

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

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## Title word cross-reference

AR(1) [Sim12].  $b$  [ASV09]. I(1) [Eve10].

**Activations** [LXZ13]. **Adapted** [OLL19, PMA12]. **Adaptive** [LX10].  
**Additive** [HMS11]. **Adjustment** [BD15]. **Aggregates** [HT13]. **Algebra**  
[Sim12]. **Algorithm** [Koc11]. **Analysing** [AS18]. **Analysis**  
[BiS09, Lee19, Pol09]. **Analyzing** [KSJ17]. **Annual** [LX11]. **Antipersistent**  
[Sim12]. **APARCH** [JP17]. **Application** [ABH18, BiS09, PCG12, Vaf15].  
**Applications** [OLL19]. **Applied** [GW13]. **Approach**  
[KSJ17, OLL19, Sim12]. **Approximations** [Man10]. **Approximators**  
[Koc11]. **ARCH** [AL16, KR09, MY13]. **ARFIMA** [Bou18, Man10].  
**Artificial** [LXZ13]. **Asymmetry** [AS15]. **Asymptotic** [HT13, HMX13].  
**Asymptotically** [Oku14]. **Asymptotics** [KR09]. **Augmented** [AHL17].  
**Autocorrelated** [ASV09, PMA12, SKT17, Poi18]. **Autocorrelations**  
[Oku14, WH11]. **Autocovariances** [Oku14]. **Automatic** [CDH11].

**Autoregression** [Cai09]. **Autoregressions** [AS18, Akn13, LS11].  
**Autoregressive** [Dem09, LEP12, Ngu16]. **Average**  
 [BZ14, ML12, Ngu16, SKJ19].

**Based** [BD16, DR15, GW13, LL10, LX10, Mil10]. **Basis** [GW13]. **Be** [DI11].  
**Behavior** [HT13, JP17]. **BEKK** [Bur15, HLP16]. **benchmark** [Vaf15].  
**between** [Ngu16]. **Bias** [BZ14, DK19, LEP12, Skr14]. **Biases** [AL12].  
**BINMA** [KSJ17]. **Binomial** [KSJ18]. **Bivariate** [KSJ18, SKJ19]. **Block**  
 [PPP15]. **Bond** [GW13]. **Bootstrap** [LEP12, PPP15, Wan14]. **Break**  
 [Skr14, Sol16]. **Breaks** [BiS09, BFC11, Skr18, Smi12].

**capital** [Sin16]. **Carlo** [Bur15, Non16]. **Case** [PR11]. **CDS** [GW13].  
**CDS-Bond** [GW13]. **chain** [Non16]. **Change** [ILT17, PCG12]. **Changed**  
 [GP10]. **Changes** [Kur15]. **Changing** [HMX13]. **Chow** [Poi18]. **Chow-Lin**  
 [Poi18]. **Cities** [BiS09]. **Clarifications** [Pol09]. **Class** [AD14]. **Cloning**  
 [Lau13]. **Close** [Lar15]. **Coefficient** [Akn13]. **Cointegration**  
 [BD15, GW13, HI12, ML12]. **COLS** [LEP12]. **Common** [CHP11, HLP16].  
**component** [Non16]. **Components** [BD15, CHP11, MM14]. **Computing**  
 [ABH18]. **Condition** [AHL17, Skr18]. **Conditional** [BZ14, San17].  
**Consideration** [WG11]. **Constrained** [Bur15]. **Continuous** [Sim12].  
**Convergence** [BiS09, JL10]. **Copulas** [MTCdM11]. **corrected** [SKT17].  
**Correction** [DK19, Skr14]. **Correlated** [MM14]. **Correlation** [AS15].  
**Correlograms** [AL12]. **Costationarity** [CN10]. **Covariances** [San17].  
**Covariate** [AHL17, GW13]. **Critical** [ASV09]. **Cycles** [Pol14].

**Daily** [CGW11]. **Data** [BD16, BiS09, Lau13, LX11, NB09, Oku14].  
**Data-Driven** [BD16]. **Dependence** [JP17, LL10]. **Dependent** [AD14].  
**Design** [PMA12]. **Design-Adapted** [PMA12]. **Detecting** [CHP11].  
**Detection** [HMS11]. **Deterministic** [BD15, VSGZ10, WH11]. **Dickey**  
 [Sol16]. **Dickey-Fuller** [Sol16]. **Discretization** [Sim12]. **Dispersed** [SKJ19].  
**dispersion** [KSJ18]. **Distortion** [Skr14]. **Distributed** [AK18].  
**Distributions** [SN09]. **Disturbances** [Ngu16]. **Diverse** [TM17]. **Do** [Lip17].  
**Domain** [HT13]. **Double** [LL10]. **Double-Length** [LL10]. **Drift** [Lar15].  
**Driven** [BD16, KSJ18, Sim12]. **Dynamic** [AS15, Poi18]. **Dynamics**  
 [CHP11].

**Econometric** [HM11]. **Economic** [BCHL11, LS11]. **Edgeworth** [AD14].  
**Editors** [BCHL11]. **Effect** [JX18, PCG12]. **Effects** [MY13, Oku14].  
**Efficiency** [AS18]. **Efficient** [JN11]. **EGARCH** [DK19]. **either** [Sim12].  
**Electricity** [Lip17]. **Elliptical** [SN09]. **Environment** [NB09]. **Equity**  
 [AS18]. **Error** [LEP12]. **Errors** [ABH18, JX18, ML12, PMA12, SKT17].  
**Estimating** [WH11]. **Estimation** [Akn13, ABH18, BZ14, Eve10, HI12,  
 LX10, LEP12, MTCdM11, Oku14, OLL19]. **Estimator** [Lau13, RW10].  
**Estimators** [DK19]. **Euro** [PCG12]. **Evaluating** [CDH11, JS11]. **Evidence**

[VSGZ10, Sin16]. **Exact** [Sim12]. **Examining** [Pol14]. **Expansions** [AD14]. **Expectations** [JS11]. **Exponential** [AS15]. **Extended** [Man10, Poi18]. **Extraction** [MW10, MM14, TM17].

**Factors** [HLP16]. **Fama** [Vaf15]. **Fama-French** [Vaf15]. **Feasible** [BZ14]. **Filters** [WM16]. **Financial** [BCHL11]. **Finite** [DK19]. **Finite-Sample** [DK19]. **First** [BZ14, HI12]. **First-Order** [BZ14]. **Fit** [MW10]. **Fixed** [ASV09, Sol16]. **Fixed-** [ASV09]. **Flexible** [KSJ18]. **Follow** [AS18]. **Forecasting** [BCHL11, Koc11, LX11, OLL19, SN09, Vaf15]. **Forecasts** [BZ14]. **Fossil** [Lip17]. **Fourier** [Pol09]. **Fractional** [BD16, Bou18, HI12, ILT17, Lar15, Man10, Sim12]. **French** [Vaf15]. **Frequency** [AS18, HT13]. **Frontmatter** [Ano14a, Ano14b, Ano15a, Ano15b, Ano16a, Ano16b]. **Fuels** [Lip17]. **Full** [KSJ17]. **Fuller** [Sol16].

**GARCH** [Bur15, CGW11, JL10]. **Gaussian** [Cai09, Man10]. **General** [BD15]. **Generalized** [Bou18, OLL19]. **Generation** [Lip17]. **Good** [RW10]. **Goodness** [MW10]. **Goodness-of-Fit** [MW10]. **GQL** [KSJ17]. **Graphical** [JS11].

**Haar** [PMA12]. **Hamiltonian** [Bur15]. **Heterogeneous** [PCG12]. **Hidden** [LXZ13]. **Highly** [ASV09]. **Homogeneous** [Kur15, KSJ18]. **Hybrid** [Lau13, CGW11]. **Hypothesis** [DR15].

**Idea** [Pol14]. **Identifying** [MY13]. **Impact** [AHL17, Lip17]. **Impossibility** [PR11]. **Improved** [BD15, Ngu16]. **INAR** [KSJ18]. **Increased** [Lip17]. **Increment** [BD16]. **Index** [LX11]. **Individual** [Oku14]. **Inefficient** [AS18]. **Inference** [Eve10]. **Infinite** [Dem09]. **Infinite-Order** [Dem09]. **Inflation** [GP10, LX11]. **Initial** [AHL17, Skr18]. **Innovations** [Cai09, Sim12]. **Innovative** [OLL19]. **Instrumental** [NB09]. **Instruments** [Dem09]. **Integration** [Bou18, ILT17, dO11]. **International** [Sin16]. **Interpretations** [Pol09]. **Intra** [CGW11]. **Intra-Daily** [CGW11]. **Intraday** [GHK13]. **Introduction** [BCHL11]. **Irrelevance** [PR11]. **IV** [Mil10].

**Jackknife** [LEP12]. **Just** [RW10].

**KPSS** [ASV09, Skr14].

**Lag** [LL10]. **Lagged** [OLL19]. **Laplace** [JX18]. **Learning** [Koc11]. **Least** [Akn13]. **Length** [LL10]. **Level** [BiS09]. **Levels** [KSJ18, LX11]. **Leverage** [JX18]. **Light** [Lip17]. **Likelihood** [DK19, JN11, Lau13, Mil10]. **Likelihood-Based** [Mil10]. **Limit** [AL16]. **Lin** [Poi18]. **Linear** [KR09, WM16]. **Local** [OLL19]. **Locally** [AD14, CN10]. **Logs** [LX11]. **Long** [AS15, DR15, Mil10, PR11, Sim12]. **Long-run** [PR11].

**Many** [LXZ13]. **Market** [AS18, Vaf15]. **Markov** [Non16, Smi12]. **Masthead** [Ano13a, Ano13b]. **Matrix** [Aba12, AS15]. **Matrix-Exponential** [AS15]. **Matter** [Lip17]. **Maximum** [DK19, Lau13]. **May** [DI11]. **Mean** [ILT17, LEP12]. **Measure** [MW10]. **Memory** [AS15, DR15, Sim12]. **Meta** [SN09]. **Meta-Elliptical** [SN09]. **Method** [AS18, Lee19, OLL19, Poi18]. **Methods** [ABH18]. **Misspecified** [JL10]. **mobility** [Sin16]. **Model** [AL16, BZ14, Bou18, CDH11, DK19, JP17, Sim12]. **Modeling** [DI11, GS14, JX18]. **Modelling** [HM11, SKJ19]. **Models** [CGW11, HLP16, JL10, JS11, KS11, KR09, Lau13, LEP12, MY13, Ngu16, Smi12, Non16, Poi18]. **Moments** [OLL19]. **Monitoring** [GHK13, WH13]. **Monte** [Bur15, Non16]. **Monthly** [LX11]. **Moving** [BZ14, ML12, Ngu16, SKJ19]. **Multidimensional** [BD16]. **Multiple** [BiS09, Kur15]. **Multivariate** [Mil10].

**Nearly** [JN11]. **Negative** [KSJ18]. **Neglected** [LXZ13]. **Network** [Lee19]. **Networks** [LXZ13]. **Neural** [LXZ13, Lee19]. **Noise** [Man10]. **Non** [AL16, BCHL11, Cai09, KSJ18, KR09, Kur15]. **Non-Gaussian** [Cai09]. **Non-Homogeneous** [Kur15, KSJ18]. **Non-Linear** [KR09]. **Non-stationarity** [BCHL11]. **Non-stationary** [AL16]. **Noncausal** [LS11]. **Nonlinear** [Dem09, Lee19, Mil10]. **Nonlinearity** [LXZ13, LL10, San17]. **Nonparametric** [BFC11, dO11]. **Nonstationary** [Akn13, DI11, TM17]. **Note** [AL16]. **null** [Sol16]. **Numerical** [ABH18].

**Observation** [KSJ18]. **Observation-Driven** [KSJ18]. **Observations** [HM11]. **Off** [DI11]. **Omitted** [Eve10]. **Optimal** [MM14, Wan14, WM16]. **Order** [BZ14, Dem09]. **Outliers** [HMS11]. **Outlying** [HM11]. **Over-dispersion** [KSJ18]. **Ox** [Non16].

**Panel** [BiS09, Dem09, Oku14]. **Panels** [Mil10, PCG12]. **Parameter** [Bou18]. **Parameters** [HMX13]. **Parity** [BiS09]. **Partially** [LX10]. **Particle** [Non16]. **Particular** [AS18]. **Pattern** [GHK13]. **PCSE** [RW10]. **Periodic** [dO11]. **Periodicity** [BCHL11, CGW11]. **Point** [Wan14]. **Power** [ASV09, BiS09]. **Prediction** [WM16]. **Prequential** [SN09]. **Presence** [ML12, Oku14, WH11, Sol16]. **Price** [BiS09, LX11]. **Prices** [AS18, Lip17]. **Problems** [WM16]. **Process** [KSJ17, Lar15]. **Processes** [AD14, AS15, Dem09, SKJ19]. **Proportion** [AS18]. **Purchasing** [BiS09].

**QMLE** [AL16, JL10, KR09].

**Random** [Akn13, Lar15]. **Randomized** [LXZ13]. **Rank** [BD15, Mil10]. **Ratio** [BD16, JN11]. **Rational** [JS11]. **Re** [GS14]. **Re-switching** [GS14]. **Real** [WH13, WM16]. **Real-Time** [WH13, WM16]. **Realized** [WH13]. **Recursive** [BD15, Sol16]. **Reducing** [Skr14]. **Regression** [Ngu16, PMA12, Smi12]. **Regressions** [HMX13, LL10, SKT17]. **Regressors** [Kur15]. **Renewable** [Lip17]. **Representation** [HLP16]. **Representations**

[AL12]. **Residual** [GW13]. **Residual-Based** [GW13]. **residuals** [Poi18].  
**Results** [KS11]. **Return** [CGW11, DI11, Vaf15]. **Review** [ABH18].  
**Revision** [MW10]. **Rich** [NB09]. **right** [Sol16]. **right-tailed** [Sol16]. **Risk**  
 [ABH18, Vaf15]. **risk-return** [Vaf15]. **Robust** [KSJ17, Sin16]. **Root**  
 [Aba12, AHL17, BFC11, Dem09, LX10, PPP15, Skr18, VSGZ10, Wan14].  
**Roots** [BD16, JN11]. **Rotation** [GS14]. **Rules** [TM17]. **run** [PR11].

**Sample** [DK19]. **Sampling** [TM17]. **Seasonal** [HMS11, JN11, LX11].  
**Seemingly** [SKT17]. **Selecting** [NB09]. **Selection** [CDH11, Ngu16]. **Self**  
 [DR15]. **Self-Similarity** [DR15]. **Semantics** [Pol14]. **Semiparametric**  
 [BD16]. **Sequences** [AD14]. **Sequential** [AK18]. **Series**  
 [AL12, ASV09, BCHL11, CN10, Eve10, HMS11, HM11, KSJ17, LS11, Lee19,  
 Mil10, MTCdM11, TM17, WG11, Non16, Sin16]. **Signal**  
 [MW10, MM14, TM17]. **Significance** [SKT17]. **Similarity** [DR15]. **Simple**  
 [Man10]. **Size** [ASV09, AK18, Skr14, SKT17]. **Smooth** [AD14, Bou18].  
**Smoothly** [HMX13]. **Some** [JS11, KS11]. **Spatial** [LL10]. **Spurious** [Pol14].  
**Square** [Aba12]. **Squared** [LEP12]. **Squares** [Akn13]. **Stage** [Akn13, HI12].  
**Standard** [ABH18]. **States** [Sin16]. **Stationarity** [BD16, BCHL11].  
**Stationary** [AL12, CN10, KSJ18, AL16]. **Statistical** [Pol09]. **Statistics**  
 [BD16]. **Still** [Lip17]. **Stochastic** [Lau13]. **Structural**  
 [BiS09, BFC11, Kur15, MY13, PCG12, Skr14]. **Structure** [JP17]. **Style**  
 [GS14]. **Switching** [GS14]. **Syllogisms** [Pol14].

**Tail** [JP17]. **tailed** [Sol16]. **Tapered** [PPP15]. **targeting** [Bur15].  
**Technique** [JS11]. **techniques** [Non16]. **Temporal** [HT13]. **Test**  
 [ASV09, BFC11, DR15, GW13, Mil10, Ngu16, Skr14, WH13]. **Testing**  
 [AK18, Dem09, ILT17, Kur15, LXZ13, LX10, ML12, PPP15, PCG12, San17,  
 Skr18, VSGZ10]. **Tests**  
 [AHL17, BD16, BD15, JN11, LL10, SKT17, Wan14, dO11, Sin16, Sol16].  
**Theorems** [PR11]. **Theory** [AL16, DK19, HMX13]. **There** [VSGZ10].  
**Think** [RW10]. **Threshold** [AS18, KS11]. **Time** [AS18, ASV09, BCHL11,  
 CN10, Eve10, HMS11, HM11, KSJ17, LS11, Lee19, Mil10, MTCdM11, Oku14,  
 SN09, Sim12, TM17, WH13, WG11, WM16, Non16, Sin16]. **time-series**  
 [Sin16]. **Trade** [DI11, PCG12]. **Trade-Off** [DI11]. **tradeoff** [Vaf15].  
**Transformations** [AD14]. **Transition** [Bou18]. **Transitory** [CHP11].  
**Trend** [Skr18, VSGZ10]. **Trends** [WH11, WG11]. **Two** [Akn13]. **Two-Stage**  
 [Akn13].

**U.S.** [BiS09, GP10]. **Unbiased** [Oku14]. **Underlying** [LX11]. **Uniform**  
 [AD14]. **Uniformly** [AK18]. **Unit** [AHL17, BD16, BFC11, Dem09, JN11,  
 LXZ13, LX10, PPP15, Skr18, VSGZ10, Wan14]. **United** [Sin16]. **Univariate**  
 [HLP16]. **Universal** [Koc11]. **unobserved** [Non16]. **Unrelated** [SKT17].  
**Using** [ASV09, KSJ17, LXZ13, LX11, PMA12, Non16].

**Valid** [AD14]. **Validation** [SN09]. **Value** [ABH18]. **Value-at-Risk** [ABH18]. **Values** [ASV09]. **VAR** [MY13]. **Variables** [Eve10, NB09]. **Variance** [PR11]. **Variations** [MW10]. **Varying** [SN09]. **versus** [LX11]. **via** [MY13]. **Volatility** [DI11, GHK13, GP10, JX18, Lau13, WH13, Vaf15].

**Walk** [Lar15]. **Wavelet** [MTCdM11]. **Wavelets** [PMA12]. **Weakly** [AD14]. **Weighted** [Akn13].

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