]. **Zumbach** [McC15].

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