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

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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].

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