A Complete Bibliography of *Econometrics and Statistics*

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**Title word cross-reference**

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

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

1-130 [Ano17a]. 1-136 [Ano20e]. 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, Ano17e, Ano17a]. 2018 [Ano18b, Ano18a, Ano18c].
2019 [Ano19f, Ano19g, Ano19e, Ano19h]. 2020
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2022 [Ano22c, Ano22g, Ano22f]. 2nd [CK21c, FKKP22, IL22]. **2SLS**
calibration [SMSC21]. Carlo [BLvV21, KC21, LCD21, WCD22]. case [DKA17]. categorical [HVBJ17]. causal [HV21, LEB17, SM19].
causal-noncausal [BV21]. causality [AS19, BS18]. censored [SV18].
Central [HKTZ19]. CFEnetwork [AKW20]. chain [FS22]. Change
[BHKX17, GHK18]. changepoints [Mac21b]. changes [JM21, SAK21].
checking [LDL21]. Chinese [THS18]. choice [AADN18]. choice-based
[AADN18]. Cholesky [SOLP17]. Choosing [ACG21].
class [FGV21, For17, PV17, QD19, Ric20]. classifiers [ANL+21]. cleaning
[MPG18]. Closed [PS19b]. Closed-form [PS19b]. closer [TB20]. clustered
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cointegration [VS21]. collinear [PS19a]. Combined [CA17, HLU20].
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[CRT19, CG19, DF21]. Comparison [Lux22, Egu18]. competitive [KO17].
component [BBS17]. components [ACG21, CG19, Max20, PRV17].
Composite [GM18, WCW18]. computation [BK18]. computational
[AKW20]. concentration [Sha17]. Concurrent [GM22]. Conditional
[PB22, SM20, BB21, BP22, GD22, GSUC22, Mor19]. conditionally [LDL21].
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[GFED22, LSWB20, SFdB17, SMSC21]. connectivity [HGFO20].
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[KLS18]. controls [BK18]. Convergence [Kaw22, HSS18]. convex
[GFED22]. Copula [KR22, KH19, ACL19, BM22, GD22, GKD19, KC21, 
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[FFO20, QD19]. corporate [GM18]. Corrected [LBWM22, BKH22].
Correcting [DGK22, De 20]. correction [Ang20, FH21]. correlation
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[Bin18, For17, PB22]. credit [DCVB22, JM21]. criterion [KH19, Lam18].
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cryptocurrencies [PCP20]. cure [DCVB22]. curves
[BHKX17, GFED22, KPTV21, THS18]. CUSUM [WL21]. Cyclical [VS21].
cylindrical [AL17].

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AL17, ACL19, ASILZ17, ADN18, BFS18, BBP17, BSTS22, BCJC17, BKH22, 
Cdl20, CNBN22, CS22, DJF20, DFS20, DF21, FZF19, GOP18, HVBJ17, 
Hay19, HO18, HLU20, KPY18, Kiv20, KKW17, KOPS17, KJ20, LS20, 
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data-cleaning [MPG18]. decrement [ZMG18]. defect [ANL+21]. delay
[BS18]. demand [BFS18, Ric20]. densities [FH19]. Density
[ADN18, PZK22, BS19, CR20, Kaw22]. dependence
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[FMU20]. Detecting [SAK21]. Detection
[RPRH19, ANL+21, FS22, GHK18, GF19]. diagnostic [LDL21]. difference
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[Dem21, Döhl18, STW18]. Discrimination [STW18]. dispersion [TB17].
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EC [PBMS20]. Econometrics
[CK21b, CK21c, AKW20, BHL+17, COSW17, DHW20, KVC17]. Economic
[OGF22, HSS18]. EcoSta [CK21b, CK21c, DHW20]. edge [DF19].
edge-effect [DF19]. Editorial
[Ano19a, Ano19d, Ano19b, Ano19c, Ano20a, Ano20b, Ano20c, Ano20d,
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[CS22, DF19, Mul18, TB20]. effects
[AGMR18, BBP17, May22, NW19, Pol18, ZZ19]. Efficient
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[NW19]. estimate [Kar18]. estimates [CR20]. Estimating
[GQ19, KO17, THS18, BP22, HK22]. Estimation [ASJLZ17, CF21, HSS18,
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De 20, FHT20, Flo18, FH19, FH21, GEH19, GSUC22, Hay19, HS20, HLU20,
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[ADGGO20, BSTS22, CRT19, SV18, SVG19, dVC18]. estimators
[BKH22, ES18, Kaw22, ELP18, Mél22]. Euclidean [MOCB21]. Euro [CG19].
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[HVBJ17]. exogeneity [May22]. expectation [BB21]. expectations
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Hamiltonian [KC21]. Harris [AM19]. health [BFS18]. heavy [BK18, ES18]. heavy-tailed [BK18, ES18]. HESSIAN [MMP21].


identifiability [DKA17]. Identification [Max20, Jia17, KPY18].
Identifying [CZJ+17, Hay19]. Imbalanced [LYBH21].
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[ES18, KR22, BS19]. Improving [DRW19], impulse [LSBW20], income
[TB20, ZZ19]. Incorporating [VS17]. independent [Max20]. index
[KPY18]. indicator [FMU20]. indirect [Cre17, GM18, Me22]. individual
[For17]. inequalities [KT19]. Inference [KR22, Lux22, Bin18, CdL20, Cre17,
DRW19, DF19, GM18, KC21, LEB17, PB22, QD19, Ron20, SG17, WCD22].
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Instrumental [CF21]. instruments [LEP18]. integration [LEB17].
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intersection [Flo18]. interval [SVG19]. Intraday [DGK22, Sha17].
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[ASJLZ17]. Issue [JS20, AKW20, BHL+17, COSW17, CK21b, CK21c, DHIW20,
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Iterated [BB21]. Iterative [De 20]. January [Ano17d, Ano18b, Ano19g, Ano20h,
Ano21h, Ano22e]. Joint [SM19, LSBW20]. July [Ano17c, Ano18a, Ano19e, Ano20e,
Ano21f, Ano22g]. Jump [CK21a]. Jump-preserving [CK21a].
kernels [FH21]. Knitting [BD22].
Laplace [CMR18]. Large [Hau21, AJ21, HK22]. large-scale [HK22]. Lasso
[BS21, Mac21a, Mac21b, MS17]. latent [FM17, For17]. Learning
[XY22, LY19a]. Least [CKP21, DRW19]. level [KPTV21, RC22]. leverage
[CS22, KO20, PCP20]. Likelihood
[CY21, WCD22, BP22, BCJC17, KO17, KH19, MCRV20, MOCB21]. limit
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[GM22, MW20, AADN18, BBP17, Bla22, Egu18, FFO20, FH21, GKO18,
GW17, KT19, May22, PS19a, ySL21]. links [HVBJ17]. Local
[GEH19, FFO20, FH21, May22, AO17]. locally [Kaw22]. located [ASJLZ17].
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[ADGG20, dVC18]. log-generalized [ADGG20, dVC18]. Long
[dBCR21, AMP20, GEH19, LS19, PCP20, WL21]. Long-Memory [dBCR21].
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[GM21, MPSS18]. many [LEP18]. marginal [Col20, LEB17]. market
[CG19, FMU20, PPDZ18, RSV20]. market-specific [CG19]. markets
[Czu19, LS20, Mac21a, PPDZ18]. Markov
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Model-Based [MW20]. Modeling [CG19, FFO20, PZK22, BFS18, GKD19, HPZ22]. Modelling [CIO19, OFG22]. Models [BLvV21, CF21, Hau21, IL22, KLMO22, Lux22, OFG22, SM20, ACL19, AMK22, AADN18, Ang20, AGE17, AMP20, BBP17, BM22, BCJC17, BH22, CRT19, CA17, Cha22, CK12a, 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, LCG21, LS21, LN17, LSBW20, Mac21b, MCRV20, MP18, Mat20, May22, MTV17, MOCB21, Mut18, NW19, PS19a, PCP20, PB22, PBMS20, PS19b, Ric20, SC22, SG17, SM19, SV18, TB17, VS17, WCV18, WCD22, Yos18, ZZ19]. modification [Doh18]. moments [BKH22]. Monitoring [RPRH19].


Quadratic [Mat20]. Quantile [AGMR18, Mac21a, Mac21b, ADGG20, BSTS22, Bay18, HKLW18, Mul18, OSSRK19, WCW18, dVC18]. quasi
random [BBP17, Bin18, HP21]. Randomized [SM20]. rank
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[XY22, Bay18, GQ19, HK22, LY19b]. regressive [SZH19]. Regressors
[CF21, PS19a]. regularization [DFS20]. Regularized [Mor19]. regularly
[CF21, LSBW20, Mat20, STI20]. resting [DJF20]. resting-state [DJF20].
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[LN17, LSBW20]. Risk
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risks [GM18]. Robust
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Robustness [CdL20, Mar17]. root [MTV17, MGF18, ZP21].

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Scale-Invariant [ZZZ20]. scales [MZ22]. scanned [KP17]. Score
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[MBM17]. Seasonal [dBCR21, HKTZ19, ZP21]. seasonality [HKTZ19].
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semi [BP22]. semi-parametric [BP22]. Semiparametric
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Mor19, OSSRK19, SZH19]. separable [GRC17]. Separating [TB17].
Sequential [LCD21, WCD22]. Series [BS21, RPRH19, ACL19, ASJLZ17,
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