

A Complete Bibliography of the *Journal of Time Series Econometrics*

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Title word cross-reference

AR(1) [Sim12]. b [ASV09]. D [TZCP19]. I(1) [Eve10]. Z^d [DF22].

-Vine [TZCP19].

across [Mar21]. **Activations** [LXZ13]. **Adapted** [OLL19, PMA12].
Adaptive [LX10]. **Additive** [HMS11]. **Adequacy** [WSAF20]. **Adjustment**
[BD15, Can22, Oll21]. **Aggregate** [Qui21]. **Aggregates** [HT13]. **Algebra**
[Sim12]. **Algorithm** [Koc11]. **Analysing** [AS18]. **Analysis**
[BiS09, BPS21, CP22, KMSZ19, Lee19, Pol09]. **Analyzing** [KSJ17]. **Annual**
[LX11]. **Antipersistent** [Sim12]. **APARCH** [JP17]. **Application**
[ABH18, APMA20, BiS09, PCG12, Vaf15]. **Applications** [OLL19, TZCP19].
Applied [GW13]. **Approach**
[BFFB19, DL23, KSJ17, KP21, OLL19, Qui21, Sim12]. **Approximations**
[Man10]. **Approximators** [Koc11]. **ARCH** [AL16, KR09, MY13].

ARFIMA [Bou18, Man10]. **ARMA** [DF22]. **ARMA-type** [DF22]. **Artificial** [LXZ13]. **Asset** [TTS22]. **Asymmetry** [AS15]. **Asymptotic** [HT13, HMX13]. **Asymptotically** [Oku14]. **Asymptotics** [KR09]. **Augmented** [AHL17]. **Australia** [Kol19]. **Autocorrelated** [ASV09, PMA12, SKT17, Poi18]. **Autocorrelations** [Oku14, WH11]. **Autocovariances** [Oku14]. **Automatic** [CDH11]. **Autoregression** [AUY20, Cai09]. **Autoregressions** [AS18, Akn13, LS11]. **Autoregressive** [Dem09, LEP12, Ngu16]. **Average** [BZ14, ML12, Ngu16, SKJ19]. **Averaging** [DL23, GZ20].

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Walk [Lar15]. **Wavelet** [MTCdM11]. **Wavelets** [PMA12]. **way** [DF22]. **Weakly** [AD14]. **Wealth** [Qui21]. **Weighted** [Akn13].

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