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

\[ k \] [LEP19]. \[ t \] [MBM17].  
\[ -class \] [LEP19].  

2017 [Ano17b, Ano17d, Ano17c, Ano17a]. 2018 [Ano18b, Ano18a, Ano18c]. 2019 [Ano19b]. 2SLS [LEP19].  

500 [HO18].  

applications [AL17, Gui19]. approach [CZJ+17, FH19, Kar18, KO17, SFdB17, VS17]. Approximating [BKP18]. approximations [LEP19], April [Ano17b]. ARCH [CA17], ARMA [KKW17]. Assessing [BS19]. Asymmetric [Pao17], augmented [MPG18]. autoregressions [LN17]. autoregressive [CA17, MTV17, SZH19].


econometrics [BHL+17, COSW17, KVC17]. economic [HSS18]. Editorial [Ano19a]. effect [Mul18]. effects [AGMR18, BBP17, Pol18, ZZ19]. efficient


January [Ano17d, Ano18b, Ano19b]. July [Ano17c, Ano18a]. Kalman [MPG18]. kernel [FH19].

Lagrange [CA17]. Laplace [CMR19]. LASSO [MS17]. latent

low-frequency [Mil18].


Pages


Quantile [AGMR18, Bay18, HJKLW18, Mul18, WCW18, dVC19]. quasi [Jia17]. quasi-posteriors [Jia17].

random [BBP17, Bin18]. rank [Bin18, OA17]. realized [BBS17, SOLP17]. recursive [GKO19]. reduction [KPY18, MCNO17]. regression [ASJLZ17, FR17, FZF19, HJKLW18, MS17, Mul18, SV18, TB17, WCW18, Yos18]. regressions [Bay18, GQ19, LY19]. regressive [SZH19]. regularly [GKO19].

relax [BK18]. review [LN17]. Risk [Bay18, ES19, MPSS18, ZMG18]. risks [GM18]. Robust [GP17, GI19, RPRH19, CZJ +17, MPG18, Mil18]. robustness [Mar17]. root [MTV17, MGF18].


Tail [GKO19, dVC19]. tailed [KP18, ES19]. targeted [KPY18]. temporal [ADN18]. test [BBP17, CA17, MGF18, PRV17, PV17]. Testing [AS19, LY19, MGF18, BCJC17, FH19, MTV17, Pao17]. tests [KP17, Mil18, OA17]. theoretic [Lam18]. Time [RPRH19, ASJLZ17, BHL +17, BCJC17, FM17, GHK18, HSS18, KLS19, LEB17, MCNO17, STW18, Sha17, ZZ19]. time-invariant [ZZ19]. time-series [ASJLZ17]. time-to-event [STW18]. time-varying [HSS18].

UK [KPY18]. unit [MTV17, MGF18]. unobserved [VS17]. updating [Sha17]. use [LEP19]. using [Bay18, CZJ+17, CMR19, GOP18, HVB17, KPY18, WCW18].


Wang [ES19]. wavelets [MS17]. Weibull [VS17, dVC19]. Whittle [AO17]. wide [PV17]. within [BS19].

Yekutieli [Doh18]. yield [THS18].

References

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Arteche:2017:SSA


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