A Complete Bibliography of *Econometrics and Statistics*

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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**Title word cross-reference**

$O(n)$ [Dem21]. t [MBM17, PCP20].

-class [LEP18]. -priors [Ber20]. -quantile [OSSRK19].

2017 [Ano17b, Ano17d, Ano17c, Ano17a]. 2018 [Ano18b, Ano18a, Ano18c].  
2019 [Ano19f, Ano19g, Ano19e, Ano19h]. 2020  
[Ano20f, Ano20h, Ano20e, Ano20g]. 2021 [Ano21b]. 2SLS [LEP18].

50 [CG19]. 500 [HO18].

accepting [DF19]. Accurate [Ron20]. Achieving [FY19]. Adaptive  
[BS21, OSSRK19, FR17, GF19]. additive [Yos18]. affine [HS20]. against  
[Mar17, MGF18]. Aggregation [dBCR21]. agricultural [Czu19]. algorithm
[CF21, AGMR18, KLS18]. continuous-time [KLS18]. controls [BK18].
convergence [HSS18]. Copula [KH19, ACL19, GKD19, KJ20, SV18].
copula-graphic [SV18]. copulas [FFO20, QD19]. corporate [GM18].
correcting [De 20]. correction [Ang20]. correlation [De 20]. count
[BFS18]. covariance [BBS17, Mor19]. Covariates [Bin18, For17]. criterion
[KH19, Lam18]. cross [AÖ21]. cross-sectional [AÖ21]. cryptocurrencies
[PCP20]. curves [BHKX17, THS18]. cylindrical [AL17].

Data [ZZZ20, AL17, ACL19, ASJLZ17, ADN18, BFS18, BBP17, BCJC17,
CdL20, DJF20, DFS20, DF21, FZF19, GOP18, HVB17, Hay19, HO18,
HLU20, KPY18, Kiv20, KKW17, KOPS17, KJ20, LS20, MPG18, WCW18,
ZZ19, Mar17]. data-cleaning [MPG18]. decrement [ZMG18]. delay [BS18].
demand [BFS18, Ric20]. densities [FH19]. Density [ADN18, BS19, CR20].
dependence [AÖ21, CIO19, FFO20, GKO18, HO18, Kir20, KJ20].
dependent [BI19, De 20, Egu18, ÖA17]. Designating [PPDZ18]. detect
[FMU20]. Detection [RPRH19, GKH18, GF19]. difference [MGB18].
differences [TB20]. different [LN17]. differential [HGF19]. dimension
[MCN17]. dimensional [BBS17, FR17, HO18, LY19b, Mor19, ZZ20].
Direct [MW20]. discontinuity [FH19]. discovery [Yos18]. discrete
[Dem21, Döh18, STW18]. Discrimination [STW18]. dispersion [TB17].
distance [PV17]. distortion [ES18]. distress [FMU20]. distribution
[Jia17, Pao17]. distributions [BKP18, ES18, QD19]. disturbances [LEP18].
domain [FFO20]. driven [FM17]. DSGE [Ang20, FHT20, Mut18].
DSGE-based [FHT20]. dynamic [ACL19, BBP17, GW17, Hu21, Kiv20,
KJ20, KO20, Mor19, NW19, Sha17, ZZ19]. Dynamics [Czu19, ZZ19].

EC [PBMS20]. econometrics
[AKW20, BHL+17, COSW17, DHW20, KVC17]. economic [HSS18]. EcoSta
[DHW20]. edge [DF19]. edge-effect [DF19]. Editorial [Ano19a, Ano19d,
Ano19b, Ano19c, Ano20a, Ano20b, Ano20c, Ano20d, Ano21a]. effect
[DF19, Mul18, TB20]. effects [AGMR18, BBP17, NW19, Poi18, ZZ19].
efficient [SG17]. empirical [BCJC17, Lam18]. endogeneity [KP17, KO20].
Endogenous [CF21]. England [HKTZ19]. Ensembling [LYB21].
environment [CZ17]. equations [PBMS20]. equicorrelations [KO20].
error [De 20]. errors [NW19]. estimate [Kar18]. estimates [CR20].
Estimating [GQ19, KO17, THS18]. Estimation
[ASJLZ17, CF21, HSS18, SZH19, ZZ19, ADN18, AO17, CMR18, DJF20,
DFS20, De 20, FHT20, Flo18, FH19, GEH19, Hay19, HS20, HLU20, KH19,
MCB20, MPG18, Mor19, PRV17, PS19b, SM19, WS18]. estimator
[ADGG20, CRT19, SV18, SVG19, dVC18]. estimators [ES18, LEP18]. Euro
[CG19]. Evaluating [DF21]. event [STW18]. Evolutionary [HVB17].
evaluations [Ang20]. expected [BKP18]. expectile [BHKX17].
exploratory [KP17, TB20]. extracted [GCP18]. extraction [AGE17].
extreme [ADGG20, ES18, RSV20]. extremes [Gui18].


irregularly [ASJLZ17]. Issue [JS20, AKW20, BHL17, COSW17, DHW20, Gui18, HKLW18, HILM17, KOPS17, MPSS18]. issues [Kiv20]. Iterative [De 20].

January [Ano17d, Ano18b, Ano19g, Ano20h, Ano21b]. Joint [SM19, LSBW20]. July [Ano17c, Ano18a, Ano19e, Ano20c].


MIDAS [GG19]. missing [Bin18, CdL20]. Misspecification [BBP17, CdL20]. misspecified [Col20]. Mixed [SVG19, DKA17, LY19a, SZH19]. mixed-frequency [LY19a]. mixture [BBP17, HVBJ17, HILM17, MBM17]. mixtures [GP17]. Model [Egu18, GM21, Kiv20, LS19, MW20, AL17, ADGG20, AM19, BBS17, CdL20, HKTZ19, HGFO20, KO17, KH19, SOLP17, SZH19, Yos18, ZMG18].

Model-Based [MW20]. Modeling [CG19, FFO20, BFS18, GKD19]. Modelling [CIO19]. Models [CF21, SM20, ACL19, AADN18, Ang20, AGE17, AMP20, BBP17, BCJC17, CRT19, CA17, Col20, De 20, DF21, Egu18, FM17, For17, GKO18, GM21, GW17, HVBJ17, Hay19, HILM17, HS20, Hu21, HLU20, Kar18, KT19, KLS18, KJ20, Lam18, LY19a, LS19, LN17, LSBW20, MCRV20, MPG18, Mat20,


Quadratic [Mat20]. Quantile
random [BBP17, Bin18]. Randomized [SM20]. rank
[AÖ21, Bin18, FM17, ÖA17]. rat [FFO20]. ratio [BS19]. Realized
[AMP20, BBS17, ClO19, GSSL20, KO20, SOLP17, SVG19]. recursive
[GKO18]. reducing [GEH19]. reduction [KPY18, MCNO17]. regimes
[LW19]. Regression [Ber20, ASJLZ17, FR17, FZF19, GF19, HKLW18, Hu21,
LW19, Mat20, MS17, Mul18, OSSRK19, PS19a, SV19, TB17, WCW18, Yos18].
regressions [Bay18, GQ19, LY19b]. regressive [SZH19]. Regressors
[CF21, PS19a]. regularization [DFS20]. Regularized [Mor19]. regularly
[GKO18], reliable [BK18]. Response [CF21, LSBW20, Mat20, STI20].
resting [DJF20]. resting-state [DJF20]. restricted [DF21]. restriction
[Hay19]. results [PS19b]. review [LN17, LSBW20]. Risk
[Bay18, ES18, GM21, MPSS18, RSV20, ZMG18]. risks [GM18]. Robust
[DF20, GP17, GJ19, RPRH19, CZJ+17, MPG18, Mil18, Ron20, SVG19].
Robustness [CdL20, Mar17]. root [MTV17, MGF18].

S&P [HO18]. Sample [ZZZ20, PRV17]. sampling [AADN18]. scalable
[GW17]. scalar [FR17]. Scale [ZZZ20, SV18]. Scale-Invariant [ZZZ20].
scanned [KP17]. score [Flo18]. scoring [For17]. SDB [MBM17]. Seasonal
[dBCR21, HKTZ19]. seasonality [HKTZ19]. sectional [AÖ21]. Selection
[Col20, Ang20, AO17, GW17, Kiv20, KH19, LS19]. Semiparametric
[BFS18, CdL20, WS18, Yos18, ASJLZ17, BCJC17, HKLW18, HLU20, Mor19,
OSSRK19, SZH19]. separable [GRC17]. Separating [TB17]. Series
[BS21, RPRH19, ACL19, ASJLZ17, BHL+17, BCJC17, FM17, GHK18, GF19,
HKTZ19, LEB17, MCNO17, Mil18, Sha17]. service [BFS18]. shape [WS18].
shifting [HKTZ19]. shocks [Max20]. short [De 20]. shortfall [BKP18].
Sign [BI19, KT19]. signal [AGE17]. signals [HGFO20]. signed [Bin18].
signed-rank [Bin18]. Simple [Mil18, ZZZ20]. simulated
[Flo18, KO17, MCRV20]. simulation [KP17, Lam18]. simultaneous
[GW17]. single [PBMS20]. Singular [AGE17]. skew [MBM17]. skew-
[MBM17]. smoothing [LY19a, THS18]. Solutions [MW20]. space
[Kir20, LY19a, MPG18]. spaces [GRC17]. sparsity [Hu21]. Spatial
[LYBH21, ASJLZ17, SZH19]. Spatially [Hu21]. spatio [ADN18].
spatio-temporal [ADN18]. Special [BHL+17, COSW17, Gui18, HKLW18,
HILM17, JS20, KOPS17, MPSS18, DHW20, GK19]. specific [CG19].
specification [Kiv20, Mil18]. spectral [CR20, DJF20, FFO20]. Spectrum
squares [DRW19]. Stable [SM20, Pao17]. stage [CRT19, KH19, Mul18].
Standard [GEH19]. state [DJF20, LY19a, MPG18]. state-space [LY19a].
stationarity [MGF18]. stationary [DF21, PV17]. Statistical [GSSL20].
statistics [COSW17, Gui18, Mut18, KVC17]. Stochastic
[Pol18, AM19, AMP20, GOP18, Kar18, KLS18, MCRV20, MMP21, MGF18,


UK [KPY18]. unit [MTV17, MGF18]. univariate [PS19b]. unobserved [VS17]. updating [Sha17]. use [LEP18]. using [Bay18, CZJ+17, CMR18, FFO20, GOP18, HVBJ17, KPY18, MMP21, WCW18].

References

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Acar:2019:FDV


Albert:2020:EQE


Amiri:2018:DES


Arteche:2017:SSA

Alejo:2018:QCT


Ando:2020:CA


Abe:2017:TPF


Anzarut:2019:HPM


Asai:2020:RSV


Angelini:2020:BLS


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Golosnoy:2020:SIR


Guillou:2018:SIS


Gruber:2017:BOV


Hayakawa:2019:AIR


Hu:2020:HBM

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