A Complete Bibliography of *Econometrics and Statistics*

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**Title word cross-reference**

5th [AKW20].  
I [Ber20].  
k [LEP18].  
$L_4$ [Dem21].  
$M$ [OSSRK19].  
$Z^2$ [DF19].  
$O(n)$ [Dem21].  
t [MBM17, PCP20].

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

1-130 [Ano17a].  
1-136 [Ano20c].  
1-148 [Ano17b].  
1-158 [Ano19c, Ano20f].  
1-164 [Ano18a].  
1-168 [Ano17c, Ano20g].  
1-170 [Ano19f, Ano19g].  
1-172 [Ano21h].  
1-188 [Ano18b].  
1-196 [Ano20h].  
1-200 [Ano17d].  
1-216 [Ano19h].  
1-250 [Ano18c].  
1st [CK21b].

2017 [Ano17b, Ano17d, Ano17c, Ano17a].  
2018 [Ano18b, Ano18a, Ano18c].  
2019 [Ano19f, Ano19g, Ano19e, Ano19h].  
2020 [Ano20f, Ano20h, Ano20e, Ano20g].  
2021 [Ano21e, Ano21h, Ano21f, Ano21g].  
2022 [Ano22b].  
2nd [CK21c, FKKP22].  
2SLS [LEP18].

disturbances [LEP18]. domain [FFO20]. Double [ACG21]. Driven [BLvV21, FM17], DSGE [Ang20, HHT20, Mut18]. DSGE-based [HHT20].

dynamic [ACL19, BBS17, GW17, Hu21, Kiv20, KJ20, KO20, Mor19, NW19, Sha17, ZZ19]. Dynamics [Czu19, ZZ19].

EC [PBMS20]. Econometrics [CK21b, CK21c, AKW20, BHL+17, COSW17, DWH20, KVC17]. economic [HSS18]. EcoSta [CK21b, CK21c, DWH20]. edge [DF19]. edge-effect [DF19]. Editorial [Ano19a, Ano19d, Ano19c, Ano20a, Ano20b, Ano20c, Ano20d, Ano21a, Ano21b, Ano21c, Ano21d, Ano22a]. effect [DF19, Mul18, TB20]. effects [AGMR18, BBP17, NW19, Pol18, ZZ19]. Efficient [ANL+21, LDC21, SG17]. empirical [BCJC17, Lan18].

endogeneity [KP17, KO20]. Endogenous [CF21]. England [HKTZ19].

Ensembling [LYBH21]. environment [CZJ+17]. equation [LS21].


GARCH [ACG21, LCD21, WCW18, WCD22]. GARCH-type [LCD21].
Gaussian [Max20]. Gegenbauer [AMP20, PCP20]. gene [CZJ+17].
Generalized [BCJC17, SM20, ADGG20, AMP20, BBP17, BK18, Eggu18,
KT19, PCP20, dVC18]. global [GOP18]. GMM [Hay19, HS20]. governance
graphs [BB21]. Group [BS21]. grouped [HSS18]. growth [HSS18].
guaranteed [ZMG18].

Hamiltonian [KC21]. Harris [AM19]. health [BFS18]. heavy
[BKP18, ES18]. heavy-tailed [BKP18, ES18]. HESSIAN [MMP21].
Heterogeneity [Mul18, Mar17, STI20, VS17]. heterogeneous [CRT19].
Heteroscedastic [CY21, PBMS20, GHK18, LDL21]. heteroscedasticity
[LY19b, ySL21]. heteroscedasticity-consistent [ySL21].
heteroscedasticity-non-consistent [ySL21]. Heteroskedastic [SM20].
heteroskedasticity [LN17]. hidden [KLS18, LS21]. hierarchical
[Col20, HGFO20]. High
[FR17, ZZZ20, BBS17, HO18, LS20, LY19b, Mi18, Mor19, WCW18, dVC18].
High-dimensional [FR17, ZZZ20, BBS17, HO18, LY19b]. high-frequency
[LS20, Mi18, WCW18]. Higher [Mut18, LEP18]. Higher-order [Mut18].
highly [PS19a]. Hilbert [GR17]. Homoscedastic [CY21]. horseshoe
[FY19]. hyperplanes [Flo18]. hyperspectral [FZ19]. Hypothesis
[Kir20, GJ19].

identifiability [DKA17]. Identification [Max20, Jia17, KPY18].
Identifying [CZJ+17, Hay19]. Imbalanced [LYBH21].
Imbalanced-Spatial-Structured [LYBH21]. Improved [ES18, BS19].
Improving [DRW19]. impulse [LSBW20]. income [TB20, ZZ19].
Incorporating [VS17]. independent [Max20]. index [KPY18]. indicator
[FMU20]. indirect [Cre17, GM18, Md122]. individual [For17]. inequalities
[KT19]. Inference [Lux22, Bin18, CoL20, Cre17, DRW19, DF19, GM18,
KC21, LEB17, QD19, Ron20, SG17, WCD22]. inferences [GSSL20].
information [KH19, Lam18]. Instrumental [CF21]. instruments [LEP18].
integration [LEB17]. interactions [CZJ+17]. interactive [NW19].
interest [Czu19]. intersection [Flo18]. interval [SVG19]. intraday [Sha17].
Introduction [GKD19]. Invariant [ZZZ20, ZZ19]. irregularly [ASJL17].
Issue [JS20, AKW20, BHL+17, COSW17, CK21b, CK21c, DHW20, FKKP22,
Gui18, HKLW18, HLM17, KOPS17, MPSS18]. issues [Kiv20]. Iterated
[BB21]. Iterative [De 20].

January [Ano17d, Ano18b, Ano19g, Ano20h, Ano21h, Ano22b]. Joint
[SM19, LSBW20]. July [Ano17c, Ano18a, Ano19e, Ano20e, Ano21f]. Jump
[CK21a]. Jump-preserving [CK21a].

Laplace [CMR18]. Large [Hau21, AJ21, HK22]. large-scale [HK22]. Lasso [BS21, Mac21a, Mac21b, MS17]. latent [FM17, For17]. learning [LY19a].
Least [CKP21, DRW19]. level [KPTV21]. leverage [KO20, PCP20].
Likelihood [CY21, WCD22, BCJC17, KO17, KH19, MCRV20, MOCB21].
limit [PPDZ18, dVC18]. limited [Pol18]. limiting [Jia17]. line [GF19].

mixed-frequency [AJ21, LY19a]. Mixture [CY21, Hau21, BBP17, HVBJ17, HILM17, MBM17]. mixtures [GP17].
mode [FGV21]. Model [Egu18, GM21, Kiv20, LS19, MW20, SMSC21, AL17, ADGG20, ACG21, AM19, BBS17, CdL20, HKTZ19, HGFO20, KO17, KH19, KC21, Mél22, SOLP17, SZH19, Yos18, ZMG18]. Model-Based [MW20].
Modeling [CG19, FFO20, PKZ22, BFS18, GKD19]. Modelling [CIO19]. Models [BLvV21, CF21, Hau21, Lu22, SM20, ACL19, AADN18, Ang20, AGE17, AMP20, BBP17, BCJC17, CRT19, CA17, Cha22, CK21a, Col20, De 20, DF21, Egu18, FM17, For17, GKO18, GM21, GW17, HK22, HVBJ17, Hay19, HV21, HILM17, HS20, HP21, Hu21, HLU20, Kar18, KT19, KLS18, KJ20, Lam18, LY19a, LS19, LDL21, LCRD21, LS21, LN17, LSWB20, Mac21b, MCRV20, MPG18, Mat20, MTV17, MOCB21, Mut18, NW19, PS19a, PCP20,


Quadratic [Mat20]. Quantile [AGMR18, Mac21a, Mac21b, ADGG20, Bay18, HKLW18, Mul18, OSSRK19, WCW18, dVC18]. quasi [FHT20, Jia17]. quasi-Bayesian [FHT20]. quasi-posteriors [Jia17].

random [BBP17, Bin18, HP21]. Randomized [SM20]. rank [ANL+21, AO21, Bin18, FMU20, ÖA17]. rat [FFO20]. Ratio [CY21, BS19].

Realized [AMP20, BBS17, CIO19, GSSL20, KO20, SOLP17, SVG19]. recursive [GKO18]. reduced [ANL+21]. reducing [GEH19]. reduction [KPY18, MCNO17]. regimes [LW19]. Regression [Ber20, GM22, ASJLZ17, BB21, FR17, FZF19, FH21, GF19, HKLW18, Hu21, LW19, Mat20, MS17, Mul18, OSSRK19, PS19a, sL21, SV18, TB17, WCW18, Yos18]. regressions [Bay18, GQ19, HK22, LY19b].

reliable [BK18]. Response [CF21, LSBW20, Mat20, ST120].


Robust [DFS20, GP17, GJ19, RPRH19, CZJ+17, MPG18, Mill18, Ron20, SVG19].

Robustness [CdL20, Mar17]. root [MTV17, MGF18, ZP21].

S&P [HO18]. Sample [BLvV21, ZZ20, PRV17]. sampling [AADN18]. scalable [GW17]. scalar [FR17]. Scale [ZZ20, HK22, SV18].


seemingly [HK22]. Selection [Col20, Ang20, AO17, GW17, Kiv20, KH19, LS19].

Semiparametric [BFS18, CdL20, WS18, Yos18, ASJLZ17, BCJC17, HKLW18, HL20, Mor19, OSSRK19, SZH19]. separable [GRC17]. Separating [TB17]. Sequential [LCD21, WCD22].


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Anonymous:2021:EBb


Anonymous:2021:EBc


Anonymous:2021:PA


Anonymous:2021:PJb


Anonymous:2021:PO


Anonymous:2021:PJa


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Anonymous:2022:PJ

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