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Title word cross-reference

$\alpha$ [LC08], $b$ [YV11], $F$ [OY06, Sen03], $I$ [2] [Kon03, KNR11], $L$ [GK18], $L_{1,2}$ [CM18], $M$ [LHK15], $S$ [PS07], $T$ [DD12, Ard09, Die01, FHP10, MP08], $U$ [HH18].

-estimation [PS07], -estimators [LHK15], -ratio [Die01, MP08], -ratios [FHP10], -Stable [LC08], -statistic-based [HH18], -statistics [GK18], -test [OY06], -tests [Sen03].

1 [Bår01]. 1973-2003 [Nie08].

2.2 [Oom99]. 2013Special [Smi16]. 2nd [Sil11, Wil11].

4 [ÖD11, PY11].

B [PY11]. back [PT11]. Backfitting [LMP14]. backward [Eve13]. band [NF11, YP13]. bank [Bütt99]. based [AD13, Ble15, BB11, Dah02, Das05, DM14, DF09K8, EKS08, FZ14, GOS06, HH18, Io05, JK15, Kal12, Kao07, KM04, KY15, LLL01, MS98, PR16, S00, Tse02, OD11]. basis [BK03]. Bayesian [Mar12, Ard09, BL98b, BR07, DV07, GFCK09, Kau00, KWTZ18, KP04, Koo10, MNT03, MY00, MF03]. bedtime [LPR17]. Behaviour
[LN00, Fan06, Gre04, Juh05, LN99, Sen03]. BEKK [PR14]. Between
[Sen98, BK19, HK01]. Beyond [vKR18]. bias [AD15, HKH04, PUY08].

bias-adjusted [PUY08]. Bimodal [FHP10]. binary [BK13b, Ble15, Cha17,
CR14, Fr0506, HMY11, JM17, JPYX16, MZ18, RVH05, Tho06]. binary-choice
[Tho06]. bivariate [CLTZ04]. block [Ioa05, MTV17, PP02]. block-wise
[MTV17]. Blockwise [Bra09]. Bootstrap [DM08, MP05, BZ18, CO12,
Cam16, Du16, HH18, Io006, Io005, Kap08, MW18, PP02, Tch15].

Bootstrapping [Xu08]. both [GS13]. Bounds [AC02, BH07a, Lec99]. Box
[Shi08]. Break [Yan12, BCCW08, iSS06, Cho03, HK01, KY15, LN00, Yan02].
break-point [BCCW08, Cho03]. Breakdown [CO12]. Breaking [iSDLB05].
breaks [GM04, Io005, JMN00, Kim14, Pit04]. bridge [FS04]. brief [CK16].
bubbles [EN12]. BUGS [MY00]. business [VST03, Kau00].

C [LO13, PY11]. capita [iSDLB05]. capital [Bit99]. care [DT06]. Carlo
[Far02, SHD99]. case [BKLO8, PP04]. causal [HS04]. Causality [Haf09].
cautions [BMO04]. CCE [Wes18]. censored [Bri11, HS18, ZL15]. Central
[DSW18]. Change [AHHK06, BHKY17, BP03, DW19, DP06, VST03, Kri12,
LKN03, LR06, Xu15]. Change-point [AHHK06]. changes [Hog17, YP13].
changing [WX18]. characteristics [KJ03]. Chetan [Gör12]. China
[MW08]. choice [BK13b, BC10, HMY11, K03, MZ18, Tho06, ZL04]. class
[AD15, DV07]. classes [Cam16]. Cliff [MP11]. Clive [Osb12]. closed
[Han05]. closed-form [Han05]. clusters [MW18]. co [GS13]. co-trending
[GS13]. Coefficient [XP98, Juh05, LMP14, LCG11, RPS14]. coefficients
[CR14, Zan02]. coexplosive [EN12]. COGARCH [HKL07]. coherency
[BK19]. Cointegrated [BL98a, CPP01, HJ99, JS04, Nie08, Pét00, PS01].
cointegrating [CS04, DLS09, HP04, LST01, Mad05, RG06]. Cointegration
[Cha11, JMN00, Nie01a, RM09, BiS13, EM02, HK15, JLN08, Kon03,
KN11, LLL101, NF11, ÖD11, PP04, PR16, Qu07]. collinear [Myn11].
collinearity [M.J19]. Common [Kim14, BiS13, ZSP12]. comparative
[BSJ02, Tak08]. comparing [TW19]. Comparison
[CK98, DP06, Joc13, Mad10, PP04]. competing [CCG07]. component
[BT02, BSJ02]. components [BT02, HK00, NV02, Smi08a]. composite
[JS14]. computation [MFB03]. Computationally [vdS98, GL07].
concentration [PS09]. condition [DSW18, PV01]. Conditional
[NT09, AM07, BR07, Bra12, CLW15, CHS09, DSW18, Fr07, GKL18, GM00,
GL07, Hsu17, HS17, JLO1, KMWV02, KN08, Mol01, Tse02, Zha13].
Conditionally [Sen98]. Conditions [SHD99, Bra09, HLT08, YZ13].
Conference [An019, FS09, PS16, PS11a, Smi15, Smi16, Smi17].
Confidence [DM14, KY15, Gos04]. consequences [DO04]. Consistency
[DD02, BCCW08, Cho03]. Consistent [GS13, Hsu17, Tho06]. constancy
[HH99]. Constant [NT09, DW19, JS04]. constraints [Sca16]. Constructive
[CDF98, EKS08, Lec99, PY11, YP01]. continuous-time [EKS08].
contribution [Han99a]. contributions [Phi15]. Control [CDF98, BF19].
Controlling [GO00, GL07, GS18]. controls [Joc13]. conventional [Wri10].

Convergence [MW08, Ble15, SHD99, iK07]. convex [Kuo08]. convexity [Sca16]. copula [CLTZ04]. copulas [JMO5, Smi03]. correction [AD15, BR04, DRB07, EM02, KMT03, LP09]. correction-volatility [LP09]. correlated [BS13, BKL08, MMP14, PP04, Xu14]. Correlation [NT09, DW19]. Corrigendum [Ano05, OD11, PY11]. cost [Fan06].

count [AT04]. counted [CLTZ04]. countries [CMKSW01]. country [Kon03].

Counts [RVH05, CLTZ04]. Course [Koo10]. covariance [All07, FLL16, MP05, WZQ07]. Covariates [BLV08, BF19, DHB12, HH10, JW19]. Cox [BM06, Shi08].

D [HK99]. Dag [Os12]. Danish [Nie08]. Data [GT99, Han99b, HP99a, Abr13, AYZ14, AT04. AS19, AB16, BFK11, BMO04, BW02, BC07, BRS16, BW10, CE09, Can11, Cha17, DD12, DRB07, Eve13, Had00, HL05a, HMY11, HS18, Joc14, Kap08, Kim14, LCG11, LP09, Mad10, PR16, Rod02, RPS14, San08, Tho06, WL13, ZSP12, Han99a, HK99, Wil11].
Denis [Ano11a]. densities [BH07b, LW17, WS05, iK07]. density [JK10, Tak08, iK07]. dependence [BY13, BK19, BB11, CJKL17, CPT11, HKR15, Hal08, Hua08, OTP04, PS03, SR09, DHT09]. Dependent [MS98, Sí11, Frs06, Gre04, LK05, LX17, Mag10, Smi08a, WH07, WL13].
derivative [AN08, SZW10]. derivatives [HM09]. detection [Kri12].

Determination [HP04, Kon03]. Determining [FT00, LP09, ST06].
deterministic [AT18, DLS09, GS13, JMN00, NV02].
diagnostic [MV07]. diagnoses [Tse02]. Dickey [LN99, LN00, LV06, Sen03]. difference [CH01, LKSN03, LP05]. difference-stationary [LKSN03]. difference-stationary [CH01].
differences [CLTZ04, GK18, Yan12]. differencing [FT00, Joc14]. different [AS19, Mad10]. differentiable [LHK15]. differential [Nic02].
disaggregated [ABS03].
disaggregation [MS05b, Pro06]. discontinuous [BR04]. discovery [GS18].
Discrete [JPX12, KR03, BC10, LK05, Xu14, ZfL04]. discretely [Hua11].
discussants [HP99b]. Discussion [Han99a, Han99b, Sch12a, GT99].
dissimilarity [ABDW15]. distance [KS10, May07, Win19]. Distinguishing
[HK01, PST08, CM07], distributed [PP04]. Distribution
[ABS03, Lar98, Dan05, Die07, Geo07, HL00, LR06, Mag02, OY06].
Distributions [EM02, LC08, KRH+09, Sch12b]. Disturbance [KP98].
disturbances [KK05]. dominance [LPW14]. dominances [BLW11].
Donald [Sch12a]. Double [CCD*18]. Double/debiased [CCD*18]. drawn
[LR06]. drift [EKS08]. driven [Ver11]. DTARCH [HJ05, JJS14]. due
[KP01b]. dummies [KjL03]. dummy [MZ18, vGS02]. duration
[GM00, KN08, OTP04]. durations [Bri11]. Durbin [KK05]. Dynamic
[Fan06, KP08, PS03, Pro06, BiS13, BH16, Bra09, BH07a, BC10, BW10,
sCK10, CK12, Dem02, Eve13, HW07, HS18, Isk10, JK15, Kan00, Khe15,
KP05, KP04, PP04, Qu07, QWL16, RV02, SR09, SHR14, ZfL04]. dynamics
[HP10, HH00, MN11].

earnings [AH04, Ulr08]. earnings-equation [AH04]. East [Lec99].
EC [AM01]. ECF [JK10]. Echelon [BL98a]. Echelon-form [BL98a].
Econometric [BJN03, BU09, CPP01, CK16, Wil11]. Econometrics
[AdP17, Ano10, Ano11a, Ano11b, Ano12b, Ano13, Ano14, Ano15, Ano16,
Ano17, Ano18, Ano19, BT13, CLLT14, CD09, FS09, GM98, HS98, Mar13,
NS01, ÖD11, PY11, Smi08b, Smi15, Smi16, Smi17, AM02, Gal17, Phi15,
Sen09, Mar12, Sil11]. Economic [Ano19, EM98, FS09, Gia15, HS98, MW08,
Os12, PS16, PS11a, Ros16, Smi08b, Smi15, Smi16, Smi17, Smi18, BK19,
CMKSW01, KP01b, MNT03, OTP04]. Economy [XP98]. Ed [Sil11, Wil11].
Editors [GM98, NS01]. Edmond [Phi15]. effect
[CG05, GS18, HP10, JW12]. effects [AYZ14, AS19, AM07, BKL08, BFK11,
BC07, CLW15, Cha17, DDF09, VST03, Gre04, GFCK09, HMY11, Hsu17,
KT18, Lec99, LCG11, LPR17, MP08, OY06, RPS14, Ros17, ZSP12].
efficiency [BH07a, DSW18, DG11, LPW14, Sen09]. Efficient
[Nie04b, vdS98]. EGARCH [KK03]. eigenvalue [LST01]. elliptical
[BRH07a, KRH+09]. emending [HKR15]. Empirical
[XP98, Bra02, Bra09, Bra12, EN09, HK01, Ma17, Ots11]. employment
[Lec99, PS01]. encompassing [Han99a, HP99a]. endogeneity
[HSW15, KK11, TD14, Van10]. endogenous
[JPX12, JPX16, Kan14, KL09, MZ18, QWL16, RVH05, Sil03]. entropy
[WS05]. equalities [PT11]. equation [AH04, DM08, Kiv13]. equations
[DRB07, LK05, Nic02, PS09, vGS02]. equicontinuity [Hag14]. equilibria
[Kas15]. equilibrium [BR04]. Errata [Ano09]. Erratum [Ano12a]. error
[AH04, BSJ02, BY13, EM02, GO00, HSW15, KMT03, LP09, Mao16, PP04,
PUY08, SR09, Smi08a, WZO06]. errors [ABS03, BCCW08, BKL08, Cho03,
DD12, Du16, MS05a, MPP14, NS12, PS17, WH07]. errors-in-variables
[WH07]. estimated [DM08]. estimates [Zam02]. Estimating
[BL98a, BH07b, CG05, FP12, FS04, HW08, JW12, JPX16, Mad05, Mon98, YP13, YG02, HP10, LHK15, Sor00, WZO06]. **Estimation** [AYZ14, BK13a, CS07b, CM18, CK12, Dan05, HHK04, HH10, Kam98, Kan14, KN08, LX17, LC08, Mag02, McK01, WL13, Xu14, Abr99, AH04, AS11, All07, Ana13, Ard09, AB16, BK13b, Bre02, CSL14, CPT11, CHS09, DT06, DRB07, EKS08, FG03, FPR15, FLL16, FF10, GH06, Gor06, GFCK09, HKLZ07, HM09, HH18, HSW15, HS18, Hua11, JK10, JJS14, Joc13, KMT03, Kaw07, KK11, KS10, Kjl03, Kri12, fLLL10, LG08, MP05, May07, MT17, MZ18, MT99, NF11, OLL06, Par02, PS03, Pit04, PS07, PS17, QWL16, RG06, RPS14, SR09, SZW10, Shio8, Sil03, Spe09, Tho06, Van10, Ver11, WH07, WS05, Zl04, Zha13, ZL15].

**Estimators** [AN08, BW10, Cho03, Esc18, Gre04, Mag07, Sun13, iK07].

**Evaluation** [GS18].

**Evidence** [Akr04, HK01].

**Exact** [McE08, vGS02, JS04, Van10].

**Example** [FF10].

**Excessive** [YG02].

**Excessive-zeros** [YG02].

**Exchange** [Akr04, JLLN08].

**Exclusion** [Ada16].

**Exogenous** [Ana13, Esc18, vKR18].

**Expansion** [RVH05].

**Expectations** [Ros07, BFHM08, JS04].

**Expenditure** [ABS03, CE99].

**Exploring** [MNT03].

**Explosiveness** [GSW19].

**Exponential** [BC14, BM17].

**Expression** [Han09].

**Extended** [MFB03].

**Extraction** [HK00].

**Factor** [BFHM08, PS11a, Sen98, AT11, BHKY17, BH16, Geo07, HS04, JK15, Kan00, Kim14, KP04, LP09, MN11, SHR14, VDP03].

**Factor-augmented** [AT11].

**Factors** [BiS13, LP09, Wes18].

**Failure** [CH02, EJN02].

**False** [GS18].

**Families** [BC14].

**Family** [Liu09].

**Far** [BM17].

**Fat** [JL01].

**Fat-tailed** [JL01].

**Female** [DRB07].

**Few** [MW18].

**Field** [BM17].

**Fields** [Dal02].

**Filter** [Lin05, McE08, MFB03].

**Filtered** [DW19].

**Filters** [Kaw07].

**Financial** [FS09, GL09].

**Findings** [KP01b].

**Finite** [Ada16, DFGK98, KK05, HI05a, HL00, DHT09].

**Finite-sample** [KK05].

**First** [Joc14, Koo10, KM04, Yan12].

**First-differencing** [Joc14].

**Fiscal** [AM01].

**Fixed** [YV11, AYZ14, BFK11, BC07, Cha17, Gre04, HKR15, HMY11, LCG11, Mad10, MP08, RPS14, ZSP12].

**Flexible** [CLLT14].

**Fluctuations** [VST03].

**Forecast** [CK98, CH02, EJN02].

**Forecasting** [CH01, EM98, KP04, NS01, NV02, Ros16, Smi15, AM01, CMKS01, GM04, Gia15, Haf09, JK15, UT19].

**Forecasts** [ACMG+11, HL01, HC04].

**Foreword** [HS98].

**Form** [BL98a, Han05, YT08].

**Formation** [PS01].

**Formulas** [McE08].

**Formulation** [HK00].

**Forward** [Fan06].

**Forward-looking** [Fan06].

**Fractional** [LV06, LP05, NF11].

**Fractionally** [KK05, Nie04b].

**Framework** [EM98].

**Frameworks** [DP06].

**Free** [CDR09].

**Freedom** [KP98].

**Frequency** [Cha11].

**Friend** [BM17].

**Frontier** [Smi08a, TK04].

**Full** [VDP03].

**Full-factor** [VDP03].

**Fuller**
Fuller-type [LN00]. Fully [NF11]. function [BK03, Ble15, EJN02, GW12]. Functional [Juh05, BHKY17, YT08]. Functional-coefficient [Juh05]. functions [BK13a, BH07b, CS07b, Gor06, Joc14, LHK15, LG08, Sor00, YG02]. Further [WZO06, GOS06].

G [Sch12a]. game [LX17]. games [KWTZ18, Xu14, Ano19]. gap [Frö07].


Least [Pit04, PS17, HW07, KP05, Kuo08, NF11, PR16, WZQ07, Win19].
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BCCW08, BT02, BSJ02, BKL08, BFK11, BR07, BPR10, BM06, BFHM08, BC07, Bri11, CS07a, CR14, sCK10, Cho06, CDR09, DT06, Dem02, DG11, Geo07, GM00, GT99, GFCK09, HZ12, HKLZ07, HH10, Isk10, JLLN08, JL01, JW12, JRX16, KK03, Kau00, KK11, KN08, KP04, KNR11, LP09, LO13, LPR17, LR05, MP11, NT09, PR14, PV01, Pét00, PS01, PS09, PS07, PQ13, QWfL16, Sen03, Shi08, ST06, Tif14, TK04, VDP03, Wil09, Zam02, Zha13].

Model-selection [HS17]. modeling [CE99, SHD99].

Modelling [BLV08, CLTZ04, CH02, DV07, Rüm04, Sni03, HJ05, Osb12]. Models [BLV08, BL98a, BL98b, CDF98, CK98, Kam98, KP98, Lar98, Mon98, PS16, PS11a, Sen98, XP98, AS11, Ada16, AN08, AYZ14, AT04, AT11, AM07, AHHK06, BHKY17, BH16, BR04, BK13b, Ble15, BW02, BM17, Bra02, Bra09, Bra12, BR16, BC10, BW10, CLTZ04, CPP01, Cha17, CGLL15, CM18, sCK10, CHS09, CH01, CK16, CK12, DSW18, DV07, EB07, EKS08, Esc18, Eve13, Fan06, FP12, FF10, FVJ12, FS04, GM04, GO00, GOS06, Gro04, GL07, Hag14, HJ99, HK00, HS04, HM13, HM09, HMY11, HW07, HK01, HS17, HSW15, HS18, HWY08, HJ05, JK10, JJS14, Joc14, JM17, JS04, Juh05, JRX12, Kan14, KS06, Kaw07, KL09, Khe15, KP05, KMW02, KS10, KP01a, KP04, KSD99, LS05, flL10, LC11, Mad10, Mag10, Mc01, My00].

models [MS05b, MZ18, MT99, NS12, Nie04b, Nie08, Oom99, PY11, PT11, PS17, Rag05, RM09, RV02, RPS14, San08, Sil03, Sni08a, SHR14, TD14, Th06, Tse02, Ver11, WH07, WL13, YP13, Yan02, YP01, ZfL04, ZSP12, ZL15].

moderate [GSW19]. modified [NF11]. Moment [EK98, KP05, Bra09, Bra12, HKLZ07, HS17, Ino06, Mo01, PT11].

Moments [DM07, Dem02, KK03, Sil11, vds98, CK12, Ots11]. money [Nie08, Pét00]. monitoring [AHHK06]. monotonic [GM00]. monotonicity [HM09]. Monte [Par02, SHD99]. MSE [HHK04]. Multi [KRH'09]. Multi-tail [KRH'09]. Multinomial [Bre02, GL07]. Multiple [Cha17, BP03, BCCW08, TW19, YP13]. multiple-break [BCCW08].

multiplier [BR16, RR14]. Multivariate [AM09, PR14, AT04, DV07, DM04, Geo07, Haf09, JLLN08, LP09, MS05b, MT99, Nie04b, VDP03]. My [BM17].

Myong [Sil11]. Myoung-jae [Sil11].


Nelson-Siegel [CDR09]. nested [KMT03]. network [BK03, flL10, LX17, LPR17]. Networks [Ad017, ABHK17, MTV17, Ros17]. Neumann [HP04]. neural [BK03]. neutral [BH07b]. news [AM09]. NIG [JL01, Wil09]. NLLS [BK13b]. Non [AM07, Ble15, Bri11, CJP12, Frö06, GK18, GM00, HZ12, HMY11, Kas15, KWTZ18, Kri12, LS05, LC11, LNN09, Mar13, PS11b, Van10, Xu08, BT02, BKL08, BR04, BZ18, Bra09, BH07a, CS07a, CM07, CK12, DSW18, DT06,
FP12, FF10, GW12, GS13, HP04, HM09, Joc13, KS10, LHK15, LG08, May07, NS12, OLL06, PV01, RG06, SHR14, Spe09, Tak08, Xu15. non-affine [FP12].

non-differentiable [LHK15]. Non-linear [LS05, BR04, Bra09, BH07a, CM07, GS13]. Non-monotonic [GM00].

non-normal [DT06]. Non-Parametric [Mar13, Bri11, Frö06, GK18, HMY11, Kas15, KWTZ18, Kri12, LCG11, LNN09, PS11b, Van10, CK12, DSW18, FF10, GW12, HZ12, Joc13, LG08, OLL06, Spe09, Tak08]. non-separable [HM09, KS10]. Non-standard [Ble15, NS12]. Non-trading [AM07]. non-zero [CS07a, PV01].

Nonlinear [AB16, CPP01, Osb12, Hag14, Khe15, Ma17, RV02]. nonlinear [BK03, KP01b]. Nonparametric [CJKL17, CLW15, Du16, Lec99, Cam16, JX16, Kuo08, Sca16]. nonparametrically [CLS14]. nonstationary [CLS14]. norm [CM18]. normal [Dan05, DT06, Mag02]. Normality [DFGK98]. Norwegian [Akr04, EJN02]. Notation [AM02]. note [JM17, Sil03, Spe09]. Novel [HKR15]. nuisance [AC02, Bre02]. null [LN00, LKSN03]. number [Kas15, LP09, ST06]. Numerical [Kaw07].


P [PY11, LO13]. Pairwise [Joc13, Mao16]. Pairwise-comparison [Joc13]. Panel [Hua08, DHT09, Wil11, Abr13, AYZ14, AS19, AB16, Bis13, BKL08, BFK11, BY13, BMO04, BW02, BC07, BR16, BW10, Can11, Cha17, DD12, DR07, Eve13, FP12, Had00, HLO05a, HHR15, HLN01, HMY11, HS18, JLLN08, Joc14, JM17, JW19, Kap08, Kim14, LCG11, Mad10, MPP14, MP11, ÖD11, PS03, QW116, RPS14, SR09, Tho06, ZL04, ZSP12]. panels [SDLB05, CPT11, LLL01, McK01, MP08, SS06, Wes18]. parameter [Dem02, HJ99, KK11, LX12, LP05, PS09]. parameters [AC02, Bre02, CCD18, Kan14, TD14]. Parametric [Mar13, BK13b, Bri11, CK12, DSW18, DG11, FF10, Frö06, GK18, GW12, HZ12, HMY11, HS18, Joc13, Kas15, KWTZ18, KS10, Kri12, LG08, LCG11, LNN09, OLL06, PS11b, RPS14, SHR14, Spe09, Tak08, Ulr08, Van10, ZSP12, Zha13]. Partial [Kom13]. Partly [WS05, AS11, AYZ14, FJV12, HP04, ZL15].
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Dah02, DSW18, DM14, DD12, Du16, EM02, GO00, GOS06, HKR15, HJ99,
HL08, Hsu17, HS17, Kal12, KS06, Khe15, Kil04, KY15, LLL01, LHK15,
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