A Complete Bibliography of *Econometrics and Statistics*

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Title word cross-reference

5th [AKW20].  F [Cha23].  g [GP23, HPW23].  I [Ber20].  k [LEP18].  L4 [Dem21].  M [OSSRK19].  Z2 [DF19].  O(n) [Dem21].  t [MBM17, PCP20].

-class [LEP18].  -priors [GP23, Ber20].  -quantile [OSSRK19].


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 [Ano22e, Ano22g, Ano22f].  2023 [Ano23e, Ano23d, Ano23f].  20th

Cyclical [VS21]. cylindrical [AL17].

d [BM22]. d-vines [BM22]. DAGs [BB21]. Data [COySS23, FKKP22, PZK22, ZZZ20, AL17, ACL19, ASJLZ17, ADN18, BFS18, BBP17, BSTS22, BCJC17, BKH22, Cdl20, Cha23, CNBN22, CKL+23, CS22, DJF20, DFS20, DF21, FZF19, GOP18, HVBJ17, Hay19, HO18, HLU20, KPY18, Kiv20, KKW17, KOPS17, KJ20, LS20, Mac21b, MPG18, PB22, RC22, SC22, SAK21, WCW18, ZZ19, Mar17].
data-cleaning [MPG18].


dependency [BI19, De 20, Egu18, ÖA17]. Designating [PPDZ18]. designs [YW23].
Differentiation [KR22]. dimension

Dimensional [LBWM22, LDA23, BBS17, CK22, FR17, HO18, LY19b, Mor19, ZZZ20].

Direct [MW20]. discontinuity [FH19]. discount [PS23]. Discovery [CDH23, Yos18].
discrete [Dem21, Döh18, STW18]. Discrimination [STW18]. dispersion [TB17]. distance [PV17].
distortion [ES18]. distress [FMU20]. distribution [AFKL21, Jia17, Ley23, Pao17].
Distributional [KSS23]. distributions [AMS23, BKP18, ES18, QD19]. disturbances [LEF18].
domain [FO20]. Double [AGC21]. Driven [BLvV21, FM17].

DSGE [Ang20, FHT20, Mut18]. DSGE-based [FHT20]. Dynamic [HL23, LDA23, ZYL22, ACL19, BBS17, BKH22, GW17, HT23, Hu21, Kiv20, KJ20, KO20, Mor19, NW19, Sh17, ZZ19]. Dynamics [Czu19, ZZ19].

EC [PBMS20]. Econometrics [CK21b, CK21c, AKW20, BHL+17, COSW17, DHW20, CRG23, KVC17].

Economic [OFG22, HSS18]. EcoSta [CK21b, CK21c, DHW20]. edge [DF19]. edge-effect [DF19].
Editorial [Ano19a, CK23, GR23, Ano19d, Ano19b, Ano19c, Ano20a, Ano20b, Ano20c, Ano20d, Ano21a, Ano21b, Ano21c, Ano21d, Ano22a, Ano22b, Ano22c, Ano22d, Ano23a, Ano23b, Ano23c].

Estimation [ASJLZ17, Asa23, CF21, HSS18, Hir23, LBWM22, SWS22, SZH19, ZZ19, AMS23, ADN18, AO17, CMR18, DJF20, DFS20, De 20, FHT20, Flo18, FH19, FH21, GEH19, GSUC22, Hay19, HS20, HLU20, KH19, LCD21, MCRV20, MPG18, Mor19, PRV17, PS23, PS19b, SM19, WS18].

correlation [BKH22, ES18, Kaw22, LEP18, Mel22].

Estimators [ADGG20, BSTS22, CRT19, GGHQ23, SV18, SVG19, dVC18].

Evaluation [DF21].

Evaluating [STW18].

Event [BLvV21].

Evidence [BLvV21].

Evolutionary [HVBJ17].

Exogeneity [May22].

Expectation [BB21].

Expected [BKP18, GGHQ23, HT23].

Expectile [BHKX17].

Expectiles [GSUC22].

Explanatory [KP17, TB20].

Extracted [AGE17].

Extraction [GOP18].

Extreme [ADGG20, ES18, GSUC22, RSV20].

Factors [ZYL22, CRT19].

Fast [BK18, Mac23].

Feasible [Asa23].

Field [FFO20].

Filter [MCRV20, MPG18].

Filter-based [MCRV20].

Filtering [KLS18].

Filtering [MW20, Kar18, LY19a].

Financial [AKW20, FMU20, GP17, GOP18, KPY18, KJ20].

Finite [BLV21, BBP17].

Finite-mixture [BBP17].

Fisher [For17].

Fisher-scoring [For17].

Fitting [For17].

Fixed [WL21, May22].

Fixed-bandwidth [WL21].

Flexible [ACL19, Han21, KJ20, AL17].

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Focus [PCP20].

Forecasting [HT23, HV21, KPY18, BBS17, GOP18, GW17, PCP20, Sha17].

Forecasts [Bay18].

Form [PS19b].

Fourier [CS22].

Fractional [LS20, VS21].

Framework [Kaw22].

Fraud [RPRH19].

Free [Kiv23, Mac21a].

Frequency [BD22, PP23, ACG21, AJ21, BS18, CS22, DKA17, LS20, LY19a, Mil18, Pol18, WCW18].

Frontier [DFS20].

Function [FR17, Ley23, Ric20].

Function-on-scalar [FR17].

Functional [FKKP22, GM22, GSUC22, Sha17, AADN18, CLK′23, FZF19, GFED22, KK17, KOPS17, LW19, Mat20, MS17, SAK21].

Functions [PZK22, LSBW20, ZDY22].

Future [LDA23].

Futures [KLMO22, Czu19].

Fuzzy [CRG23, FGV21].

GARCH [ACG21, Asa23, CKK2, LCD21, WCW18, WCD22].

GARCH-type [LC21].

Gaussian [KR22, Max20, SC22].

GDP [RC22, ZYL22].

Gegenbauer [AMP20, PCP20].

Gene [HZJ+17].

Gene-environment [HZJ+17].

General [CR20, HT23].

Generalised [BCJC17, SM20, AMK22, ADGG20, AMP20, BBP17, BK18, Egu18, KT19, PCP20, dVC18].

Generative [HPZ22].

Global [GOP18].

GMM [Hay19, HS20].

Google [BD22].

Governance [GM21].

Gradient [AMK22].

Granger [AS19, SM19].

Graph [SV18].

Graphical [GW17].

Graphs [BB21].

Group [BS21].

Grouped [HSS18].

Grouping [ZDY22].

Growth [OFG22, HSS18].

Guaranteed [ZMG18].

January [Ano17d, Ano18b, Ano19g, Ano20h, Ano21h, Ano22e, Ano23d]. Joint [SM19, LSBW20]. July [Ano17c, Ano18a, Ano19e, Ano20e, Ano21f, Ano22g, Ano23f]. Jump [CK21a]. Jump-preserving [CK21a].


Models [Asa23, BLvV21, CDH23, CF21, Hau21, IL22, KLMO22, LDA23, Lux22, OFG22, SM20, ACL19, AMK22, AADN18, AADN18, Ang20, AGE17, AMP20, BBP17, BM22, BCJC17, BKH22, CLNP23, CRT19, CA17, Cha22, CK21a, Col20, De 20, DF21, Egu18, FM17, For17, GKO18, GM21, GW17, HK22, HL23, HVBJ17, Hay19, HV21, HILM17, HS20, HP21, Hu21, HLU20, Kar18, KT19, KLS18, KJ20, Lam18, LY19a, LS19, LDL21, LCD21, LS21, LN17, LSBW20, Mac23, Mac21b, MCRV20, Mat20, May22, MTV17, MOCB21, Mut18, NABM23, NW19, PS19a, PCP20, PB22, PBMS20, PS19b, Ric20, SC22, SG17, SM19, SV18, TB17, VS17, WCD18, WCD22, Yos18, ZZ19]. moderation [GP23]. modification [Doh18]. moments [BKH22].


oversampling [Pol18].

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Quadratic [Mat20]. Quantile [AGMR18, Mac21a, Mac21b, ADGG20, BSTSS22, Bay18, HKLW18, Mul18, OSSRK19, WCW18, dVC18]. quasi [FHT20, Jia17]. quasi-Bayesian [FHT20]. quasi-posteriors [Jia17].

Rage [KSS23]. random [BBP17, Bin18, CRG23, HP21, NABM23].

Randomized [CoySS23, SM20]. rank [ANL2+21, AO21, Bin18, FMU20, OA17]. rat [FFO20]. Ratio [CY21, BS19].

Realized [AMP20, DGK22, BBS17, CIO19, GSLSL20, KO20, SOLP17, SVG19].


Regression [Ber20, CDH23, GM22, KC23, KSS23, ASJLZ17, BB21, BSTSS22, Bla22, FR17, FZF19, FH21, GF19, HKLW18, Hu21, LW19, Mac23, Mat20, MS17, Mul18, OSSRK19, PS19a, ySL21, SV18, TB17, WCW18, Yos18].

JS20, KOPS17, MPSS18, DHW20, GKD19]. specific [CG19]. specification
[Kit20, Mil18]. specifications [Bla22]. spectral
[CR20, DJF20, FF020, Kaw22]. Spectrally [LBWM22].
Spectrally-Corrected [LBWM22]. Spectrum [AGE17], spike [CJP23],
spline [ANL + 21, Ric20]. splines [THS18]. Spot [CMR18]. spread [JM21].
Spurious [JM21]. squared [QD19]. Squares [CK21], DRW19]. Stable
[SM20, Pao17]. stage [CRT19, KH19, Mul18]. Standard [GEH19]. State
[KPTV21, KLMO22, Lux22, DJF20, LY19a, MPG18, NAM23]. State-level
[KPTV21]. State-Space [KLMO22, LY19a]. states [LS21]. stationarity
[MGF18]. stationary [DF21, Kaw22, PV17]. Statistic [CW23]. Statistical
[AM23, GSSL20, MW23, NAM23]. Statistics
[CK21b, CK21c, CK23, Cha23, COSW17, Gui18, Mut18, CRG23, KV17].
Stochastic
[CS22, KLMO22, Pol18, ZYL22, AM19, AMP20, GOP18, Kar18, KC21,
KL518, MCV20, MPM21, MGF18, PS23, PC20, SG17, SOLP17, AGE17],
stock [SVG19]. storage [KO17]. storms [BHXX17]. STOXX [CG19].
strategy [AO17]. stratification [CNBN22]. stratified [PB20]. streams
[ADN18]. strict [May22]. Structural
[BS21, LN17, AO21, KPY18, LS21, Max20, MTV17]. structure
[HS20, SAK21, Yos18]. Structured [LYBH21]. structures [ZDY22].
Student [PC20]. Student- [PC20]. STUR [MGF18]. subject
[NAM23]. Subjective [STI20]. subsets [KP17]. subspace [AS19].
suitable [Ric20]. Supervised [AM23, MCNO17]. Support [LYBH21].
supported [FH19]. surface [ANL + 21]. Survey [LDA23]. survival
[CNBN22, VS17]. swap [RSV20]. Switching
[Lux22, AMK22, Kar18, WCD22]. synchronous [GOP18]. synthetic
[BK18]. systems [DKA17, PB20].
Tail [GKO18, ADGG20, Kir20, dVC18]. tailed [BKP18, ES18]. tale [Ley23].
targeted [KPY18]. Targeting [Asa23]. techniques [GEH19]. temperature
[HKTZ19]. temporal [ADN18, Cha22, CIO19, MOC21]. term [HS20]. Test
[CY21, GM22, ZZZ20, AO21, BBP17, BS19, CA17, CR20, Hay19, MGF18,
PR17, PV17, ZP21]. Testing
[AS19, Bla22, CW23, LY19b, MGF18, BCJC17, FH19, Kir20, MTV17, Pao17].
tests [BI19, Col20, KP17, May22, Mil18, OAA17, WL21]. theoretic
[Lam18]. theoretical [DH20]. theory [PS23]. Tikhonov [DFS20]. Time
[BS21, BM22, GT23, Hau21, Hir23, PP23, RPRH19, ACL19, ASILZ17,
BHL + 17, BCJC17, Cha22, CK21a, Czu19, FM17, GHK18, GF19, HK22, HSS18,
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time-to-event [STW18]. Time-varying
[Hau21, Czu19, HK22, HSS18, LS20]. Tobit [HL23]. tool [TB20]. topic
[GKD19]. tractable [AL17]. trading [Czu19]. traffic [KKW17]. transform
[CMR18]. transformation [SS23]. Transformed [GT23]. transforms
BM22]. transition [NABM23]. Treasury [THS18]. treatment [AGMR18].
trend [BHXX17]. Trends [BD22, GOP18]. trial [HGF020]. tropical
[BHKX17]. truncation [FH19, NABM23]. Tuning [HPW23]. Two
[GT23, ZZZ20, CRT19, FGV21, KH19, Mul18, PBMS20, ZMG18].
two-decrement [ZMG18]. two-mode [FGV21]. Two-Sample [ZZZ20].
two-stage [CRT19, KH19, Mul18]. Two-Way [GT23, PBMS20]. type
[DF19, GGH23, LCD21, SS23].

UK [KPY18]. unit [MTV17, MGF18, ZP21]. univariate [PS19b]. Unknown
[ZYL22, LS21]. unobserved [DCVB22, VS17]. unrelated [HK22].
updating [Sha17]. use [LEP18]. Using [KLMO22, ySL21, ZYL22, AFKL21,
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GOP18, HVBJ17, KPY18, KR22, KC21, LDL21, MMP21, WCW18, WCD22].
v [BM22]. v-transforms [BM22]. validation [Lam18, SMSC21]. Valuation
[GM21, ZMG18]. Value [Bay18, CK22, GD22, HT23]. Value-at-Risk
[Bay18, CK22, GD22, HT23]. VAR [LSBW20]. Variable
[CF21, De 20, GW17]. variables [GK18, KP17, MZ22, TB20]. Variance
[Asa23, LBWM22, RSV20, SVG19]. Variance-Targeting [Asa23]. variances
[CIO19, ySL21]. Variate [GT23]. variation [ZP21]. VARMA
[DKA17, Md12]. VARs [AJ21]. Varying
[XY22, CK21a, Czu19, GKO18, HK22, HSS18, Hua21, Hu21, LS20, SZH19].
varying-coefficient [CK21a, SZH19]. Vector
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[BLvV21, CKP21, DGK22, GOP18, KLMO22, WW22, ZYL22, ACG21,
AM19, AMP20, CG19, CM18, Czu19, GW17, Kar18, KC21, KLS18, LS20,
LN17, MCRV20, MMP21, PCP20, SG17, SOLP17, SVG19, AGE17]. volume
[Czu19].
wage [KPTV21]. Wang [ES18]. wavelet [LDL21]. wavelets [MS17]. Way
[GT23, PBMS20]. Weibull [ADGG20, VS17, dVC18]. Weibull-tail
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Weissman-type [GGH23]. white [CR20]. Whittle [AO17, GEH19]. wide
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Colubi:2021:AESa


Colubi:2021:AESb


Cho:2022:HDG


Colubi:2023:ESI


Craig:2023:CPR

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