A Complete Bibliography of the Journal of Applied Econometrics

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/

28 January 2020
Version 1.02

Title word cross-reference

$105.00 [McC02]. $16.95 [Gan88b]. $17.50 [Arb93]. $24.95 [Mil91].
$25.95 [Ano90g]. $28.95 [Car88]. $35 [Mel92]. $39.95 [Son89a]. $44.95
[Cif88]. $45 [Hen93]. $49.50 [Mal88]. $49.95 [McC02, Riz91]. $54.00
[Vis88]. $54.40 [Col92]. $57.95 [McC99a]. $60.75 [Gan88b]. $94.50/DFL
[Hen93]. $94.75 [Pis92]. $98.75 [Wee02]. AR(1) [KM91]. D [PMM17]. I(1)

-Test [KP16].

0 [Kuk02]. 0-07-025214-9 [Mad98]. 0-07-032685 [Car88]. 0-13-35582-4
[Leo98]. 0-19-877583-0 [Gar01a]. 0-387-51454-6 [De 92]. 0-387-53194-7
[Bai93]. 0-387-90908-7 [Vis88]. 0-412-01371-1 [Kus91]. 0-412-28830-3
[Ano90c]. 0-412-35340-7 [Bol92]. 0-415-00405-5 [Mel92]. 0-415-00918-9
[Mil92]. 0-444-70529-5 [Pis92]. 0-471-01171-1 [De 93]. 0-471-05856-4
[McK97]. 0-471-59951-4 [Srz94]. 0-471-62414-4 [Ano90c]. 0-471-81930-1
[Mal88]. 0-471-82216-7 [Ano90g]. 0-471-85233-3 [Son89b]. 0-471-86187
[Ano90f]. 0-471-86187-1 [Cif88]. 0-471-89530X [McK97]. 0-521-25280-6
[Mal88]. 0-471-82216-7 [Ano90g]. 0-471-85233-3 [Son89b]. 0-471-86187
[Ano90f]. 0-471-86187-1 [Cif88]. 0-471-89530X [McK97]. 0-521-25280-6
[Bar95]. 1.1a [Woh96]. 1019 [Ano90b]. 1024 [Ano90c]. 121
[Mil91]. 139-5 [Ano90b]. 140-9 [Ano90b]. 146 [Ano90a]. 15.95 [Oxl96]. 171
[Gre93]. 176 [Phi89]. 18 [Ano03]. 187 [McK94]. 189 [Gio89]. 18th [Sor89].
[Ano92]. 1995/96 [GS07].

[Gan92]. 259 [Hal89]. 2nd [Ano90c, Ano90f].

30. [Nei92]. 30444X [Col92]. 314 [Car92]. 315 [Ano90g]. 32/64 [CNS09].
326 [Arb93]. 329 [Son89b]. 334 [Wee03]. 338 [Hal93a]. 348 [Mil92]. 349
[Pep05]. 365 [Col92]. 370 [Cle94].

40.00 [Gar01a]. 405 [Gil93]. 406 [DG03]. 427 [Kus91]. 440 [Cif88]. 476
[Hen93]. 487 [Pis92]. 488 [Nüe91].

5 [DG03]. 50-00 [Abe94]. 507 [Mil89b]. 514 [De 93]. 545 [Bai93]. 554
[Sab91]. 558pp [Imb97]. 577 [Fie96]. 587 [Klo93].

669 [Sor89].

7 [AAV07, Kuk02].
allocative [AD09, MR88]. almost [BS08, Des03, Pep05]. Alternative [CR15, FH12, Lin92, SM95, SC90, TW87, ZR98, Aka12, Cha02, CK13, DS91, DH10, GP06, IRT08, KW13, LO08, LWY00, MT11, TP97].
alternatives [EWB09, SdV18]. aluminium [GN00, Gil95]. amenities [Cha02]. America [And03, CGK14, Can05, GLS07]. American [HKW11, Li12, Mor08]. Americans [ABCP02]. AMI [KPST11]. Amman [Gre93]. Among [DJ16, DZ18, GHL04, KR90, Sem18]. amount [VV93].

Amsterdam [Pis92, Wee01]. Analysing [BCT96, MRV95, PS03a]. Analysis [Ano90a, BHKL17, C16, CD16, Dah17, DW16, EM17, GKV15, JLiLo05, Luc15, MS15, NS17, Sok16, ACS99, AG13, Ano90g, Ash09, AFHI95, BP03, BW11, BCR01, BS07, BM11, BA98, BC07a, BJJ11, BC07b, BHMW98, CHL14, CLSM10, CT92, CO96, CMM09, DMM05, Dav95, De 92, De 94, DMT06, DG92, DdMPs07, DLR94, Des03, Die89, DS06b, DM03, ERS03, EO14, EP14, FMN05, Fie96, FM14, Fox95, FSK06, GMH95, GAA+89, GvSZ05, GR08, Haj94, Hey94, HM03, HSF05, HL10, HJC10, JJVW01, JKvdW14, KvdGVW97, KM91, KL01, KMP08, KvD93, KM14b, KT08, Kon04, KS91, KP94, Koo09, Kuk02, Lee94, LWY00, MV06, MSL95, MT13b, MP10, MM99, MP07, MSP13, NS90, ORM13, OSS18, Ox96, PUS8, PSS01, Phi91b, Poi91, Pud93, RS86b, Sen11, Sep00].
analysis [Shi92, SS98, SV96, SZ06, TL03, Tri93, Tu98, VK87, VV14, WVG14, WC04, Win04, Yat00. vDvDF05, BHP16, Hal93a, Imh97, Bai93, Mil89a].

Angus [Bro94]. Announcement [Ano87a, Ano87b, Ano87c, Ano93b, Ano95b, Ano96a, Ano05b, Gan88a, Mac91, Pes92a, Pes92b, Pes93, Pes94, Pes95, Pes08, Pes90a, Ano93c].
Announcements [Ano94c, Ano96b, LLN11]. Annual [Ano01d, Ano01e, EHS09, Wat07, Gre93]. anomalies [Col92]. anomaly [MP01]. answers [DGM11, KV14]. ante [HM03]. Anticipating [CL15].
Anticipation [CDKS17, CT86b]. Anundsen [Fu19]. anything [HL05].
Aoki [Car92]. Application [FL15, HL17, HHJC16, HMT15, MM17, Sok16, Uys15, XL16, ALR19, And03, AHT94, BW11, Bai10, Bas14, BC19, BN11, BL17, Bro87, BBG04, Cas01, Car90, CG99, Cha11, CP92, DR93, DMT06, De93, DM98, Dep18, EPR11, Far12, FLH14, FK03, FP02, Fuk96, Giu11, Gur97, HP04a, Hen10, Hodo99, Ho91, HLM98, Hus08, Jag91, JKLGS13, JKvdW14, KV10, Kau10, KL93, MS98, MC90, Mar01, MS88, MT13b, MR90, MS93, OPM19, PW96, Pri02, PSS04, Ras95, RS06b, SS97, SM95, SLKN04, SK07, Szy19, Tre98, VD98, WFBM01, WPS18, Wat99, WS97, BCMM16, GKWZ16, Kuk02].
Applications [BH15, Don15, RS16, WCC17, YZ15, AL06, BP07, CT86a, CJ97, CSSD14, Cha00, CC07, CKKK18, CKL13, DK01, DKB10, FM19, FM97, GA11, HM12, HS00, JM98, KPP90, Kom07, LS90b, MH14, Pri04, She93, Si01, SGK12].
Applied [Ano91g, Ano92j, Ano93c, Ano95i, Ano95o, Ano95d, Ano95o].
Applying [JLR14]. appraisal [CG09, Par87]. appraisals [MST12]. Approach [BEK16, BEK15, BPC15, CPA15, CFH16, EHSJ17, FRF15, GVB17, GKV15, Hur17, LM17, MKT16, SW05, VGCBBHJ18, YZ15, Abr06, ATW08, AHKM19, ABKF13, AC87, Bai91, BBS97, BJM*08, BV12, Bla96, BH18, BM12, Buc98, CL09a, CMBS15, CTU13, Che08, CJS07, DHR11, DK12, DLR06, DT97, DIL14, EP04, EHV94, FLHS07, FOS17b, Fuj11, GGS08, GP97, HK18, HK012, HLV02, HCW12, HP04b, HPY19, HKF19, Hal18, KMV19, KPS04, KO14, Koo92a, Kra12, KN09, LS99, LM09, LB19, MS18a, MS06, MS88, MM09, Mor94, Nis05, Nyh03, Par10, Par11b, Ped07, Per91, Pet89, Pl09, QR86, Rid86, TH04, Tur09, VB02, VNZ97, Wat99, Web95, iKLS19, BHP16, Wee02]. approach* [JJVW01]. Approaches [BKL17, Bol92, PSS01, Sto91]. Approval [BEK15]. approximate [Eis19]. approximating [GL14b, SHK11]. Approximation [AFR08, Ano90a]. approximations [BD05b, Byr92, She89]. April [Ano91g]. arbitrary [BM14]. arch [RRB92, DN99, DKB10, Eng02, FM97, FB02, LWY00, RZ93, VFL99]. archive [Ano93c, Ano95c, Ano95d, Ano95e, Ano96c, Ano96e, Ano96f]. Area [FS17, LSZ17, PMM17, BL06, CPQ10, CV01, DdMPS07, DO14, Eic09, FMMR18, SW05]. ARFIMA [BCT96]. Aris [McC02]. arms [Li12]. Arnold [Fie96]. Art [BH15, MST12]. Arthur [Mil91]. articles [BLM10]. ascending [LP08]. Asian [LT91]. ask [BNP11]. Assessing [Ash09, AK07, CM09, DG11, EMW11, HR96, Om06, AP12, AC87, BSS08, DK13]. Asset [Fis94, Hur17, AK19, BG94, BSB86, CL09b, CO96, DKB10, Fei87, GMRO19, GA11, HLV02, HMS14, MS95, ORW02, Pro14, RS08b, TW17, Wri99]. asset-pricing [BG94, ORW02, RS08b]. associated [DS91]. Assortative [Lee16]. Assumption [HM15, McC94]. assumptions [BM12, Gis11, LS09b, MT11]. Asymmetric [Kom07, Sav16, AS06, BV12, CD96, GHOS04, HPY19, JMW18]. asymmetrical [DV92]. asymmetries [RZ93]. Asymmetry [CPV03, PS03c]. Asymptotic [KPP90, Koe88, CKKK18]. Asymptotically [HF00]. Asynchronicity [CPA15]. attainment [AJ19, JPPS14, LT06, Pos19]. Attendance [BFM15]. Attention [BFM15]. Attribute [BFM15, Hen06]. attributes [HMS01]. Attribution [DLR94, MV06]. Auction [Per10, AS06, DFR06, Fse08, LP08, Sar99]. Auctions [DIM08, HH15, CPV03, HM17, JL08, LP08, Rez08, Xu13]. Augmented [Kul15, KUW19, LB19, Tem98, Yam19]. Australia [GR08]. Australian [BO94, Coe96, SM95]. Austrian [FSK06, Kau10]. authority [Ch09b]. Authors [Pes08, Ano06, Pes01b, Pes10a, Pes11, Pes13]. auto [BGR10]. Autobox [Bew88]. autocorrelation [CL09a, Des93, RS08b]. Automobile [DV92, AHT94, Van07]. Autoregression [LL16, FP02, MSH19].
Autoregressions [CM17a, FM16, AF19, Pee05, Smi93, Vil09, Yam19].

Autoregressive [Bec01, CFH16, ABC16, AAVB17, BC19, CB17, CG13, CKL13, Des08, GL14b, LLL12, LL96, LB19, PL08, Sch07, TA92a].

availability [AHKM19]. Avebury [Sor89]. Average [CLU17, HLM17, ABKK13, FMS19, LOW17, Mor08, PI09]. Averages [RW16]. averaging [CM10, AP12, EPR11, KvD06, LS09b, LM09, MP08, MT16]. Averse [BJM*08]. Aversion [Brz15, ATV19, GL12, HLW14, LP08, NSA98]. avoid [BS11]. Avoidance [CDKS17].
Copulas [HHJC16, LMSM18, OSS18, SGK12].
coreresidence [JM14].
corporate [BL17, CR13].
Corporation [Ano90d].
corps [EO14].
correct [Tur09].
corrected [CT14, MRW09].
Correcting [SE07].
Correction [GUW16, HH15, QR87, DH90, GL89, JKLGS13, KR90, Lee04, MKV98, PSS04, TE01].
corrections [CH96].
Correlated [HL17, Bas09, BH13, Kic11, Sti00].
Correlation [DH16, AH99, BH03, Che08, LGH92].
correlations [APVY16, PS03b].
Correspondence [Ano90a, AV97].
corrupt [KP08].
Corruption [AF17].
Cost [MKT16, San15, EH94, FS09, FP89, GN00, HPH07, Hug88, JLR14, Nak93, Oku93, Ras95, Wei96, Xu13, ZR98].
counts [AP11, BK17, Fis94, FJ04, HET08, MGSW13, RS99, SS06].
Count [BPC15, CJ97, HKS16, LRV17, BNP11, CT86a, Cin97, CD97, Hel06, KT01, Lee04, Mro12, Mul97, RWM03, Rom04, VV93, WDBR93, WS97].
count-amount [VV93].
count-data [Rom04].
Counterfactual [MM05b, FFG19, KMP08].
counterfactuals [HZ19].
Countries [DK16, And04, AAAV07, DF97, DGM11, EP14, FNR08, GM19, Ha94, IRT08, KMS13, SPS13].
Country [SKL17, ATW08, CLM18, DJ95, FLS01, ILL06, Jal18, KL93, LPS97, LS99, VD98].
covariances [ER89].
Covariates [EGH15, Pac19].
cover [Bro94].
covariance [Ols98].
Cox [MM00, TP97, YT06].
CPS [CP92].
Crack [HH02].
crash [HKW11, KK96].
creation [EHP12].
credibility [Ash09, FGV18].
Credit [AGHKS16, DK16, FRF15, Gal96, RTV16, SKL17, Sum17, AHKM19, KL05, MZK17, RV18, Sch05, WVG14].
Crespo [Pap11].
crime [Bal06, BK17].
Crimes [LRV17].
Crisis [AGHKS16, Dah17, War17, DM07, Fu19, Ha94, IT94].
Crisis [ACCM17, HHJCC16, LO18, OSS18, YHLW06].
criteria [And03, BM86].
criterion [CD18].
critic [Lea91, Sim91].
Critical [Kul15, Tur09].
criticism [Lea89].
criticize [KS91, Lea91, Phi91b, Poi91, Sim91].
critics [KS91, Phi91b, Poi91].
critique [LS10b].
cross [Ano16, BKP16, BHP16, BiS15, BCC15, DH16, EM17, RW16, Ver16, AH99, BP07, BCDJ99, Byr92, CLM18, DJ95, FLS01, GRLM08, Hei17, ILL06, Kap07, LS99, Nis05, Oku93, Pes07b, Rac97, MSS16].
cross-country [CLM18, DJ95, FLS01, ILL06, LS99].
cross-Euler [Nis05].
cross-national [BCDJ99].
Cross-Section [BiS15, RW16, AH99, Pes07b].
Cross-Sectional [Anou16, BKP16, BHP16, BCC15, DH16, EM17, Ver16, Byr92, GRLM08, Hei17, Kap07, Oku93].
crossing [DMM05].
CRS [HHJC14].
crude [AK10, BP13, GM91, KM14a, LN14, Pak18].
crude-oil [GM91].
Crystal [BKL17].
Cuaresma [Pap11].
currency [BM00].
current [SPS13].
curse [RS09].
cruelty [Moe12].
Curve [CKP16, HGRSS15, Kri15, LN07, Wag15, AGR17, BCCV14, DIL14, MS09, NS08, QR86, QR87, Uma06].
Curves [BD15, CLM18, DP12, DM98, FFG19, FP89, Kee86].
customers
Cuthbertson [And93, Mad97]. **Cycle** [EV16, GM17, AM95, AAQB17, BCDJ99, CLH04, CKZ10, DIW00, Gor97, HL96, HP05, HJ93, MMOL08, NC94, NV92, ÖO00, Osb88, Pav93, Rav97, Söd94, Sör89, vDvDF05]. **Cycles** [CS15, Ch09, FOS17b, KL05, MM03, RV18, ST99, SW05, SS05, TA92a]. **Cyclical** [Söd94, Web95, Ber01, Han93, KvD06, Mor94, PS03c]. **Cyclicality** [KDK18, vOvGvGB19]. **Cygwin** [Rac00].

D [Ano90b, Cle94, Gre93, Kuk02, Mel92, Ox96, Per91, Son89a, Wee01]. D.M [Gio89]. **Dahlberg** [DM06b]. **Daily** [BPW16, BMV00, Sok16, ABFN10, Fei87, RT98, Wat99]. **dairy** [MS95].

Damodar [Mad98]. **Danger** [War17]. **Data** [AG17, Ano95i, Ano95c, Ano96c, Ano96d, Ano96e, Ano96f, Ano16, BiS15, BPC15, DH16, EM17, GV17, GK17, HKM15, HKS16, KP16, LRS17, MM17, MB16, Ver16, Abr06, AS14, Aka12, AAB09, AW96, AHT94, AP11, BP06, BKA90, Bal06, BP07, BM14, BCV14, Bil00, BC07b, BL06, Bru18, CT86a, C397, CGP99, CS14, CF94, Cin97, CT03a, CG13, CT03b, CR88, CP92, CD97, CP97, Day92, DL94, DM13, DG03, EMvS98, EP14, FNM05, FZ12, FL94, FK03, FS06, FvD01, GA19, GPA98, GQ10, HL94, Hei88, Hen06, HLMvS98, HS05, HCW12, Isa04, Jag91, JL03, JS10, KY01, Kas08, Kau10, KW89, Kon04, KLS19, KP08, KS19, LZ08, LfL09, Liu09, LMSM18, LP08, MM97a, MC90, McC02].

**data** [MSW13, Mro12, Mul97, MBR09, NV92, PV89, PR04, Pri02, RBB92, RWM03, RS92, Rom04, Sch00, Sea90, SW13, SW18a, SE07, Sil01, SM95, SLK04, Son89a, Sue95, WPS18, VG14, Wea92, WDBR93, WS07, WOO05, WL86, XQ12, Zaf11, AB16, Per10, PP16, EB88]. **data-an** [AHT94].

**data-arch** [RRB92]. **data-fit** [EB88]. **datasets** [BM14, CKM11, CLM18].

**Dating** [Kau10, Lee16, BBS19]. **David** [Abe94, Imb97, Kuk02]. **Davidson** [Sm95]. **day** [LS93c]. **DC** [Ano90b]. **Deadman** [Cle94]. **Deal** [dRS10].

**Deaton** [Bro94]. **debate** [Bri13]. **Debian** [Mac99]. **Debt** [TY15, BP18, Dav05, DZ18, Ha94, SZ91]. **decade** [AB00]. **decide** [LG92].

**Decision** [HMS16, PR16, dRS10, BP10, GRV00, Kap93, KKR95, Pro95, RS99, Van11, St09]. **Decision-Based** [PR16]. **decisions** [ACS99, BP10, DMM05, DM18, DK13, Hoc03, KV10, MSL98, RT88, VB02, VV14].

**Decomposing** [Lak19, RR18]. **decomposition** [DMP00, Fuk06, LK04, MM05b, Mor89]. **decompositions** [CMV18, KvD06].

**Default** [EPR11, Kie11, KL05]. **defaults** [Kie11]. **deficit** [Mar00, TW87].

**Deficits** [KKS16, SZ91]. **Dehli** [Ano90d]. **Delineation** [BCMM16]. **delta** [FFG19]. **Demand** [APP15, CDKS17, CS91, DT97, Mil91, MRGB16, RTV16, SSS16, VGCBHJC18, AHT94, BL91, BdJ07, BS08, BIK07, Bey98, Bla96, BDP98, BR99, Cha92, CS14, COQD19, CV01, CH11, CT86b, DPU97, DU98, Des03, DH90, EH94, FFS01, Fle97, Hel06, Her19, HS05, HM1N94, IZ03, Kal12, KR90, Lew03, LFW99, LN14, MM88a, Mil89a, MB02, Ng95b, Nis05, PS10, RW03, SS91, SLR97, TE01, Una06, VN79, Vea86, WS97, Wo93].
demands [BSB86, BC07b, Che98, MRS87]. Democracy [LHJC17, KW19].
democratic [Wri13]. Demographics [EV16]. Denis [HP01, Phi89].
densities [JMV10]. Density [AFR17, PMM17, Wol15, GL14a, Jal18, LL06, MW11, OvDvdW17].
Dependence [BKP16, BiS15, BCC15, DK16, EM17, Ver16, BP07, BBP07, BEH04, Bie09, CT14, CD05, DGM03, DBK10, FLS12, Hei17, HPY19, JMFW18, JN98, Kap07, Pes07b, RvdB13, SGK12, Ano16, BHP15].
Dependent [MSS16, Dej93, Fac07, Lee95b, Smi87, Zhe04]. deposit [Lin95].
depreciation [Pol13]. Depression [kHcL16]. Derivation [BG18a, BFS09, BG18a, GLUW03, Hon13, MS93, Sch98].
Determination [APV16, VV98]. Determining [RLS00]. deterministic [Gor97].
Detrending [HJ93, PS03c, deutsche [MM88b]. Developed [ABT15]. Developing [RTV16, DGM11, Haj94, Jal18, KL93, VD98].
Development [MC90, MM17, SNVXDE17, WKN17b, BG18b, CT19, HET08, HL10, MSS06, SW18b, Tan10]. developments [KW19], Devereux [DM06b]. deviations [Son89a].
Dichotomous [BF09]. Dichotomous-choice [BF09]. Dickey [Kul15]. Did [She13, And03]. didn’t [BD05a]. Diebold [KW14]. diet [Che98]. Difference [BG18a, And13, BFS09, Hon13].
Difference-in-differences [BG18a, BFS09, Hon13]. Differences [EZB17, TWW89, Ano03, BFS09, BG18a, GLUW03, Hon13, MS93, Sch98].
Different [EHSJ17, MW17, Cua11, HMKNN9, Kon01, PF00, Pat06].
Differential [MSN86, Pet89]. differentials [BJ09, Car00]. differentiated [Kai12].
Diffusion [EM17, ALR19, BN09, BG18b, Bra11, CFK95, MRS10, SP18]. Dimension [Ano90a].
Dimensional [HKM15, FGLS18, HKO12, PSW19]. Diplomatic [AF17]. direct [MM19]. Directed [DH16]. Directional [MKT16, CH07].
directions [Cle94]. Dirichlet [Cam01, CLM18, HMT15]. Disability [BBG04, BSBC+04, KP08].
Disaggregate [Cla06, DS04, HSF05]. disaggregated [BR99, Kas98]. Disaggregation [Mil92]. disagreement [LS10a].
discount [Cho99b, MP01, Tim95]. discounted [Dav05]. Discounting [GGP07].
Discrete [GHS05, BL17, Cam01, CGS19, Eis19, HHP92, HP04b, KSD98, KLO18, Koo94, MT00, Mro12, Sil01, SK07, St00, Vel92, Wee03].
discrete-choice [BL17, Eis19, SK07]. discriminate [SDV18].
discrimination [SZ06]. diseconomies [Whe03]. Disentangling [LN14].
disequilibrium [Bro87, HHP92, QRS6, QR87, Sal91]. disk [McK97].
dispersion [CK14, RRB92, VVR00]. disputandum [Phi91a]. Dissertation [Ano12b, Pes07a, Pes09b, Ano10b, Ano11, Ano13b]. Distance [EP04, MKT16, BG18b, CT02, DK12, HET08]. distance-to-market [HET08]. distant [GKPP07]. Distinguished [Pes08, Pes13, Ano06, Pes01b, Pes10a, Pes11]. distortion [GK12, SS98]. distorts [Wol18]. distributed [HHJC11]. Distribution [BD05b, Brz15, MC90, BV12, Buc98, BCDJ99, CLM18, DSW01, FB02, FJ04, GT06, HV18, HD91, Kom07, Mac96, MHM99, MN14, MM00, MM95b, Par10, Par11b, YT06, Yat00]. Distributional [FP16, Kra17, ABFN10, BE92, BM12, EO14, For95]. distributions [BKN95, FNR08, Fer17, HJC10, JLR14, LJ00, MM05b]. disturbances [CB17, IP12]. Divergence [Cha02]. diversification [MZK17]. diversify [She13]. Dividends [Lof19, PSS04]. Divorce [KO14]. DM [Car92]. Do [BBvdH09, BBDF14, HKM15, LPT04, NPT18, Sen18, AK10, FSK06, Hen06, ILL06, Kil99, Liu09, Pak18, SS05, SV14, VV98]. doctor [Van11, Win04]. Does [BFS98, GM19, GW15, HKMR03, JM14, MRW09, MM98, TY15, BZ98, GKPP07, GQ10, HL05, JS11, NS93, Par10, Par11b]. doing [Pra10]. Dollar [C191, GHHP93, LT91, Tse98]. Domains [Sal15]. Domesday [Per91]. Domestic [PM17]. dominance [And03, MY07]. Donald [Fin96]. dont [BF09]. Doppelhofer [Str90]. double [Jon89, LL96], double-hurdle [Jon89]. double-threshold [LL96]. Doubly [LOW17, Uys15]. Driehuis [Pis92]. drive [EHS09]. Drives [ABT15]. driving [Kuo12]. dropouts [LPT04]. dropping [LPT04]. drug [BJJ11]. Drugs [SSS16]. drunk [Kuo12]. DSGE [And13, CHL14, CFM14, CSVd14, EKL10, FGLL19, FP10, GQ10, HS14, HI16, Hur17, ORM13, Sal15, Sch00, SW05, WCC17, Wol15]. Dual [BEK12, GH11, KT11]. Duality [Kal12]. dummy [HL19]. durable [CS91]. durables [And91]. Duration [CD05, RvdB13, Van17, WKN17b, Bel01, BE92, Bil00, CTU13, Cam01, Dej93, FPS94, HH90, Jag91, Rom99, Sue95, VWG14]. Durbin [LY16]. During [Dahl17, FG16, CFJvdB18, DM07, SW08]. Dutch [GPW17, HVW11, MAL04]. Dykstra [Nie91]. Dynamic [Ble16, BBC04, CB17, FS19, FG1S18, HM12, Ha93a, HGRS15, HL10, Kap07, KLL018, McK98b, MM17, Ver16, XL16, Aka12, BFS09, BIKY07, BD05a, CMB515, CM06, CFG08, Cha92, Cha11, DJ00, DR93, DLR94, Des03, DH90, EPW07, Eio09, Eio19, FVRR05, Fer17, Fle97, Gal88, Hey04, JS10, JKvdW14, KY10, Kap93, KKR95, KPS04, Kau10, KS19, LZ08, MRS87, Mil89, Nak86, PF00, SW13, Sti00, Tsi06, VV98, Wol93, Woo05, ZLKH05]. Dynamics [Ano91g, APV16, Fuj11, Gre93, HP04b, Smi12, AV01, AG02, BDKK12, BNP11, BMW90b, BMW90a, Buc98, Bur92, CGK14, CLLY06, CJR04, DK12, Day92, DD19, DN89, DSW01, Eva89, FP11, FR5RSAF05, FJ04, FPWWWE12, Got90, GT06, Hil06, Hos12, Kas98, KHS14, Lau06, MT11, MS09, MSP13, PP92, PZ06, Sen11, SN06, Smi05, Ste07, Ste04, vDVDF05, GKWZ16].
each [Klo93]. Early [Gra17, MM17, Pee05]. Earnings
[CM01, FSPWWE12, HSWW07, Min03, PY96, Tre98, Yue94]. east
[Jar10, Pro95, BFS09, BHMW98]. East-West [BHMW98]. easy [DP13].
Easyreg [Sep98]. EBA [Shi92]. EC [APVY16]. ECB [ARST16, WBL16].
Econometric [Ano91b, Ano92a, Anu15, AFHI95, BD03, BPC15, Bri89,
CT86a, Cha00, CN97, Dav95, DW96, FHP16, Hal89, Imb97, Lil00, Mal88,
McC99b, Mil92, PW96, Phi89, Tri97, Vis88, Abe94, And93, Ano93b, Arb93,
Bai93, BBS97, BDNS02, Bro87, CPF09, Cm97, Cle94, CNJ97, CNZ99,
Dav87a, Dav87b, DW88, Din91, EB88, GT06, HHJ86, HS90, Hor92,
KvdGVW97, Klo93, Koe88, KZ09, Koo94, Lar90, MP01, McC02, MR09,
MT11, MP10, Mrk01, Ox96. PU88, Pag94, Pud04, QR86, SC90, Ter88,
VK87, Vea92, Win04, WL86, ZLKH05, Car88, Mel92]. Econometrics
[Ano91g, Ano01d, Ano06, Ano07b, Ano10b, Anol1, Ano12b, Ano12c,
Arb93, BEL07, CS09, DG03, DIM08, Edd00, Per10, Pes01a, Pes01b, Pes01c,
Pes07a, Pes09b, Pes09c, Pes10b, Pes11, Rez08, Wat07, Wee02, Ano90i,
Ano92d, Ano13b, BD02, Bai99, Bai99, BLM10, BEK12, CGR04, Edd96, Fie96,
Hal89, Kap93, Kid92, Klo92, MM95a, MS06, PP92, Pes03b, Pes10a, Phi01,
RH02, Rob88, Tri93, Ano92j, Ano95o, McK97, Ano90c, Ano95i, Ano95c,
Ano95d, Ano96c, Ano96d, Ano96e, Ano96f, Ano03, Mad98, Ano90h, Gil93,
Gre93, McK97, Sm95, Sz94, Wee01, Abe94, Ano93c, Ano08b, Hal88, Pes08].
econométriques [Klo93]. Economic [Ano95o, CPQP15, CF94, CM17b,
GMR97, GW15, Gre93, Hal93a, LO18, leo98, MSS06, PS09, SHM17, BW11,
BF94, Bai06, BK17, CSS12, CM09, CT02, Day92, De 92, DKT12, FZ12,
GH96, GRW06, Gra96, Gre92, HgK18, HS00, HCW12, Isa04, Kal90, KvD96,
LT06, LGH19, McK94, MVV92, ORD01, RR18, Ten10, TZ14]. Economica
[Klo93]. Economics
[Col92, Ger88, Mad97, Mcc99a, BLM10, Gre93, Sor89, Wee01, Bol92].
Economies
[ABT15, MZK17, DO14, FVRR05, LS93a, Whe03, WW18, Yat00, Ano90b].
economists [YL08]. Economy
[BEK15, RTV16, ABS93, Ano90d, Dav87a, Dav87b, Hua09, JW05, JLVW01,
JP10, MVV92, Nak86, Nym91, Per91, Sen11, ZDE12, Ml989]. ECU [FB02].
ed [Ano90c, Ano90f, Bar95, De 92]. edged [DMW94]. Edited [Ano90b,
Fie96, Gre93, Hal89, Hen93, Ano90a, Ano90c, Mll989, Mll92, Phi89, Sor89].
edition [Ano90h, Car88, Col92]. Editorial [Ano91a, Pes86, Pes00]. editors
[Pis92, Wee01, vDvDF05]. eds [Bol92]. Eduardo [DW09b]. Education
[KS16, BH03, Giliu, KV10]. educational
[AJ19, Fio12, Isa04, JPPS14, MM89, Pos19]. Edward [Bar95, Cle94]. Effect
[Lee16, MS15, Abr06, BK58, DK11, EF13, Gs11, HL07, Hon13, HL10,
KT01, Lee04, LS14b, LOW17, LS99b, MV06, MMLO08, MT11, NS93, Ols98,
Pl09, Sam91, Wes08, BLV16]. effective [ALV13]. Effectiveness [AG17].
Effects [APP15, BBE15, HL17, HMT15, HLM17, HST16, Sav16, Uys15,
Ala87, ALR19, ABS93, ABKK13, Bas14, BCO04, BFS09, BL17, BSS08,
BH13, CLSM10, CT14, CK02, CNS09, CYP18, CPB19, DS04, Dov13, DK13,
DKB10, DJK18, EPW07, EHP12, ERS03, FG18, For95, FP02, Gal96, GvSZ05, GHHP93, GP00, GHOS04, GQ10, HK14, Ho06, HV18, HL10, HSZ10, IZ03, JMM07, KA07, Ker19, KPST11, KMP05, KO14, Lak19, jLjL05, LS14b, Li12, LLD13, LS93c, LB19, MP96, MR06, MT13b, MU09, NR19, Orn06, PF00, RvdB13, RWM03, TK14, VVR00, Vea86, Vea86, ZK14.

efficacy [KRS10]. efficiencies [SZ07]. Efficiency
[Fei87, FS09, GMH95, IRT08, MS07, Ver16, DK12, FH12, GS07, GM91, Han93, Kal90, KPP90, KH95, New90, PMM96, MSS16]. Efficient [CE17, CR88, Hei17, Hi07, MSW13, BKA90, BS95, DG03, FLHS07, IS02, MS18a]. efficiently [HLV02]. EGARCH [CK02]. egypt [Sea90, Cha15, TA92b].
Egyptian [GS07]. elasticities [BP13, PKH12]. Elasticity
[Bai91, CDKS17, GP11]. elderly [DT97, JM14, LK09, MAL04]. electric [JS87]. Electricity [HST16, AG89, ANT94, AFH95, BHP13, BPPB10, Lee95a, MS07, Wol07, Yat00]. Elements [Kus91]. Elgar [Bar95, Cle94].
elicitation [DGM11]. Eliciting [DGM11]. eliminate [BBvdH90]. elliptical [HLV02]. elusive [Day92]. Embarrassingly [DP13]. emerging [YHLW06, ABT15]. emissions [DK11]. Empirical [Ala87, BS16, BBS97, CEF07, Dah17, GVB17, GK17, MR16, OW10, PC15, PZ06, ACS99, And91, ABS99, BL91, BKA90, Blo02, BBvdH90, BLS10, CL09b, Cho11, Cho88, CS99, CR88, CFJvdB18, DMM05, DLR94, DPR06, DG03, DM03, ERS03, EMP14, FPS94, FMN05, FFS01, For95, GMH95, HP01, HM03, JP10, Kie88, KP94, Kuo2, KMS13, LPS97, LN07, LfL09, LT96, LWY00, LS10b, LB19, MS98, Mar01, MP01, MM19, MS95, Mof93, MM87, MP07, MSP13, OSS18, Pak18, PMM96, Phi01, RSB6b, Ros03, Sbe89, SW86, Sor89, Sto94, Ano90b].
Empirics [MB16]. employed [Gil88]. employees
[BMW90b, BMW90a, Gil88, Got90]. employing [And03]. Employment
[Kie88, BFS09, Bie90, Bur92, EPW07, EF13, Gil88, IMN08, LS02, MRV95, MSL91, MT11, Nak93, RSB6b, RvdB13, Rid86, Sem18, Ste07, Ter02, TA92b, VV13, WLS6]. empty [FLHS07]. EMS [De 94, KSD98, Miz92]. EMU
[SPS13]. encompassing [CH10b, HN00]. Endogeneity
[HL17, WS97, WKN17b, DMT06, KT08, LK09]. Endogenous
[BD15, BMM16, CT15, HL16, MR16, PY15, Szy19, BKF19, EWB09, HL19, KT01, KG96, Kuo12, LLD13, Mar00, TW87, VV93]. endogenously
[DPJF06, FOS17b]. endpoints [vDKvdWW14]. Energy
[IT94, BIKY07, BDKK12, Bol92, HH02]. Enforcement [AF17]. Engel
[BD15, DP12, DM98, FP89, Kee86, Uan06]. engine [Ken94]. England
[Sor89]. Enjoying [RTK14]. enrollment [LS14b]. enrolment [Fio12]. Ensembles [War17]. entropic [ABH+07]. Entry
[AG13, FSPWWE12, Xu13]. environment
[Bai09, CNJ97, CNS99, GS07, KLS19, Tey98]. Environmental
[MR16, Wag15, CS91, JS04, MM05a]. environments [CN97, GR10]. epidemic [TP97]. episodic [Ra92]. equal [CM14]. equality [ORD01]. equalization [KN93]. equation
[BH18, Czi04, KPT05, Nis05, RPSF05, SP04]. Equations
[De 93, AAB09, IP12, KL93, Lee95b, MM88a, VD98], equilibrium [AFR08].
equilibria [BSS11, Ber89, BG94, BKN95, Des03, FVRR05, Gal88, KL01, KRV95, Rd91, Smi12, VVR00].
Equity [BLV16, DM11, Fis94, GH11, NSA98], equivalence [Don95, SSW06, Wil06a].
Equit [Pen05, SSW06, Wil06a].
Equivalent [GKPP07].
Erasmus [Ano92j].
Erik [Wee01].
Erratum [Ano92c, Ano03, Ano09c, Ano09d, Han96].
Error [GUW16, HHM15, AH99, BD0a, Cif88, CGS19, DH90, GL89, JKLGS13, JPPS14, KY10, KR90, KL93, KT11, MKV98, MM89, PSS04, RD18, SC90, TE01, VD98, WBA07, Wea92, Wee01].
error-components [KL93, VD98].
error-correction [MKV98, PSS04].
Errors [Don15, LK09, Orn06].
Essays [Fie96, Abe94].
establishments [MS90].
Estate [NS17].
Estimate [PY15, MM17, CTO16, LO08].
Estimated [FM16, HI16, DS12, FS17].
Estimates [EZB17, HMK94, SSW06, BH03, BBG04, CKT19, CLM18, DM13, Fai96, FCP96, HET08, Hon13, JL03, KR90, MRS10, NV92, Ols98, PR04, PY96, Pra10, Wol18, HLW14, Wol93].
Estimating [Abr06, AAB09, ALR19, AF07, AHT94, AT06, Bal06, BNS02, Bas14, BK17, BT14, Ble16, Cho99b, CMM09, CD97, DHR11, DK11, DP11, DL95, DDLY18, EHH99, FVR05, GKW16, GP11, GA19, GL17, HMS16, HGRSS15, HV18, HMT15, Isa04, Jel18, KY10, LP08, MRB16, ORD01, Sal99, Sea90, Smi93, Wei96, WM01, Aka12, BS95, DS91, DJK18, JS02, MRS87, Pro14, Vea86, iKLS19, LLD13].
Estimation [AS14, ABH17, AS06, BKP16, BD15, BR99, BKN95, Cha92, CPA15, EGH15, FFG19, FP16, FLS12, FL15, HL19, HH15, HHJC16, HR12, Koo94, KS19, KP17, LRS17, MP96, MT13b, Min03, Pat06, PT13, SW13, Uys15, VGCBHJC18, Ver16, Wea92, XL16, ABH17, ABS93, AHK19, AG96, AIK99, AD09, BDJ07, BM91, BKA90, Bal10, BM14, BB19, BSS11, BGM17, BNO8, BDP98, BPP03, Cam01, CM02, CE17, Cha11, CK14, CH04, CPY18, CR88, Doh13, DS06, DG03, FT90, Fer17, FO18, Fov08, FM14, FP10, GP06, Ger96, GQ10, Gur97, HM12, HFR10, HST10, HOK12, He17, HHJC11, HHJC14, Hod99, HS05, IP12, KK97, Ka12, KUW19, Kee86, KK03, Kic11, KL93, KPP90, Koh89, Kum12, LS93b,Lee95b, Li00, LB95, Mar01, MS93]. estimation [MGSW13, MBR99, Nak10, Orn06, PHK07, Pen05, PS10, PI09, PS00, RWM03, RPS05, Sch98, Sen99, SS07, SZ18, Sf96, TZ14, TW17, VD98, WZP19, Wl06a, Xu13, LPT04, Dav95, Smi95]. estimator [AKS19, BR99, CT14, DG03, Mro12]. estimators [AAB09, BKA90, BD09, CT86a, CLM18, CL18, CR88, FL07, IMN08, KPST11, KG96, Lin92, Moo89, RS92, SS06].
Ethic [CM17b].
Ethiopian [HET08].
Ethnic [Pos19, Sch98].
EU [Bal10, CM09, DF97, PZ06, SS07].
Euclidean [HM13].
Euler [AAB09, Nis05].
Euro [CR13, FB02, MM17, BL06, CPQ10, CV01, DdMPS07, DO14, EIC09, FMMR18, SW05, CS15, Ch05, FS17, LSZ17].
euro-sting [CPQ10].
Euro-zone [CH05].
Euromind [PMM17].
Europe [CGK14, CF13, Jar10, MT11].
European [BPPB10, Jus01, LK04, WZ14].
Euroyen [Lin95].
Eurozone [BCRV16].
evaluate [GP06].
Evaluating
evaluations [SF09].

**Evaluation** [FL15, GVB17, Bek99, CH07, CH10a, CJS07, CFJ9d, CGBIZ19, FHL04, FP10, HCW12, HW10, JMM07, JM10, Li99, Mof93, Par87, RS86a, Rid86, Sch00, Sto94].

**Evaluation** [FL15, GVB17, Bek99, CH07, CH10a, CJS07, CFJ9d, CGBIZ19, FHL04, FP10, HCW12, HW10, JMM07, JM10, Li99, Mof93, Par87, RS86a, Rid86, Sch00, Sto94].

**EViews** [Lil00, McC99b, MT07, MT12].

**EVT** [BDT18].

**Evict** [She89, HM03].

**Eviction** [She89].

**Expected** [Lof19, Cha00, GRLM08, WL86].

**Expected** [Lof19, Cha00, GRLM08, WL86].

**Expenditure** [And91, AGM90, DMT06, GM13, GvSZ05, JL03, Lea97, PS10, Smi89].

**Expenditure** [And91, AGM90, DMT06, GM13, GvSZ05, JL03, Lea97, PS10, Smi89].

**Experience** [SV14].

**Experimental** [HV13].

**Exponential** [DG92, FRSRAF05].

**Export** [Cut86, LS93a].

**Exporters** [EMP14].

**Exports** [BCO04].

**Extend** [CJ97].

**Extend** [CJ97].

**External** [AF19, BD05b, CPY18, Koh89].

**Externalities** [EK07, IRT08].

**Extortionary** [OR07].

**Extracting** [CPQP15, CKZ10].

**Extracting** [CPQP15, CKZ10].
Extreme [LGR19, SVW08, BDT18, MM09, Shi92].

Factor [AB16, DW15, KKM16, Luc15, ORM13, PP16, Sch16, Sen11, BM14, CKKK18, Coe96, DN89, Dov13, DMP00, Eic09, FS19, FGLS18, FOS17b, GMRO19, Hei17, JMY19, JKvdW14, Kap07, KUW19, KS17, Lin92, LB19, MRS87, Pro14, RS08b, Tim95, Wol93, Yam19].

Factor-augmented [KUW19, LB19, Yam19]. Factor-Based [KKM16]. Factors [SKL17, CR13, Fos17a, GB89, JS04, KUW19, MP07, SS07, Bal10].

Factors [ABH +17, Car00, MR88, Pro95, Wol93]. First [Ane93e, HH15, CPV03, Col92, Xu13]. First-Price [HH15, CPV03]. Fiscal [FRF15, FS17, Pet89, BRIS11, BT14, BT19, CML04, Dav05, LT18, MU09, RS86a, TW87]. Fisher [SP04, Wes08]. fishing [FLHS07]. Fisman [AF17].

fit [EB88]. fitted [BG94]. Fitting [She93]. fixed [ala87, BL17, CT14, CPY18, D JK18, EPW07, KL01, KO14, WPN19, GW15].

fixed-effects [CPY18]. fixed-T [WPN19]. Fixed-Term [GW15]. Flat [KM91]. Fletcher [Ane09f]. Flexible [HH90, HHJC16, MRGB16, VGCBBJHC18, BH13, FPS01, Fle97, Mro12, Nak86, Pri02, Ter96, WFBM01].

floor [Sea90]. floppy [MeK97]. flow [BRIS11, Dav87a, Dav87b, PT13]. flows [CGK14, CT19, CFLP02, Fuj11, SD03]. fluctuations [BF94, CF94, DIW00, Koo92a, MVW92, MS18b, SVW08]. focal [KV14].
focused [CD18, OvDvdW17]. Fomby [Vis88]. Food [CHW17, AV97, BBS97, DP97, Lea97, SLR97, VNZ97]. force [DM18, Mar01]. Forecast [Ano91b, Bai89, CCM15, CH95, CG96, CM16, CFH16, DL17, FGLS18, FM16, FPR15, GNS17, HHJ86, HGRSS15, Koo13, KL95, LMZ16, LM90, War17, vDKvdWW14, Ano86d, AM11, BM98, CV11, CD96, CS99, CG13, DGG13, De 92, DW96, FVP02, GMH14, GNNS12, KY10, Kau10, Kor13, LLL12, Lar90, LRV12, LT96, Lou19, MG08, SV05, SS10, WZP19, WW13, Ano95o, Sab91]. Forecasters [AFR17, FM16, HHM15, RS16, Wol15, CM09, CM10, CJS07, CH10b, EKL10, EMW11, GL14a, Gra96, LL06, MRW90, MM19, MW11, Miz92, OvDvdW17, Wri13]. Forecasts [AFR17, FM16, HHM15, RS16, Wol15, CM09, CM10, CJS07, CH10b, EKL10, EMW11, GL14a, Gra96, LL06, MRW90, MM19, MW11, Miz92, OvDvdW17, Wri13]. Foreign [Mad97, CH07, IRT08, KL93, She13, VD98]. Form [Van17, DS06a, EKL10, Fle97, MM88b, Mil91]. Formation [HL16, RT88, DU98, Lor91, Sha03]. formats [AS06]. forms [FFS01, HMKN94, IRT08, Ter96, ZR98]. Formulating [GV87]. Forthcoming [Ano94f, Ano94g, Ano95c, Ano95d, Ano95e, Ano95f, Ano95g, Ano95h, Ano96a, Ano96b, Ano96c, Ano96d, Ano96e, Ano96f, Ano96g, Ano96h, Ano96i, Ano96j, Ano97, Ano98, Ano99, Ano00a, Ano00b, Ano00c]. Fortin [BG17]. Fortran [Whi89]. forward [DH90, FP11, Gia07, HMW97, Hal87, Hod99, MP01, OW10, PPM96, SPS05, Wol07]. forward-looking [DH90, FP11, Gia07, OW10]. Forward [Ano90d]. Fostering [Fio12]. Foundation [Ano95o, Kri15]. Foundations [Imb97]. four [Cre07, Lew03]. Fourier [FS09, ILOS96]. fractional [GAR01b, MN14, PW96]. fractionalization [Tan10]. fractionally [BCT96, TH04]. Fragmentation [BLV16]. Framework [KP16, GNNS12, HP05, MR09, PS03a, BCMM16]. France [CLM89, LS02]. Franses [Leo98]. free [Ch07, McC99a, WZ14]. freedom [YLO8]. freight [MV07]. French [AS06, FL94, ILOS96, RS08b]. Frequencies [CD16]. Frequency [HHM15, HKM15, KKS16, MFM17, Sal15, BP06, CT03a, FG18, FM14, FMS19, GHHP93, KLLO18, Liu09, NSS12, SS10, Van11]. frictional [KRV95]. frictions [SW05]. Friendship [HL16]. Frontier [MS15, MSS16, AHKM19, Hug88, PY96, Sea90, Sen99, Tsi02, Tsi06]. frontiers [Eng02]. Frugal [EBW09]. FTP [An093c]. fuel [ABS93]. Full [FT90]. Fuller [Cif88, Kul15]. Function [MKT16, AG96, BdJ07, Bai91, CL09a, Cho99b, CD97, DK12, DM13, FS09, HPS97, HST10, HSF05, Hug88, LOW17, LTW99, NV92, PHK07, Ras95, Sch00, Sto94, Wei96, Yue94]. function-based [Sch00]. Functional [Ano90a, DS06a, FFS01, HMKN94, HJC10, Ter96, ZR98, Mil91]. functions [AV97, DP97, DR13, HM17, Mac96, MMH99, MN14, Orn06, PR06, WM01, Yam9, ZR98, iKLS19]. fund [DG11]. fundamentals [BW09, GRW06, Gil95, GMH14, Kit99]. funds [BS04, HP04b]. furnaces [DS04]. Further [BL14a, CD96, Gil88, Mis88, SP18, TH04, YHLW06].
future [DF97, DMTvdK11, DR11, GKPP07, Li06, SS10]. futures [AK10, BM91, BHP13, FS01, HH02, HPS18, LS93c, MKV98, MM88b, SV05, Smi05]. Fuzzy [CJ16].

G [And93, Ano90b, Ano90c, Ano90h, Ano03, Col92, Hen93, Klo92, McK97, Per91, Pis92, Smi95, Sor89, Szt94, AAV07]. G-7 [AAV07]. Gaim [Har93]. gain [And93, Ano90b, Ano90c, Ano90h, Ano03, Col92, Hen93, Klo92, McK97, Per91, Pis92, Smi95, Sor89, Szt94, AAV07].

Gaussian [BHKL17, DR93, JS10, WCC17]. GAUSS [And92, CN97, Rom04, Sep00, Shi92, Vin00, LU05, Rus93]. GAUSSX [Pie96]. GCC [Edd96]. GDP [KMS13, LK04]. Gender [AJ17, Cha15, PS00, AJ19, GvSZ05, HMRC05, Mac17]. Gender-Biased [Cha15]. General [BLM10, Jam17, WKN17a, BEH04, JMPW18, JM98, Rac97].


geoductive [Ade04]. Geographic [JR02]. geography [Tan10]. George [Srz94]. German [BL06, BHMW98, LTW99, Nak86]. Germany [BFS09, Bey98, CHEF07, GMRZ97, KS16, Tre98, Wil06a]. Geront [Str09].

Geroski [Ano03]. Geweke [Fi96]. Gibson [CO89]. gifts [HO09]. gilt [DMW94]. gilt-edged [DMW94]. Girls [LO18, AJ19, PS03b]. give [EL91, Ter88]. Glenn [BMW90a]. Global [CFH16, SKL17, AT06, DdMPS07, DLLY18, FS09, GM19, KM14a]. GMM [AAB09, BM12, CD18, CG16, CL18, CD97, DJ00, Far12]. GNP [Han92, Han96, Pot95, Shi01]. GNU [BD03, Mac99, Rac00, YL08].


Griliches [Pak00]. Gross [PMM17]. ground [And03]. Group [AB16, BBD14, KW19, LLD13]. grouped [KW19, Sue95, AB16]. Growth [CMR15, EK07, EPS17, LPS97, MT16, MB16, Sav16, SMH17, Alb03, ATW08, AP12, Ano86d, ABKK13, Ber01, BLS10, Bri13, CFQ10, CG09, CG13, Coe96, DF97, DW09a, DW09b, DJ95, DKT12, EPR11, EMP14, EP14, FNR08, FZ12, FL901, FFG19, FIL13, GT09, Gre92, GNNS12, GP00, GHOS04, Hen10, JR02, JS04, LS09a, LS09b, LS99, MP08, MH14, PS09, Stry9, WHe03, Ano90d].
growth-rate [FNR08]. guerrilla [Orf07]. guide [McK97]. guided [FIM05].
Guidelines [Ano94i, Ano94j, Ano95i, DW16].
guilt [BSS11]. Gujarati [Mad98]. gun [Pep05]. Guns [Pep05]. GVAR [GNNS12].

H [Ano90c, Ano90h, Bai93, Dav95, DG03, Gio89, Gre93, PIs92, Sor89]. habit [CL09h, DU98, Osl88, Sha03]. habit-based [CL09b]. Habits [BC07b].
Hack [De 92]. Hadi [Ano90g]. Half [CPY18, CK13, KZ02]. half-life [CK13, KZ02]. Half-panel [CPY18]. Hall [And93, Ano90c, Bol92, Kus91].
hardback [Arb93, Dav95, Gar01a, Gre93, Leo98, McC99a, Tur98, And93]. hardbound [Abe94, Ano90g, De 93, Fie96, Gil93, McK98b, Mil92, Sor89, Bol92, De 92, Smi95]. Hardcover [Ano90h, Col92, Ano90c, Cle94, Hal98, Kloe92].
Hargreaves [Bar95]. harmless [AKS19]. Harris [Ox96]. Harry [Per10].
Hartog [Pis92]. Harvard [Gil93, Sto09]. harvest [Pro95]. Harvester [Ox96].
Harvey [Sab91]. Hashem [Mii92]. Hausman [BEK16, EP04].
Health [BG06, CLH04, LK09, MRGB16, Win04, CT14, CJR04, CGS19, DMT06, FJ04, JM14, JPPS14, JS11, Ols98, Pri02, RWM03, WS97, vOW11].
healthcare [JLR14]. heard [Pep05]. HEAVY [NSS12, SS10, LJ00]. heavy-tailed [LJ00]. Hedge [BM91, DG11]. hedging [BMV00, HH02].
Hedonic
[BBE15, AH99, AG96, AC87, BSS08, CMM09, HST10, PHK07, SZ06].
Heidelberg [De 92, Gio89, Vis88]. Helmut [Tur98]. help [GM19, IMN08].
Hemel [And93]. Hempstead [And93]. Henderson [Ano90b]. Hendry [Abe94, Imb97]. Henry [Sav16]. Hensher [Kuk02]. Heterogeneity
[ATV19, BP07, BHH15, DJ16, For95, Mul97, San15, AS14, ATW08, Bel01, BKN95, BC07b, BHI13, CT14, Cha05, Eic09, Eg01, FPV12, Hos12, JLM03, JS11, KW13, KW19, KT04, LZ08, Mac17, MP04, McC94, Ped07, RvdB13, SZ18, TK14, Woe05].
Heterogeneous [BH15, HMS16, HL17, Alb03, Bal10, BFK19, BL17, CMBS15, Jag91, KRV05, LS14b, PKH12, SS07, WDBR93].

Heteroscedastic [PS16, LL96, YT06]. heteroscedasticity
[Bec01, KV09, MM88b, Tse98, TH04]. heteroskedastic
[CB17, Dov13, IP12, LMSM18]. heteroskedasticity [Pro14, RS08b].
Hicksian [Cha02]. Hidden [KW19, Zy15, RTA98, Son14]. Hierarchical
High

High-Dimensional [HKM15, PSW19, HKO12]. High-Frequency [HHM15, HKM15, MF17, BP06, CT03a, FG18, GHHP93, HKO12, KLO18, Liu09, NSS12, SS10, SK07, TL03].

High-frequency-based [NSS12, SS10]. higher [KV10, LMM05]. highlands [HET08].

Hindustan [Ano90d]. histories [Bie09, MRV95]. history [Day92, Rid86, Per91]. HIV [DST14]. Holland [Hec93, Pls92, Wec01].

Holllinger [Ma88]. Holly [Gan92]. Holtham [Ano90b]. Home [Van17, ABCP02]. Homogeneity [WPS18, Ng95b].

Hong [De 92, Per10, HCW12]. honor [Fie96]. Hooper [Ano90b]. horizon [CN04, Eis19, Ki99, LN07, RW05, WW13]. horizons [PR06]. Hospital [GKV15, HKS16, Ho06, KPST11, Oku93, WC04]. hospitalization [GMRZ97].

Hours [Bas09, CLSM10, Han93, Ols98]. House [AGHKS16, BPW16, Mi15, BL14a]. Household [CJR04, ACS99, Bie90, BPR00, CS14, Che98, DM18, EHV94, Fuk06, GM13, Hel06, K03, MV06, MP10, MM87, VB02]. households [HK11, HVW11, MAL04]. Housing [BBE15, HHJC16, Lu15, Bra11, CM01, DD19, Hor92, HPY19, IZ03, RV18, SP18, BCCM16]. HPC [Cre07].

HSIAO [GV17], HT [Bal10, SS07]. Huang [ZDE12]. Hughes [Gan92]. Human [SNVCXDE17, MSS06, Pol13]. hurdle [BP11, Lom99, Gur97].

Hyllenberg [Hec93]. Hypotheses [Cha15, Vog92, CP18, Sil01]. Hypothesis [MR16, Cho99a, CC07, CT80b, EK37, FO95, GV87, MM88b, Raj95, Sal99, SPS05].

Improve [HKM15, BFS98, FM19, Gra96, JM14, PR04]. Improved [IP12].
improvements [BS07, Leb92, MR01]. Improving [LM18]. impulse [PR06, TZ14, WM01, Yam19]. impulses [DIW00]. Incentive [HMT15, RWM03]. incentives [GMRZ97, LS14a, VV14]. incidence [FFG19, WVG14]. include [Pro14]. including [Vin00]. Income [DSW01, LHL17, LHJC17, Pud93, Alb03, BCDJ99, CJ04, CH05, CF13, GAR01b, HPH07, Hii07, MC90, MM95b, Mur12, PS03b, PKH12, PZ06, Raj95]. Incomplete [DP00, ILOS96, LLD13, MRV95]. inconsistency [KG96]. incorporate [LL06]. Incorporating [Ter96, DK12, WVG14]. increased [HL07]. Increasing [FGV18]. Independence [HM15]. Independent [BM16, Rac12, Gew93, Her19, Sar99, Van11]. independent-private-values [Sar99]. Indeterminacy [CF15]. Index [GKV15, CK02, FS01, FP89, KV09, Leb92, MM03, MKV98]. India [ALR19]. Indian [Ano90d, DS04, DK12]. indicator [AV07, CPQ10]. Indicators [CPQP15, CPQ02, CG09, DF97]. Indices [BH15, BPW16, BN09]. Indirect [GMR93, RdM18, MRV95]. Individual [Che98, DR11, EGH15, JL03, PKH12, AV97, Bie09, Hos12, MRV95, PV89]. individuals [HRV94]. Indonesia [CLU17]. Industrial [BEL07, CP92, Ger88]. industrialized [GM19, KMS13]. industries [RT88]. Industry [BEK16, SL17, Bae91, FS09, Lee95a, MQ04, RR95, SS98, WC04]. Inefficiency [EGI05, AD09, MR88, TK14]. inequalities [CCM18]. Inequality [FP16, And03, Gew86, MZ97, ORD01, Pud93, Rom99]. Inference [Ano92j, BKP16, DWV17, LRV17, MW17, MFM17, PP16, Tsi06, Ano91b, Ash09, BIKY07, BH18, Can94, CGS18, Dav95, Dej93, FFG19, FL94, FM19, FK03, FSPWWE12, Gew86, GRV00, GMT98, GMR93, HM12, KK97, KW19, KPT05, LZ08, MM05a, MRV95, MR01, McC02, MZ97, RT07, Rom99, RdM18, SZ07, Smi95, SGK12, Yam19, Nii91]. inferences [And04]. Inferring [KP08, Nyh03]. infidelity [Wel03]. infinite [FPW03, FGLS18, Son14]. infinite-dimensional [FGLS18]. infinite-variance [FW03]. inflated [BNP11]. Inflation [CKP16, DW15, ES16, KKS16, Non16, Sav16, Ano90d, BCT96, BCR01, BÇV14, BM08, Cla06, CG13, Coo09, CP97, DF97, DMTvdK11, Dem89, DS91, DD19, EIT01, GM19, GNNS12, GP00, GHOS04, Hen01, JVVW01, KR510, LL06, Lan06, MM01, Nym91, PR04, RM00]. influence [BLM10, SS91]. influential [Son89a]. Information [Ano18a, Ano18b, Ano18c, Ano18d, Ano18e, Ano18f, Ano19b, Ano19c, Ano19d, CT19, CFJvdB18, DIL14, LS93c, MT16, YZ15, Ano95c, Ano95d, CD18, DD00, DV92, FT90, FP10, Hen06, HMS14, HR12, Ker19, KPST11, Kie11, KM14b, LLD13, Mis88, Nyh03]. Information-Based [YX15]. informational [BBS97]. informative [Wri13]. informed [PT13]. infrastructure [CMS15, GLS07]. ing [NS90]. initial [SV14, Woo05]. initiation [Ade04, BJ11]. Innovation [BCC15, Cor12, CD97, HKF19]. innovations [CFK95, FGLL19]. input [DK12, Han93]. inputs [DK12, KL01]. Insights [MS15]. Instabilities [RS16, CM10, JMV10]. Institute [Ano92j, HHJ86]. Institution [Ano90b].
Institutional [Raj95]. institutions [FH13, LS02, Tan10]. Instructor [McK97]. instructors [McC99a]. instrument [CGS18, FGV18].

Instruments [CT15, GP11, AF19, Ash09, BD99, FL07, Lak19]. Insulated [KhC16]. Insurance [BBG04, HMT15, Bel01, BG06, CH04, CGR04, DV92, GP06, Kh95, MQ09, Ols98, Pol13, Szy19, ZK14]. integer [BNP11]. integrated [BCT96, Med02, TH04]. integration [Bus06, GAR01b, Hei08, HCW12, Jus01, KL12, LT96, TM94]. intellectual [BLM10]. intensity [LGR19]. intentions [BHMW98]. Inter [CLLY06, HO09]. Inter-state [CLLY06]. interaction [CT03b, MH14, Pap11]. Interactions [HL16, CCLZ18, DM03, LF09, SK07]. interactive [BL17, EB88, KO14, Rac06, Tey98]. Intercept [CH96]. intercepts [Des03]. Interconnections [BCRV16]. Interdependence [RZH03, EK07, PSW19]. Interdependent [KvdGVW97, Ano90b, ABS99]. Interest [WBL16, AM11, BLM10, Bek99, BL14b, BK19, DLM06, Doh13, FMMR18, GL12, HSF05, JKvdW14, KN93, Lan00, Lan06, LT91, LVG19, MP07, vDKvdWW14]. Interference [KKM16]. Intergenerational [Bru18, FN06, BH03, DFF12, DP11, Min03, Mur12, Pos19]. intermediate [BFS98, LT06]. internal [Fac07]. International [Ano91b, CL09a, CFG08, EM17, Kap93, KRS10, KN93, MY07, Raj92, BD95, DdMPS07, DH90, DMP00, Dv04, EFR11, ER89, FM97, FOS17b, Gan88b, KU02, SV05]. interplay [Tan10]. interpret [GH11]. interpretation [BM06, KW89]. Interpreting [DH90, DM11]. interrelated [Ste07]. interstate [SS98]. Intertemporal [AP11, DU98, GP11, SZ06, GL12, MS88, Nis05]. interval [CT03a, Pac19]. interval-censored [Pac19]. intervals [PR06, Sam91]. Interventions [FP16, CGP99]. Intifada [AAQB17]. Intra [LS03, Bal10, Fei87, SS07]. intra-daily [Fei87]. Intra-day [LS93c]. intra-EU [Bal10, SS07]. intraday [MKV98]. Intrahousehold [BA98]. intratemporal [AM95]. Intrigilator [Wee01]. Introducing [CPQ10, Pes03a]. Introduction [BM11, BMV93, CSvD14, CFP09, DW96, DIM08, DV10, GRV00, HLMvS98, McA99, Pag94, Per10, BP07, FM02, PP92, vDVDF05, EB88, Ano90c, Bai93]. Introductory [Wee02]. Invalid [Ker19]. invariant [KS19, Shi01]. invention [CLLY06]. inventories [BM06, BL14b, KM14a, Ros93]. inventory [GL89]. inverse [Hub14]. Investigating [LTW99]. Investigation [GL89, BDNS02, CL09b, MM19, ORW02, Pro95, SW86]. Investment [DK13, TY15, Cho11, FPS94, IRT08, Sch90, vOVGvGB19]. investors [HMS814]. Irregular [MM17]. irrelevant [KS17]. irreversibility [CK02]. irreversible [FPS94]. ISBN [Abe94, And93, Ano90a, Ano90b, Ano90c, Ano90e, Ano90k, Ano90f, Ano90g, Ano90h, Arb93, Bai93, Bar95, Bo92, Bro94, Car88, Car92, Cif88, Cle94, Col92, Dav95, De 92, De 93, Fie96, Gan92, Gar01a, Gil93, Gio89, Gre93, Hal89, Hal93a, Hen93, Imb97, Kl092, Klo93, Kuk02, Kus91, Leo98, Mad97, Mad98, Mal88, McK94, McK97, McK98b].
Mel92, Mil89a, Mil89b, Mil91, Mil92, Mof93, Nüe91, Oxl96, Per91, Pis92, Riz91, Sab91, Smi95, Son89a, Son89b, Sor99, Szr94, Tur98, Vis88, Wee03. 

Isolating [EGH15]. Isolde [Mof93]. Israel [ANT94, Mel88].

issuance [BL17]. Issue [Ano08b, Ano18a, Ano18b, Ano18d, Ano18e, Ano18f, Ano18g, Ano19a, Ano19b, Ano19c, Ano19d, Ano19e, Ano86d, Ano92d, Ano93b, CFP09, CGR04, DIM08, DM03, Fio12, HP01, Ano16]. issues [BBP03, Dep18, KM14b]. Italian [Giu11].

issues [BBP03, Dep18, Fac07, Jus01, MM01]. item [DP12]. iterated [MM19]. IV [BD99, EWB09, FM19, FL07, HLM17, KKM16]. ix [Gan92, Gio89, Mal88, Oxl96].

J [Ano90a, Bol92, Car88, DW09b, Kuk02, Mal88, McK94, Nei92, Per10, Per91, Riz91, Smi95, Son89b]. Jackknife [AIK99, Nak10, BD99, CPY18].


John [Ano90c, Ano90f, Ano90g, Cif88, De93, Fie96, Mad97, Mal88, McK97, Nüe91, Son89a, Son89b, Szr94, HP01]. Johnson [Vis88]. Johnston [Car88]. Joint [BHKL17, Des93, LSSZ17, MRGB16, ACS99, ACQ04, BD17, DLM06, GT06, HHS12]. Jointness [DW09a, LS09a, DW09b, Str99]. Jordan [Kuk02].

Journal [Ano86d, Ano91d, Ano01e, Ano06, Ano07b, Ano10b, Ano11, Ano12b, Ano13b, DG03, Pes01a, Pes01b, Pes03b, Pes07a, Pes09b, Pes10a, Pes11, Wat07, Ano90i, HP09, Ano92j, Ano95o, Ano93c, Ano95i, Ano95d, Ano96c, Ano96d, Ano96e, Ano96f, Ano03, Ano08b, Pes08]. journals [BLM10]. Jr [Pep05]. Judge [Ano90c, Ano90h, McK97, Szr94]. Jumps [GRLM08, LLN11, MFM17]. June [Ano92j, Gre93].


L [Ano90a, Ano90d, Col92, Gre93, Hal93a, Kio92, McK97, Mil89a, Nüe91]. Labor [DJ16, FSPWWE12, BK08, Cha11, Dev07, DM13, DM18, EO14, Kum12, RvdB13]. Labour [ACS99, Ano90e, FL15, KH95, LS02, ABS99,
Long [APVY16, BPPB10, CN04, CL15, Doh13, DGM03, Fac07, Her19, And91, Bar95, EIT01, FW03, FHL04, GL03, Hil07, HMSS14, Ki99, KL01, Nak93, NC94, PF00, Pat90, PR06, Raj95, RW05, Ros93, SN06, WW13].

CFP09, CNS09, FP09, PF00. marketing-mix [CNS09, PF00]. Markets
Kvd17, San15, Sok16, AP11, AT06, Cam11, CH07, CMM09, DZ18, EFR11, FM97, GMH14, HH02, Hor92, KU02, Lin95, Lor91, Lui00, PS03a, Smi12, Wol07, BCCM16, Me92. Markov [Non16, BW11, BCRV16, BH18, Des08, DWW17, FSPWWE12, GA11, GL14b, HPS09, Han92, Han96, HGRSS15, Hur17, LM18, PSS04, PRS05, RTA98, SS05, Son14, SPS05, YZ15].
Markov-Switching [BCRV16, Hur17, BH18, HPS99]. markup [BCR01]. markups [Mor94]. marriage [ABCP02]. Married
Cua11, Pap11. Massachusetts [Gan88b]. master [Bai89]. Masthead
Ano86f, Ano86g, Ano86h, Ano86i, Ano87, Ano87j, Ano87k, Ano88a, Ano88b, Ano88c, Ano89d, Ano89e, Ano89f, Ano90, Ano90k, Ano91, Ano91m, Ano91e, Ano91d, Ano91c, Ano92, Ano92e, Ano92f, Ano92g, Ano92h, Ano93, Ano93g, Ano93h, Ano93i, Ano93j, Ano94, Ano94f, Ano94, Ano94m, Ano94n, Ano94o, Ano95, Ano95k, Ano95l, Ano95m, Ano95n, Ano96, Ano96m, Ano96n, Ano96o, Ano96p. match [CTU13, GQ10]. matched [Abr06]. Matching
Mathematica [Vin03]. Mathematical [Nie91, McC99a]. mathStatica [Vin03]. Mating [Lee16]. MATLAB [CNJ97, Rus93]. Matrices
CKM17, LRS17, JMY19, RR18, Tur98. Matrix [Edd96, KP87]. matter
ARST16, BM11, BSW15, Cee96, CGS19, MOQ4, CH10a, JPPS14, KY10, Koo07, Mee90, Orr06, Cig88, Woe01. Measures
AG17, FP16, MFM17, BDT18, Cha02, DS06b, FH12, HHS12, HLV14, LK09, MRW09, MZ97, Tre98. Measuring
AHKM19, BSS11, Bie09, Bra11, CNS09, CM17b, DMTvdK11, DK01, DM11, GH96, HL07, Hon13, LSI0a, LVG19, MR06, OSS18, SP18, VVR00, XQ12, De93, EFR11, HCW12, JK90, Kal90, LB19]. Mechanism [FS17, AGM07]. mechanisms [Hub14, Jus01]. median [Fai96]. Medical [Gur97]. Medicaid3 [Gur97]. Melvyn [Str09]. mem [CEG13]. member [HP09]. membership
BOT04, AB16. memorial [Sto86]. memory [HP01, HP09, SN06]. men
AB00, KA07, VV98. mental [JPPS14, vOW11]. Merger [Tow92]. Meta
BS07. Meta-analysis [BS07]. Method
[GVB17, Alb03, BS95, DS91, GL14b, IS02, PI09]. Methodological [EB88]. 

Methods [Ble16, DWW17, FHP16, GK17, Aka12, ABH+07, Ano90f, AD09, BK17, BIKY07, CSvD14, DJ00, Fer17, FM19, GKP13, HN89, HLMvS98, KK97, Kuk02, LJ10, PW96, RPSF05, Wee03, Car88, Vis88]. Mexican [Mor08]. Micro [BFS98, HLMvS98, JR02, Kap93, VK87, Shi92]. Micro-data [HLMvS98]. MICRO-EBA [Shi92]. Micro-econometric [VK87]. Micro-econometrics [Kap93]. Microcomputers [Bri89]. Microdata [For95]. Microeconomic [BM86, FHL04, Hei08]. Microeconometrics [KKR95]. Microeconomic [Ble16]. Microfit [McK93, McK98a, MT13a]. Microsp [HL92, Woh96]. MIDAS [CG09, AFR17]. Migration [BHMW98]. Migrations [Fac07]. Miguel [AF17]. Miles [EHS09]. Military [Smi89]. Milk [HET08]. Milk-market [HET08]. Millennium [Gra17, Peo05, Kra17]. Million [Cre07]. Millionaire [HLW14]. Minimal [FLHS07]. Minimum [EGP11, Jal18, JMM07]. Mining [MSH19]. Minneapolis [Gre93]. Minnesota [Gre93]. Minute [Fei87]. Mirror [SV96]. Mismatch [FG16]. Mismeasured [HR12, Pro14]. Misreporting [BF09]. Missing [CG16, CPA15, BM14, CHL14, Ker19, LS10a]. Misspecification [Klo92]. Mistrust [DV13]. Mittelhammer [McC99a]. Mix [CNS09, PF00]. Mixed [CL11, CD16, EZB17, FM14, FMS19, GLH04, Jam17, MT00, ACG04, Szy19]. Mixed-frequency [FM14, FMS19]. Mixture [FHP16, HMT15, AL06, AW08, DT97, DS06b, GA11, GRLM08, HKF19, WBAB07]. Mixtures [DHR11, FSPWWE12, MW11]. Mixtures-of-experts [FSPWWE12]. MM [Jam17]. MNL [MT00]. Mobility [Bru18, DFF12, DP11, EGP11, FN06, MP96, Min03, Mur12, RR18, Tre98]. Modality [HPR08]. Model [BBE15, BCRV16, BHH15, CKP16, CH07, DV10, FLS01, Fos17a, GL17, HGRSS15, H16, HL16, HMT15, HST16, LHL17, Mill05, MT16, MB16, MH14, MRGB16, Non16, PR16, Van17, WKN17b, YZ15, AM95, Aha87, AP12, ABS93, ABS99, BCT96, Bal06, BL14a, BM06, BS07, BS08, BD18, BP01, BM86, BL17, BC94, Bur92, BBG04, CM06, CFK95, CE18, CEK09, Cho11, CP18, CKKK18, CD96, CFLP02, CKZ10, CLM96, CF13, Dav87a, Dav87b, De 94, DL95, DMT06, DWW8, Des03, DLM06, DN99, DS06b, DH90, DPR06, EKL10, EPW07, EPR11, EHP12, Eic09, EH94, EMP14, FPS94, FvDF05, FPV12, FGLS18, FB02, FK03, FP89, GP06, Goo96, Goo86, Glo93, Gia07, Gil19, Goo98, GRLM08, GHHP93, GP97, GKP07, GT06, HHH86, Ha187, HHP92, Han92, Han96]. Model [HHS12, HLV14, Heo06, HM13, HLV02, Hoq91, Hor92, HW10, Jag91, JR02, JKLGS13, Jou89, JP10, KPS04, Ken94, KPST11, KM91, KL93, Kvd06, KV09, KT08, KSD08, KR05, KU02, KMS13, LLL12, LPS97, LS06b, LL96, LB95, LM09, MC90, MKV98, MP04, MP08, MP96, Mil98b, MS95, MW11, MR90, MM87, MB02, Mur12, Nak86, Nak93, Nym91, OW10, ORM13, Osb88, PF00, Pac19, PL08, Par87, Pra10, Pri02, PS00, Pud04, Rac97, RS86a, RT07, RS86b, RRB92, Ros93, RTÅ98, Sal91, SD03, SW86, Smi05, Smi12, Söd94, Söd19].

Modelling [Bey98, CJ04, CV11, DMW94, DO14, ES16, FHP16, FS01, FVP02, Gil95, Hen01, HKS16, Hos12, LL06, MSS16, MB02, SV05, SGK12, Son14, YT06, Ade04, AL06, ACG04, Ano90d, Bar95, BBS97, Bol92, Bri89, Car00, Czi04, Die89, Dia91, EB88, FB02, GHS05, JS10, Lar90, MM01, McCo2, MV96, Mel92, SLR97, Ter88, Tey05, Hen93, Mil92, Ps92, Arb93, Ox96, Ano90e, McK94, Mo93]. Models

[AFR17, APVY16, BHKL17, BKKR15, BP10, Ble16, CT15, CFH16, DW15, DH16, DWW17, EZB17, GC91, HHM15, HKS16, HM15, Jam17, KT15, Kri15, KP17, LRV17, MM17, PY15, PP16, PS16, Sa15, Smi89, Ver16, WCC17, Wol15, XL16, AS14, ABC16, Aka12, ATW08, AH99, ABFN10, AAV07, And13, AQB17, BP03, BP07, Bal10, BM14, BMM17, Bas09, BCCV14, BLR06, BSS11, Ber01, BIKY07, BC19, BK08, BH18, BSS08, BBP03, Bus06, Byr92, CHL14, CT86a, Cam01, Can94, CFM14, CSMvD14, CKM11, CB17, CM02, CL11, Che98, CL09b, CL18, CFP09, Cin97, CM14, CS99, CG09, CG13, CT03b, CMM09, CKL13, CGS19, CBGIZ19, CP97, DR93, De93, DM08, Des08, Dev07, DS12, DHI0, Dov13, DKB10, EKL10, Eis19, Eng02].

models [FT90, Fai96, FII1, FGL19, FL94, Fé08, FM19, FS19, FLS12, FM97, FGS19, FM14, FMS19, FP10, GA11, GMT98, GMH14, GLS9, Gur97, HM12, HS90, HH0, HL19, HL05, Hei17, Hei08, HS14, Hod99, HM03, HN89, HR12, HKF19, Hus08, JW05, JMY19, JKLS13, KK97, KL12, KY10, KUW19, KS17, KW13, KW89, KK03, KL93, KvD93, KM14b, Klo93, KP94, KPT05, KLO18, Koo94, KRS10, KS19, LLL12, LS93b, LRV12, L99, LPT04, L08, LOR13, LJ00, Lin92, LT18, LM18, IY00, LS10b, MS98, Mar01, MO04, MM88b, MT00, Mo06, Mu97, MB09, NC94, NSS12, ORW02, PU88, PV99, Pat06, PS07, Pr014, PSS04, ZR93, RS08a, Rom99, Rom04, Rot92, Sab91, Sam91, Sch07, Sch00, SW13, SW18a, SS07, She93, SS10, Si01].

models [Smi87, Smi93, SS05, Sol05, SC90, Stio0, Sto94, Sue95, TA92a, Tim95, TW17, Tri97, Tsoi2, Tsoi06, TW89, Vei92, VD98, WBA07, WPS18, Wat99, Wei96, WS97, Woo05, Zaf11, ZLKH05, ZK05, vOZ19, AB16, Aono16, fLY16, Mal88, McK98b, Ci88]. models* [FO18]. moderation [KMP08]. Modern [CM17b, Wee02]. Modes [HP08, HP05, SW08, TW87]. modified [Ras95]. Mody [Hua09]. moment [CCM18, Far12, FO18, GL14b]. moment-based [FO18]. moment-matching [GL14b]. Moments [EHSJ17, LMM05].

Monetary [AG17, CF15, CT86b, Dah17, D19, Hurr17, JVVW01, JP10, Luc15, Tay89, WZ14, WBL16, AK19, BL06, Cho99b, CN04, CCM18, ELW10, FMM05, FMMR18, FSK06, Gia07, Jar10, Jus01, Ker19, Kin99, KOS05, Lak19, LB19, MS09, NC94, NPT18, OW10, Pet89, PW12, SW86, TW87]. Money [AW96, BD07, Bla96, GKWZ16, MS88, Bey98, CT86b, DH90, EFR11, Fle97, Gal96, Hll07, HSF05, KR90, LT99, MM88a, PRS05, Ra95, SS91, TE01].


Online [ABH17, Lee16, HM17, SW08]. only [BG18a, KL12, McC99a]. Ontario [KP94]. open [DO14, JJVW01, JP10, LR08, MVW92].

open-economy [JP10]. operating [Mac99]. operational [Bla96, HGK18]. opinion [DGM03]. Oppenländer [Sor89]. Optimal [BM98, PR16, PW12, PS16, RR95, BM91, CCM18, GL14a, Gia07, HS90, Szy19, Gau92]. optimistic [BJM+08]. optimization [Liu09, MS88, Ano90f]. option [FO18, MRW09]. options [LMM05, Sen99]. Order [Kul15, LMM05, PT13, Nie91]. ordered [FPV12, KP94, Lee04, Mro12, PS00]. ordering [Per98]. orderings [KW14].


Output [EIT01, Eva89, GKV15, Sav16, AV01, AAV07, BD95, CL09a, CLSM10, CG09, CG13, CH11, DF97, FNR08, Gal96, GA19, GNNS12, GP00, GHOS04, JK90, KG96, MM01, MSL9, PR04, PRS05, Raj92, Web95, Wol98, WL86].


P [And93, Ano03, De92, Mal88, Son98b]. Paarsch [Per10]. package [Die89, EB88, HHJC11, HHJC14, Sep00, Ter88]. packages [Bri89]. pages [Ano03, DG03]. pairwise [SS91]. Pakistan [BA98]. Pandit [Ano90d].

Panel [AB16, BBP07, BBE15, BS15, BCRV16, BH13, CJR04, DH16, DK16, DM13, EM17, GV17, H19, KP16, fLY16, LRV17, MM17, MB16, PY96, Ver16, Wes08, XL16, Abr06, AS14, Aka12, AG13, Ano93, BKA90, Bal06, BP07, BC07b, Cha11, CPY18, Cin97, CR88, CD97, CP97, DLR94, DG03, EMW11, EP14, Fac07, FvDF05, Hei08, H106, HCW12, ILOS96, JL13, JS01, KL12, Kap07, KS19, LL06, LZ08, M13, MP07, NV92, Ped07, Pes07b, RWM03, RS92, Rom04, Sea90, SW13, SW18a, SLKN04, WPS18, WZ19, Wol93, Woo05, XQ12, Ano16]. Panels [GUW16, Bal10, BFK19, BL17, CC07, CPY18, FN06, HSK14, SS07, WH11, WKN17a, WPN19, MS16]. Panic [BW16]. Panicca [RW16]. Papageorgiou [Cua11, Pap11]. paper [Ano86d, Gan88b, Mil98a, Mil91]. Paperback [Ar93, Car92, Klo93, Mad97, Mad98, Mc94, Mc98b, Tur98]. Papers [Ano86e, Ano96g, Ano96h, Ano96i, Ano96j, Ano90i, Ano93d, Ano94b, Ano94d, Ano94f, Ano94g, Ano94h, Ano95b, Ano95c, Ano95f, Ano95g, Ano95h, Ano96b, Ano01a, Ano01b, Ano01c, Ano08b, Gre93, Sor89, Wat94a, Wat94b].
BSS08, CPV03, CEK09, Cla06, DL95, DH10, GVZ19, GS07, GKY18, HST10,
HKS14, HM03, Hor92, KLL018, LS93c, MM88a, McC02, MR90, Nym91,
Pak18, PHK07, RW05, Sal09, SF09, Sar99, She89, SZ06, Sze94, Xu13].

price-inflation [Nym91]. Price-Setting [BHM16]. Prices
[ABT15, AGHKS16, BBE15, GL17, Hur17, MFM17, Mel88, MS17, Mil15,
RM17, AK19, BW09, BL14a, Bec01, BDKK12, BT19, BPPB10, Bra11, CC07,
CH11, C86, DTV96, DH10, DK13, EHS09, Fei87, HPY19, JL08, KG96,
MST12, Pak18, Pak10, Par11b, PSS04, SP18, Vog92, Wil06b]. Pricing
[BS16, MS17, AG89, AFHI95, BG94, CL09b, DKB10, FO18, GMRO19,
HLV02, LMM05, ORW02, Pro14, RS08b, SZ06, TW17, Vea86].

principal [KT11]. primarily [Hub14]. prime [HSWW07]. prime-age [HSWW07].
Principal [FMN05, HJC10]. prior [Cam01, HML14, LS99, Wri13].
prioribus [Phi91a]. Priors [CT15, EPR11, KM91, MH14, VIl09]. Private
[BP18, Mil19, CPV03, Dep18, GS07, LO08, MS90, MQ90, Nyh03, Sar99].
private-sector [LO08]. Price [Ano12b, Ano12c, Pes01c, Pes07a, Pes09b,
Peso9c, Pes10b, Ano10b, Ano11, Ano13b]. Probabilistic
[GNNS12, DLR06, DGM11]. probabilities [DS91]. Probability
[McCo2, Nue91, CH10b, Hub14, KV14, Orm14, PT13]. Probit
[EHSJ17, AG13, BH13, HL19, PF00, PS00]. probits [Crem07]. problem
[AGM00, Brü13, JPPS14, Stö06, Woon05, Hen93]. Problems
[HMS16, HSR09, VOW11]. procedure [BK86, iKLS19]. procedures [SM95].
Process [HMT15, Cam01, DS91, FS01, Hen06, PP06, SC90, Vea92].
processes [ABC16, GL14b, Hil07, MR01, Pro06, Rac97, SN06]. processing
[DP13]. procurement [JL08, Xu13]. Procyclical [BT19]. produce
[BG94, MRW09]. Product [PMM17, DM13, Kal12]. Production
[GVK15, GBA9, Oku93, ABH+07, Bai91, Ber89, DM13, DM18, GL89, KK03,
KL01, KT11, MS95, Mor94, OÖ00, Orn06, Ped07, RT88, Rss95, Ros93,
SHK11, Van07, ZR98, iKLS19]. productive [CMBS15]. Productivity
[BEK16, DK12, Bas09, Coe96, DS04, FS09, Gre92, HF00, RZH03, SS98,
Wan06]. profession [PS00]. Professional
[ARST16, BSW15, FM16, Mar98, Esc95, Woh96]. Professor [Hal88, Tob97].
profile [MRS10, Tre98]. Program
[Ano91g, GBV17, Ano06i, CK14, Czi04, EO14, HCW12, MT13b, Pol02].
Programme [Ano07b, Ano94e, Pes03b]. programmes [Richard6].
programming
[And92, Bao99, BBG04, CN97, CNE97, CENZ99, Edd96, Eis96, KPS04, Mrk01].
programs [BF09, CFvDB18, Kon01]. prograsa [LS14b]. progress [Bai91].
Progressive [Dim91]. Projection [DS04]. projects [Bai03]. promotion
[PS00]. promotional [HKS14]. properties
[BL91, BD99, CI91, GPA89, MMOL08, RS92, Söd94, TW89]. property
[AC87, MSH19]. proportional [AEG04, McC94, Szy19]. prosperity [MP08].
prostate [Bas14]. protecting [DS91]. provision [GHH95, Hug88].
[KKS16, MQ09, Cha02, Dep18, GB89, KV10, TL03]. public/private
publication [Tri93]. Publishers [Gre93]. Publishing
[Ano90d, Cle94, Pep05, Wee02]. Pump [BKL17]. purchase [FP09, VB02].
Purchasing [KFHO15, Pat90, PC15, BF05, EK87, PP06, Shi06, So05].
pursuit [Dn04, Ger88, WPS18]. puzzle [CK13, GM09, JA17, LN07, MP01].
puzzling [CK13, Ker19].
Puzzle [CS09].

q [Gal88]. quadratic [BM06, BNS02, EH94]. quadrature [DS12]. Quah
[Hr19]. qualitative [Mad18, MSL89, MSW13, SM95]. Quality
[GPW17, BS07, CTU13, DK12, Gra96, Lou19, MM05a, Tho19, BLV16].
Quantifying [KZ02, Wol07, BH13, Li12]. Quantile [BG17, HL17, LM17,
BdT18, BV12, Bu98, CL18, HKS14, LJ10, MM00, MM05b, MV06, MSH19].
Quantiles [MS17, BDT18, Giu11, HV18, Kor06]. quantitative
[EK87, Ger88, SM95, Mad97]. quantity [ACS99, BSB86, Bro87]. quarterly
[MM03]. Quasi [HM03, KL01, HV13]. Quasi-fixed [KL01]. Quasi-rational
[HM03]. questions [KV14]. quickly [ILL06]. quiet [RTK14]. quite
[RTK14]. quote [BNP11].

R [Ano90b, Ano90c, Ano90d, Ano90f, Ano90h, Arb93, Kus91, MK97, Mil89a,
Nue91, Ox96, Riz91, Smi95, Son89a, Ssr94, Vis88, CN99, DP13, Fin10,
Har08, HHJC11, HHJC14, Mil15, RH02, Rac12]. R&D
[BCC15, Cln97, CEF07, Hns08, Mil19, vOvGB19]. race
[A19, Li12, PS00]. raise [KL12, VV98]. ran [Cre07]. Random
[BBE15, PI09, CFK95, Ch99a, CO89, Hoq91, MP96, MR06, Mr12, MBR09,
Ts02, TK14]. random-coefficients [MB90]. random-effects [MP96].
randomization [ALR19]. randomized [BBvdH90]. randomized-response
[BBvdH90]. randomness [Fei87]. range [DG03]. Rank
[KP94, BLm10, CKM11, FPV12, GRLM08, Lew93, Un06]. Rank-ordered
[KP94, FPV12]. ranking [FPV12]. rankings [Ba99]. Rare [CD04]. rate
[Ala87, AL06, BS04, BCO04, BK19, BMV00, Ch99b, CD05, CLM96, CP07,
DN98, FN00, GHHP93, GMM14, GKFP07, HM97, Hal87, HD91, HF05,
HP04b, JA17, KN93, Lao06, LVM19, LI99, Lui00, MSP13, P1a10, R08a,
RvdB13, Sa99, SN06, SW86, SPS05, Tse98, VV98, WZ14, V996].
ratemaking [DV92]. Rates
[WBL16, ANT94, ABKK13, AM11, Bek99, BL14b, Ber14, Cho99a, CC07,
De 94, DLM06, Do13, EFR11, FO95, FMMR18, Fuku06, GL12, GR08, HP04a,
HM17, JKvdW14, KHS14, KI99, KO14, KL95, Lao00, LT91, Mif92, MP07,
P06, SLKN04, TH04, VV13, WFBM01, vKvdWW14]. Ratings
[DK16, MS03]. ratio [Ha92, Han96, MMM99, Smi87]. rational
[BW09, DL95, FT90, GV87, HM03, KR90, Lew03, She89]. Rationality
[RS16, CT86b, Iva92, Mad18]. rationing [Gal96, HR94, Mee90]. ratios
[GG08, RW05]. RATS [Lar90, Mcc97, Tu98]. RBC [FL04]. Re
[LHL17, BM06, Bek99, Coo09, LS14b, Sch90, VV13]. re-employment
[VV13]. re-evaluation [Bek99]. Re-Examination [LHL17, Coo09, Sch90].
re-interpretation [BM06]. reaction [Cho99b, DR13]. Real
Realising [SS10]. Realized [BDT18, BNS18, CKM17, CPA15, HHS12, HLV14, ABFN10, BNS02, CV11, FB02, HKO12, JMY19, LM09, LM18, Lof19, Med02]. 


[AFHI95, CG13, GVZ19, JA17, LMZ16, Lui00, NS17, Bek99, BL14b, Cho99a, CO96, CLM96, DK13, GP00, KHS14, KN93, MM01, MSP13, PS10, PR04, SLKN04, Sod94, Wri13]. Real-time [AFHI95, CG13, GVZ19, PR04].
DV13, DJK18, Nak10, Pes03a]. Replications [Ano09e]. Reply
[BMW90a, DM06b, DW09b, McC00, Pap11]. reported [BSBC+04].
Reporting [Tho04, LK09]. reproducible [KZ09, MR09]. Resampling
[DS01]. Research [Ano95o, BLM10, GMH95, HP05, KZ09, MR09, Pag94].
Reserve [Den06, Ilh12, RS16, CJS07, EKL10, JL08, MST12], reserves
[MS07, She13]. Residential [WKN17b, AG89, AFHI95, Hug88, MSH19].
residual [DKB10]. residual-based [DKB10]. residuals [Che08, DIW00].
resistance [BEK12]. resource [BA98, McK97]. respecting [YL08].
respondents [Hen06]. response [ANT94, AK19, BBvdH09, BD05a, CH11,
Ger96, KV09, KT08, LS14a, Lee04, MT00, MSL89, PW96, PR06, RR95,
SW18a, SM95, Sue95, Whi88, WM01, Yan19]. Responses
[Jar10, BF09, HV13, TZ14]. restricted [Ho06, Nüe91]. restriction
[Fuj11, MT13b]. restrictions
[DS06a, DZ18, GV87, GK12, Kra12, LN14, Rom99, Wea92]. Results
[CF15, Gra17, Kie88, Non16, Cha05, CD96, DG03, Fu19, HHJ86, LB19,
Mis88, Pak18, TH04]. retail [HKS14]. retention [CPB19]. Retesting
[Wel03]. Rethinking [MP01]. Retirement
[MAL04, ACG04, BG06, GS04, Hey04, HSZ07, KPS04, VV14, Wol18].
retrospective [SE07]. Return
[LM17, SV14, BP06, Isa04, JA17, MSS06, RTA98]. Returns
[CLU17, CJ16, KS16, Uys15, ABFN10, Bai91, Cha05, CK02, CF94, CO96,
DHR11, DG11, DM11, DJK18, FW03, FVP02, GA11, Gin11, GRLM08,
 Gon05, GH11, GT06, HHS12, HD91, KT04, LO08, LGR19, Lof19, MKV98,
Mil19, SV05, Wat99, WC04, Wri99, ZR98]. revealed [Cha02, HM13].
Revealing [Ilb12]. Reverse [WW13]. reversion [BG94, SLKN04]. Review
[Abe94, And93, Ano90a, Ano90b, Ano90c, Ano90e, Ano90f, Ano90g,
Ano90h, Ano08b, Arb93, Bai93, Bar95, Bla95, Bol92, Bro94, Car88, Car92,
Cif88, Cle94, Co92, Dav95, DT94, De 92, De 93, Fie96, Fin10, Gan88b,
Gan92, Gar01a, Gi93, Gio93, Gre93, Hal93a, Hal93b, Hay04, Imb97,
Klo92, Klo93, Koo92c, Kuk02, Kus91, Leo98, Mal88, Mar98, McK94, McK98b,
Mel92, Mil89a, Mil89b, Mil91, Mil92, Mof93, Nei92, Ng95a, Nüe91, Ord96,
Per10, Per91, Phi89, Pis92, Riz91, Sab91, Smi95, Son89a, Son89b, Sor89,
Sto09, Szw94, Vin00, Vin03, Viss88, Wcc01, Wcc03, And92, Aus94, Bia89,
Bew88, Bri89, Byr97, DS90, Die89, Din91, Edd96, EB88, Esc95, Fer94, Hall98,
Har93, Har98, HL92, HH95, Kid92, Kii93]. review
[Kol01, Lar90, Mad97, Mad98, Mar02, Mcc99a, Mc006, McK93, Mca97,
Mcc07, Mel87, Paa94, Pet91, Pol02, Rac06, Sch05, Sen99, Sil97, Ter88, Tri88,
Tur98, Vea91, Wat89, Whi89, Woh96]. Reviews
[Hen93, McK97, Wcc02, EB88, Lar90, Tri87, Tri88, Woh96]. revision [Lea89].
revisions [CG13, FZ12, KY10]. Revisited
[MM95b, MT16, Bla96, EHP12, Mil19, MH14, Wil06b, vOvGvGB19].
Revisiting [Her19, Lea97]. Reweighting [EGH15]. rich [KLS19]. Richard
[Ano12c, Pes01c, Pes09c, Pes106]. right [Hua09]. Rijckevorsel [Ano90a].
Risk [Brz15, BHH15, FO18, GL12, HPS18, LSZ17, MM09, RM17, SKL17,
ATV19, BP06, BJM+08, BK86, BC19, BMV00, CI91, CR13, CFG08, GL03, GM13, Gra02, HH90, HLW14, Kom07, KL05, LP08, NSA98, OSS18, PU88, Sch05, WZ14, dRS10, vOZ19. risk-averse [BJM+08]. Risk-neutral [FO18].

risk-return [BP06]. Risks [DL17, BC07a, Doh13, MP96], Risky [San15, DST14]. road [MP08]. roads [Li12]. Robertson [Nie91]. Robust [BVV16, CF15, CHW17, Gia07, KKM16, MM05a, MRGB16, PMM96, Uys15, BDKK12, CGS18, CKZ10, LOW17, RS08b, ZDE12, iKLS19, TZ14, Son89b]. Robustbase [Fin10]. Robustness [Tem98, AC87, CLSM10, FZ12]. Rodney [DW09b]. Role [AGHK16, LMZ16, BP13, DKT12, Hor92, JS04, KM14a, Lof19, Pro14, RS86a, TW889]. Roles [EGH15]. rolling [Hil07]. Ron [McC99a]. root [BBP07, Blo92, CP97, HPS99, Kap07, Koo92b, Mac96, MN14, Pes07b, Sam91, Shi01, SLKN04, Sto91, Wri99]. roots [CGP99, Lam00, Phi91a, SV91]. Rotterdam [Ano92], BS08. Rough [MP08]. round [JL08]. Rouxling [Don15, KV14]. Rouxseuw [Son89b]. routes [Phi91a, SV91]. Routledge [Mel92, Mil92]. RStudio [Rac12].

Rule [KFHO15, BT19, KO905]. rules [DPJF06, OvDvdW17]. run [And91, APVV16, BPW16, BPPB10, CN04, Doh13, EIT01, Fac07, FW03, Her19, Hil07, KL01, NC94, PF00, Pat90, QR86, QR87, Raj95, Ros93, Bar95]. Running [Don15]. Rural [MSN86, ALR19, BA98, GvSZ05, JR02].

S [And93, Ano90b, Ano90g, Ano03, DG03, Gan92, Gil93, Hen93, Int97, Mil91, CN97, Han93b, Kon04]. S&P500 [LMM05]. S-PLUS [Kon04, CN97, Hal93b]. Safer [JZ16]. safety [GB89, Li12]. Sales [BL14b, BM06, CH11, GL95, HKS14, Hon13]. Sample [GPW17, HH15, HM15, LM17, Aka12, BKY07, BD99, CGS18, Dev07, DKB10, FL07, FLS12, FN06, Koh89, MV06, MR01, Mar01, Pac19, PR06, SW13, SW18a, TL03, Vel92]. sampler [DR93]. samples [Blo92, DP11, DPJF06, Zhe04]. sampling [HS14]. sanctions [ALV13, VV13]. Sargan [Phi89, HP01]. SAS [Sin96]. Satiation [LHL17]. satisfaction [JS11]. satisfying [FS09]. saturation [Ano86d]. saving [Fuk06]. savings [And91, CLH04, MQ09]. Scale [Yat00, Bai91, BM17, CF94, FH12, KHF19, KG96, TW889, WW18, WC04, ZR98]. scales [Pen05, SSW06, Wil06a]. scanner [HKS14]. Scholars [Ano79b, Pes03b]. school [CPB19, DS06b, GR08, LS14b, Li06, MT13b, MM89, NR19, SK07, TL03].

second [Ano90h, Ter02, AAQB17]. Secondary [CLU17]. secret [JL08].
Section [BiS15, RW16, AH99, BP07, Pes03a, Pes07b]. Sectional
[Ano16, BKP16, BHP16, BCC15, DH16, EM17, Ver16, Byr92, GRLM08,
Hei17, Kap07, Oku93]. Sectionally [MSS16]. Sector
[LSZ17, GS07, LO08, MS90, MZK17, TA92b]. Sectoral
[BHM16, DS06a, EPW07]. sectors [FvDF05]. secular [Han93]. Security
[BGG04, HZS04, DR11, GS04]. segment [VB02]. segment-level [VB02].
segmentation [MV07]. segregation [HMRC05]. selected [DPJF06].
Selecting [FGLL19]. Selection [BM86, GvdK12, HMT15, HM15, Lee04,
Spi16, AKS19, AG89, AK07, CD96, DPJF06, ERS03, FLS12, Fos17a, FN06,
GP97, GKP07, Hvo89, JKLGS13, Kor13, KMS13, LLL12, LPT04, Mac17,
Mar01, Pri02, Rac97, SW13, SW18a, Vea92, Vel92]. Selectivity [HL16]. Self
[AG89, GNS17, MFM17, Sem18, BSBC+04, Gil88, RS86b, SW18a].
self-employed [Gil88]. Self-employment [Sem18, RS86b]. Self-Exciting
[MFM17]. Self-Perturbed [GNS17]. self-reported [BSBC+04].
Self-selection [AG89, SW18a]. sellers [RLS00]. Semi [BC07a, CK14, Gur97,
Lee95b, MGSW13, PS07, Sok16, Wil06a, ABKK13, Ger96, KL12, MV96].
semi-linear [KL12]. Semi-nonparametric [BC07a, MGSW13].
Semi-Parametric [Sok16, CK14, Gur97, Lee95b, Wil06a, Ger96, MV96].
Semi-structural [PS07]. Semiparametric
[AG96, BEK15, BDP08, BSS08, BHMW98, BHH15, CEG13, HL17, KPT05,
LZ08, New90, Pen05, PS10, Rob88, RPSF05, BA98, Cam01, CLH04, DM98,
GvSZ05, HLW02, HN89, HLmS98, HZ19, Hvo89, JMY19, KV09, LOR13, LS99,
MSH19, MSS06, Mar01, Moo99, Obs98, Rom99, Sch98, SSW06, SZ06, Yat00].
semper [Phi91a]. SEMs [JW05]. sender [BDN02]. sender-receiver
[BDNS02]. Senegal [CGS19]. Sense [Ano09e]. sensitive [DG11, VV14].
Sensitivity [EPS17, Mal88, SL15, SSS16, Ash90, IMN08, Lee04, Ano90g].
Separability [Lee95a, And91, BL91]. separation
[BMW90b, BMW90a, GP06, Got90]. Sequential
[Bil00, Ble16, Hei08, HS14, BH18, CP97, DPP06]. Sequentially [CP18].
serial [AH99, DKB10]. Serially [Sti00]. Series
[Ano01d, Ano01e, BKKR15, FFR15, Mck98b, Nae91, Wat07, AH99, BW11,
Bai93, BF94, BB19, CJ97, CI91, CT92, CO06, Cub99, DD00, DSG91, Die89,
DG03, Kd06, KN93, LL96, LGH92, LMSM18, LK04, MS18a, MM03,
Oku93, Pat06, Phi95, Phi01, RdM18, RTA98, Sab91, Sam91, She93, Sni93,
Sni05, Tey05, Tow92, Tuf98, Wei96, Car92, Leo98]. Serlenaga
[Bal10]. services [And91, HSWW07]. set [Ano90b]. SETAR [CS99]. sets
[BS07, FMN05, HW10]. Setting [BHM16]. Several [CPQP15]. severity
[HK18, KPT11]. shadow [NPT18]. shape [BE92, JS11, Rom99, SvD18].
shares [Kai12, Ped07]. sharing [AV19, CFG08]. Sharp [HLM17].
sharpness [MW11]. Shazam [Byr87, Vea91, Whi88, MeC99b, Sii96].
Shields [Sav16]. shift [RR95]. shifting [vDKvVW14]. Shifts
[Anu15, BRIS11, EPW07, FVP02, LS93a, SV05]. Shin [Bal10]. shipping
[OSS18]. Shock [CT86b, BZ98, Gia07, PT13]. Shock-Absorber [CT86b].
Shocks [BHM16, FG16, GM17, AK19, BF94, BM19, BM98, CHL14, Cano, CLSM10, CFvdB18, CDG14, FG18, Her19, Jar10, Koo92a, LVG19, LN14, MU09, NPT18, NSA98, Pro96, Rav97, SW05, WM01]. shopping [HL07].

Short [APV16, CPQ10, CML04, AM11, FN06, GL03, PF00, QR86, QR87]. Short-term [APV16, PF00, QR87]. Short-run [APV16, CPQ10, CML04, AM11]. Should [HBF19, LT18]. Sibling [NR19]. sick [BKS18, Tho04]. sickness [FHL04, ZK14]. side [Wol07]. Sided [Sok16, AF07]. Siegel [HGRSS15, Kri15]. Sign [FM97, Ala87, Fuj11, LN14]. Sign- [FM97]. signaling [LKL12]. Signals [CPQP15, GHL04]. significance [BCDJ99]. Silver [kHcL16]. SIMPC [Bla95]. Simple [KT15, Vel92, Woo05, EKL10, Mio12, Pes07b, Rot92]. simplified [Smi87]. Sims [Sim91]. simulated [BK08, MS93, Smi93]. Simulation [Ano92], Cha11, FP11, LS93b, XL16, Ano91b, FT90, Haj94, Hod99, Lar90, SC90, Wee03]. Simulation-based [FP11, LS93b]. simulations [AKS19]. simultaneity [Brü13]. Simultaneous [OPM19, ABD93, IP12, KL93, Lee95b, RPSF05, VD98]. simultaneous-equations [KL93, VD98]. Since [ACCM17]. Singapore [De 93, LT91]. single [FMMR18]. singular [CFM14]. SIPP [BD05a]. sisters [PS03b]. site [Ano93c]. six [KMS13]. size [ANT94, Ano03, BZ98, BBD14, GLUW03, GK12, HJC10, JLR14, Oku93, YT06]. Sizes [MW17, MM00]. Skew [FH12, SGK12]. skewed [KT08]. Skewness [RM17, Dov13]. skill [CKT19]. skills [Gon05]. slave [DV13]. slope [AS14, Ala87, Moe12]. Slowdown [Gra17, Pee05]. Sluggish [Bro87]. Small [BD99, Dev07, MM01, PR06, AN94, AGM90, BF94, BL06, HW10, JJVV01, JP10, MW92, Nym91]. Small-sample [Dev07, PR06]. Small-system [MM01]. smaller [BS04]. smelters [GN00]. smoking [Abr06]. Smooth [HK94, HST16, JKvdW14, LHJC17, AM11, BO12, CHL04, Des08, MSS06, MS93, NH01, So05, TA92a]. Smoothed [Kor06]. smoothing [Ros93, TM94]. Snooks [Per91]. Social [BBG04, Cid92, CM17b, GS04, HL16, HSZ04, Ped07, CGR04, CCL18, DR11, DM03, KH95, LFL09, RS90, SK07]. Society [Dav95, Gre93, Hal89, Sto86, Ha89]. Socio [CT02]. Socio-economic [CT02]. socioeconomic [GB89, JS11]. Software [Edd96, Fer94, Han08, Kol01, Lar90, Pet91, Rac06, Swa01, Tri87, Tri88, BD03, BFC02, Bri89, BP03, CL11, Fin10, GAA89, Koo99, LFL00, McC99b, Sen99, Tri91, YL08]. Softwear [EB88]. Solow [DIW00, LPS97, MP04, Tem98]. Solution [KP17, Eis19, GM09, HS90, LN07]. solutions [McC99a, Woo05]. Some [Cho88, Gil88, Gra02, HJ86, Mis88, RS92, CT86a, Cid07, G009, Koo94, P06, RS68a, FNR08]. son [Min03]. Sonberger [Gio89]. Sons [Ano90f, Ano90g, Cif88, De 93, Nie91, Sou99a, Sou99b]. SORITEC [Mar02]. source [BSS08, Kas98, LR08]. Sources [BM16, CMR15, CH10a, DIW00, KMP08, MP08, Sou99a, Gan88b]. South [Lee16, Woe02, Pro95, MV06]. south-east [Pro95]. South-Western [Woe02]. Sovereign [DK16, DZ18]. Soviet [Bai91]. Space [BHK17, WCC17, Bra11, FLG18, Hei08, HRMC05, SP18, Car92]. Spacing
NH01, Phi91b, Poi91, Sea90, She93, SC90, Tsi06, Wat99, WV121]. Stock
[CL15, HL96, HKW11, HVW11, AW96, ABF10, AT06, BW09, BRiS11, CT92,
CK02, CC07, Cho88, CT19, Dav87a, Dav87b, FM97, GT06, KU02, KLO18,
MS88, Par10, Par11b, PSS04, RW05, SV05, Sen11, SVW08, Wat99, YHLW06],
stock-flow [BRiS11, Dav87a, Dav87b], Stocks [Mad97, EFR11]. Stone
[Ano12c, GW15, Pes01c, Pes09c, Pes10b]. Storage [GL17]. Strachan
[DW09b]. Strange [RS92]. Strategic [HMSS14, KW89]. strategy [WZP19].
stratified [For95]. street [DM05]. stretching [GPA89]. strike
[Dej93, Jag91, KW89]. strikes [GM09]. Strong [EM17, AK07, BHP16].
Stronger [AK19, DW91]. Structural
[BFK19, BiS15, BMM17, BKKR15, BH03, Die89, FGS19, Gal06, KRV95, KP17,
LS93a, Luc15, Per10, PY15, RS08a, SZ18, Tey05, Van17, ABC16, AF19, BP03,
Bur92, CH96, CFLP02, Czi04, DGG13, De 92, DLR06, FGLL19, FM14, GP06,
GKP13, Her19, Hey04, Ken94, KPST11, KM14b, LN14, MG08, MS18a, Mec90,
MR90, PS07, Sab91, SD03, Smi12, Son14, ZLKH05, ZK05, De 93, Mal88],
Structural-Form [Van17]. Structure [AB16, PP16, AH99, Ber89, CMV18,
DLM06, DG11, Doh13, GN00, GL12, JKvdW14, Kau10, Lan00, LT91, MQ04,
Mis88, Moe12, Mul97, Oku93, PL08, Ras95, Tow92, TA92b]. structures
[Riz91]. Student [GPW17, BBDF14, BFS98, Gew93, HKMR03, SdV18].
student- [Gew93]. students [ERS03]. Studies
[Ano90d, AKS19, AC87, HP01, HMRC05]. Study
[EZB17, Spi16, And91, And04, Blo02, BBvdH09, CS99, Fac07, Hil07, HV13,
KV10, Lea97, Lee95b, LF09, RS08a, SLR97, ZK05]. studying [VB02].
stumpage [HP04a]. Stylized [DW15, RTA98, BL14b, HJ93]. Subdivision
[WKN17b]. subject [ORD01, Wea92]. Subjective
[LHL17, BM11, Bla96, EMvS98, GH11, HSZ04, KV14, LF09, LnK0, Zaf11].
submarkets [AG13, BCMM16]. Subprime [Amu15]. Subsampling [CC07].
subsequent [Bel01, PS03b]. subset [FLHS07]. subsidies
[CEF07, Fio12, Hus08]. Substitution
[GP11, NSA98, Bai91, DU98, GL12, KP87, Nis05]. Successful [IZ16]. suffer
[LPT04]. sugarcane [Ras95]. suggested [HP05]. suggestion [Kau10].
Sullivan [DJK18]. superior [MRW09]. Supplemental [Ano90b]. Supply
[DJ16, GM17, XL16, ACS99, AW96, ABS99, BK08, BM68, Cha11, DS06a,
Dev07, EMvS98, HM03, Kum12, Lee95b, Lee95a, LN14, MS88, Mof93, Ste18,
Wol07]. supply-side [Wol07]. support [HPH07]. Surprises
[WBL16, Moe12]. Survey [ARST16, AG17, CJR04, Iva92, RS16, AGM90,
Agr17, BLR06, CS14, Cra87, M8W13, PV89, RRB92, Rob88, SW08, WL86].
surveys [ILL06, Sor89]. Survival [GAA+89, HSZ04]. sustainability
[BRiS11, Dav05, Mar00]. sustainable [SPS13]. SVAR [Lak19]. SVARs
[JW05, OPM19]. SVIX [Lof91]. Swait [Kuk02]. S weave [Rac12, MR09].
Switzerland [L17], Symansky [Ano90b]. symmetric
[BM98, EHV94, GL89, PT13, Ras95, Sar99]. symmetry [HLV02].
synchronization [SS05]. Synthetic [GVB17, BK17, Dev07]. System
[MKT16, And92, BS08, BL06, Cha92, FFS01, HR96, HH95, KV10, KN90,
Lew03, LR08, Mac99, MM01, Mrk01, ZK14]. systematic [BK86]. Systemic
[vOZ19, BC19]. Systems
[FHP16, Sil96, VGCBHJC18, BL91, BRiS11, BR99, CH95, Des93, GP06,
GH11, KT11, Ng95b, PS10, Pr014, RPSF05, Sca90, Ste18, Una06, VN97].

T [Ano90c, Hal89, McK94, Mil89b, Nüe91, Gew93, SGK12, SdV18, WPN19].
tables [DFF12]. Tail [DL17, LSZ17, HPY19, PSW19, SdV18]. tailed
[FNR08, LJ00]. tails [PSW19, TW17]. tales [PSW19]. TANF [HSWW07].
target [De 94, DPJF06, HP04b, KSD98, Li99]. targeting
[AW96, JJVW01, MS88]. targets [RM00]. taste [NSA98]. Tax
[BM19, CDKS17, DR13, ABKK13, DK11]. taxation [ABKK13]. taxes
[ACS99, Kum12, SS9]. Taylor [And93, BEK16, EP04, KFH015, Sum17].
teach [RH02]. Teacher [GPW17]. Teaching [MS06, BD02, GMH95].
technical [Bai91, FH12, TK14, MSS16]. technically [FLHS07]. Techniques
[Ano92], AP12, Ano91b, Ano92d, Ano93b, BF05, Par87, And93].
technological [Cin97, Cee96, EK07, GN00]. technologies
[ABH+07, BPR00]. Technology
[EM17, MTK16, BH13, CLSM10, IT94, ILOS96, MP04, Nak86, Ras95, SS9].
teen [SK07]. telecommunications [Ber89]. tell [BD05a, FZ12]. Telling
[PSW19]. Temporal [LRV17, Mil15, PP06, BL14a, EMW11, BHP16].
Temporary [GW15, MOO4, CH11, IMN08]. Teräsvirta. [McK94]. Term
[CL15, GW15, LT91, Moe12, AM11, CPQ10, CML04, CMV18, DLM06,
Doh13, FHL04, GL12, HMMSS14, JKvdW14, Lan00, Mis88, Nak93]. terms
[MH14, PU88, Pap11]. terrorism [MM09]. Terry [Mil92]. Test
[BS16, CF15, HM15, KP16, Ku15, PY15, BEH04, BFC02, BDKK12, DH10,
HPS99, Han92, Han96, Han10, Hoc91, JMPW18, JM8, KPS7, Lee95a, MR88,
Pes07b, Ros93, Rot92, Shi01, Sil01, WH11, Wil19, vN96, Gio89]. testable
[ABFN10]. Testing [ATW08, BF05, BK19, Bia97, BM12, BCDJ99, Cho99a,
CCM18, CT86b, DM98, EMvS98, FW03, FRPSARF05, GUW16, GAR01b,
HHF92, Han92, Han96, HLV02, Mad18, McC94, MM88b, MS93, NC94,
Ng95b, NH01, Sni87, SPS05, Tur09, VFL99, WKN17a, Wrr99, Bll00, CP18,
DS12, HM13, HPH07, HNS9, LS14b, MY07, PSS01, Sall99, Voo92]. Tests
[Bus06, CM14, CM17a, DH16, ER89, GMRO19, HNN0, MR16, PC15, RS16,
And03, BBP07, Bia97, Bld05, CT86a, Coo8, CC07, CH10b, Des93,
DK10, FP11, FS19, FO95, Ga88, GV87, GHL04, GKL02, HPR08, Hii07,
Jag91, Kap07, Kao92, Koo02b, Mac96, MMH99, MN14, PV89, PNM96,
RS08b, SPS13, SN06, SS91, SLKN04, Tem98, Tim95, Vll92, Wes08].
TESTU01 [McC06]. text. [McC99a]. textbooks [Wee01]. Texts [Arb93].
Textual [NS17]. their [DK13, IMN08, MM88a, PS03]. Theoretical
[Kri15, Med02]. theories [BP10]. Theory
[Ano90c, Dem89, FPS94, FL15, Gau88b, Ha93a, Hor92, Kom07, OPM19,
third [Car88], Thisted [Kus91], Thomas [Mil89a, Vis88], thought
[AK19, DW91, Sem18], threat [Dav05], three [RS08b, RPSF05].
three-factor [RS08b], three-step [RPSF05].
Threshold [AT06]. Tickets’ [AF17]. tiered [Cha11, PY96, XL16].
tightness [Sto94]. tile [Sea90]. timber [LP08, Pro95].
Time [BE92, CGK14, Car92, CDP16, CK02, CD16, CR15, Des03, EHSJ17, FPR15,
LMZ16, Leo98, LMSM18, MS15, MS17, MS09, MSP13, Oku93, PEM16,
AG89, AH99, ABFN10, Arb93, AFHI95, BW11, Bai93, BF94, Bal10, BB19,
BP13, BEH04, Bek99, BK19, BDKK12, Bra11, CKT19, C19, CT92, Cha92,
CE17, CE18, Che98, CG13, CO96, CKZ10, Cuh99, DD00, DS91, Die89,
DJK18, ER89, Fer17, FK03, GMRO19, GVZ19, HH02, Hei17, KY10, KM19,
KvD06, KSD98, KS19, KN93, LL96, MS18a, ORD01, Pat06, Phi95, Phi01,
PR04, PT13, RdM18, Sab91, Sam91, SS07, SP18, She93, Smi93, Smi05,
Tey05, Tim95, Tow92, Tu98, TP97, Wei96, Wri13, ANT94, Mck98b].
time-invariant [KS19].
time-of-use [AG89, ANT94].
Time-series [Oku93, C19, CT92, DS91, KN93, Sam91, She93, Smi93, Tow92].
time-specific [Bal10, SS07].
Time-Varying
[CR15, Des03, MS09, MSP13, Bek99, BDKK12, CE17, CE18, CKZ10, ER89,
GMRO19, HH02, ORD01, Tim95]. Timing
[DLR06, AH99, BBG04, Fio12, FP09, VB02].
Tabooc [Gai88, Lea97].
Tobin [Cha11, LZ08, Moo89, XL16].
Tobacco [JL03].
Tobit [Cha11, LZ08, Moo89, XL16].
Tokyo [De 92, Vis88].
Tom [Week01].
toolkit [Kid92, Rac00].
tools [CHL14, Rac00, Tri88, Tri91].
Toronto [De 93].
total [Coe96].
TOU [ANT94].
tour [FM05].
tourism [Hel06].
TR [Rot92].
Trade [EHP12, BP06, Bal10, BO94, BG18b, DV13, EP04, EPW07, GNNS12,
IRT08, KL93, SS07, VD98].
Trade-off [BP06].
Trades [Nyh03].
Trading
[YZ15, EHP12, Fis94, GL03, KM14a, LGR19, PT13, BLV16].
Traffic [Li12].
Train [Week03].
training
[BFS09, CFJvdB18, JLI05, LO08, RvdB13, Rid86, RS09].
TRAMO [Pol02].
transaction [AP11, Fis94].
transactions [HET08].
transfer [HV13].
transforms [CP18].
Transient [KK96, TK14].
Transition
[HST16, LRS17, SHM17, BO12, Des08, FK03, P509, RvdB13, RR18, Sol05, TA92a].
Transitions
[ABCP02, EHSJ17, Blo02, CJ04].
transitory
[Ano03, GRW06, GLUW03, KA07, LVG19, Rav97, Sen11].
translog
[LOS96].
Transmission
[Dah17, FS17, AGM07, Can05, EFR11, Jus01, Pos19, SS98].
transport
[MV07].
traps [JR02].
Treasury [AS06].
Treated
[HLM17].
Treatment
[HLM17, AK07, Bas14, BG18a, Gew93, HL10, KT01, KPST11, KT08, Lee04,
LS14b, LOW17, Mee90, MT13b, Pl09, RvdB13].
treatment-response
[KT08].
Treatments
[Uys15, Bas14].
Tree [War17].

Trend
trend-cycle [LK04]. trend-stationarity [DW91, Sol05]. Trend-stationary [Shi01]. Trending [GL17]. Trends [GUW16, Leo98, CH05, DJK18, Fac07, Gor97, MM05a, MVW92, NH01, Phi91b]. triangular [Pro14]. Trimming [HH15]. true [CD05, FP89, Tan10, TK14]. truncated [GC91]. TSMod [FIM05]. TSP [McC99b, Si96, Si97]. TSW [Pol02]. Turkish [EGI05]. turning [Gor97, Kau10]. turnover [Kie88]. TV [HL10]. TVAR [FRF15]. twin [FGV18]. Twins [GPW17, Isa04]. Two [FM19, Sok16, XL16, AAB09, Ano90b, AF07, Cha11, CGS18, DMT06, Hus08, JW05, MM05a, Pac19, PY96, BHP16]. two-part [DMT06]. two-sample [CGS18, Pac19]. Two-Sided [Sok16, AF07]. Two-Stage [BHP16]. two-step [Hus08]. Two-tiered [XL16, Cha11, PY96]. two-way [MM89]. type [JLR14, SZ07, Che08]. types [Kal12, Vog92].
update [EL91, Tri91]. **Updated** [Ano95d, Ano95c]. **Upper** [CLU17].

**Urban** [LRV17, CGS19]. **Urga** [Ano03]. **US$60** [Mad97]. **US$74.95** [Mad98]. **US$95** [Mad97]. **US/UK** [CLM96]. **USA** [Abe94, Gre93, KO14, Mil15, Alb03, AV97, Buc98, DU97, DO14, EPS17, HMS01, HPY19, Sok16].

**usage** [Pri02]. **use** [AG89, BJJ11, KH95, LT18, Pap11, vOW11, ANT94].

**Used** [CM17a, EHS09, Zaf11]. **useful** [DF97]. **users** [Ano94i, Ano94j, Ano95i, Ano95c, Ano95d].

**Using** [Adk11, BLM10, BCRV16, FM16, GH11, HGRSS15, LHL17, LGH92, MF17, Mil15, MT16, Non16, PL08, PY15, RH02, Van17, Ver16, Abr06, ATW08, ALR19, AGR17, Ano91b, Ano92j, AHT94, ABKK13, BD02, Bai03, Bal06, BNS02, BC14, Bas14, BBS97, BEK12, BSS11, BFS09, BBDF14, CJ97, CT14, CLM18, CP18, Cho88, CG09, CKZ10, DJ00, De 94, Edd96, For95, FSPWWE12, Gal06, GL89, HHJ86, HPR08, HV18, HR12, Isa04, KPST11, Kor13, KL95, LL06, Lak19, LU05, Leb92, LM18, MM05b, MRV95, MP08, MT11, MRR90, OSS18, OvDvdW17, ORW02, PW12, Sch90, SS06, Sni87, Smi93, SGK12, SPS05, TM94, TA92a, Tur90, Wei96, Wi19, WL86, YT06, AKS19]. **Utility** [BPC15, BK08, Cha00, Mil91, Rac06]. **Utility-Consistent** [BPC15, BK08].

**utilization** [Gur97, Sha86].

V [Ano90d]. **v.1** [Vin03]. **v4.2** [Mcc97]. **vacancies** [Fuj11]. **vacation** [MV96, VK87]. **Validating** [ZK05]. **validatory** [Rac97]. **Valuation** [RW05, SL15, BF09, BS07]. **valuations** [Cho88]. **Value** [GL03, AC87, EMvS98, Fév08, MM09, Sar99, She89, SZ91, Tim95].

**Value-at-risk** [GL03]. **Values** [CM17b, Kui15, CPV03, MSH19, Sar99, Tur09]. **valuing** [DG11]. **variance** [Kor13, MR90, Wri13, BCRV16, DdMPS07, DW17, FP11, HII7, JLVW01, KK97, KW14, PW12, WCC17]. **VAR-models** [KK97]. **variability** [Dem89].

**Variable** [CT15, Don15, FL15, Spi16, CL18, DR93, Dej93, JKLGS13, Koh89, Kor13, Smi87]. **Variables** [CG16, FHP16, AIK99, Ash98, AM11, BKA90, Bas14, CFM14, CGS18, CSS12, CR88, Czi04, DL95, DG03, EH99, FP09, IP12, KS17, Kra12, LS93b, Lee95b, Nak10, PF00, PW96, SPS05, Sti00, Wec11, De 93].

**Variation** [BM16, CKP16, CD16, MS17, PEM16, BNS02, BK19, BBDF14, CGK14, Che98, EMW11, KY10, TL03]. **variations** [DGM11]. **various** [Vog92]. **VARMA** [APVY16, KT15]. **VARMA**s [CE17]. **vars** [LN14, ACCM17, Koo13, CCM15, CE18, CM10, FGS19, Gal06, JMV10, KM19, Ker19]. **vary** [NS93]. **Varying** [CR15, LHJC17, BP13, Bek99, BDK12, CE17, CE18, CKZ10, Des03, ER89, GMRO19, HH02, Hen06, KM19, LOR13, MS09, MSP13, ORD01, PT13, Tim95]. **varying-coefficient** [LR13]. **Vector** [CM17a, CFH16, FM16, LL16, ABC16, AF19, AAQB17, BGR10, CEG13, GL14b, JKLGS13, LB19, Pee05, Smi93, Vi109, Yam19].

**vehicle** [Li12]. **velocity** [Raj95]. **verification** [DS06b]. **Verlag** [Bai93, Car92, Gio89, McC99a, Mof93, Vis88, De 92]. **Version**
We refer to the vast literature on the subject, including [Ano90b, Gre93, Hal89, Mil89a]. For a comprehensive review, see [Ano90b, Gre93, Hal89, Mil89a].
REFERENCES


X [Imb97, Riz91, Arb93, Cle94, Dav95, McK94]. xi [Car92, Gar01a, Phi89]. xii [Ano90a, Ano90c, Ano90d, Ano90f, Klo92, Leo98, Mil91, Pis92, Riz91]. xiv [Ano90g, Col92, De 93, Hal93a, McK97, Mil92, Son89b]. xix [Bo92, De 92, Vis88]. Xplore [NS90, Tey98]. Xplore’-ing [NS90]. xv [Bar95, McK98b, Per91, Son89a]. xvi [Sab91, Tur98]. xvii [Ano90b]. xviii [McC99a]. xx [Kus91]. xxi [Gan88b]. xxii [McC02]. xxiii [McC02]. xxiv [Ano90h]. xxv [Ano90c, Sor89]. YXP19.95 [GII93].

year [KA07]. yellow [TP97]. Yen [CI91, Tse98]. yen-dollar [Tse98].

Yen/Dollar [CI91]. Yes [KW14]. Yield [CM16, HGRSS15, Krl15, AGR17, DIL14, DMP00, MS09]. Yilmaz [KW14].

Yogo [GP11]. York [Ano90a, Ano90c, Ano90g, Ano90h, Bai93, Car88, Cif88, Col92, De 92, De 93, Fii96, Gan92, Hal89, Hal93a, Kus91, Mad97, Mad98, Mal88, Mc99a, McK97, Mei92, Sml95, Son89a, Son89b, Szn94, Tur98, Vis88]. young [ABCP02, AB00, VV98]. youth [HV13, Li06]. you’ve [Pep05].

Zellner [Fie96]. Zero [HI16, KS16, Kee86, CMV18]. zeros [Mul97]. Zone [War17, CH05, De 94, KSD98, Li99]. Zurich [Sor89]. Zvi [Pak00].

References


Anderson:2007:NAL


Arulampalam:2000:USY


Ando:2016:PDM


Ahelegbey:2016:BGM


Angelini:2019:UAV


Aassve:2002:THM

Abeyasinghe:1994:BRE

Andersen:2010:CTM

Allon:2007:NEC

An:2017:IEO

Arin:2013:NGE

Abrevaya:2006:EES
Jason Abrevaya. Estimating the effect of smoking on birth outcomes using a matched panel data approach. *Journal of Ap-
Andrews:1993:BEM


Aronsson:1999:IIB


Aastveit:2015:WDO


Atkinson:1987:BAA


Aastveit:2017:SVR


An:2004:MMP

REFERENCES


**Aaberge:1999:LSI**


**Ackerberg:2006:CCA**


**Atkinson:2009:FEF**


**Adebayo:2004:BGM**


**Adkins:2011:UGM**


**Argentesi:2007:EMP**

Alber gia:2017:NRF


Angelini:2019:EUI


Aubin:1995:RTP


Arman-tier:2008:ANE


Aastveit:2017:DFM


Aigner:1989:SSR

<table>
<thead>
<tr>
<th>Reference</th>
<th>Title</th>
</tr>
</thead>
</table>


Avdic:2017:AGM


Aucejo:2019:CGU


Augurzky:2007:APM


Alquist:2010:WDW


Alessi:2019:RAP


Akay:2012:FSC

Advani:2019:MHS


Alexander:2006:NMG


Alaouze:1987:EES


Albuquerque:2003:PLL


Alik-Lagrange:2019:EWC


Arni:2013:HEU

Adang:1995:NCI


Audrino:2011:MFS


Anderson:1991:EAA


Anderson:1992:GPS


Andrews:1993:BRA


Anderson:2003:PAW

Anderson:2004:MIA


Andreasen:2013:NLD


Anonymous:1986:CEa


Anonymous:1986:CEb


Anonymous:1986:CEc


Anonymous:1986:CPJ


Anonymous:1986:CP

REFERENCES

Anonymous:1986:Ma


Anonymous:1986:Mb


Anonymous:1986:Mc


Anonymous:1986:Md


Anonymous:1987:Aa


Anonymous:1987:Ab


Anonymous:1987:Ac


Anonymous:1987:CEa

REFERENCES

Anonymous:1987:CEb


Anonymous:1987:CEc


Anonymous:1987:CEd


Anonymous:1987:Ma


Anonymous:1987:Mb


Anonymous:1987:Mc


Anonymous:1987:Md


Anonymous:1988:Ma

Anonymous:1988:Mb


Anonymous:1988:Mc


Anonymous:1988:Md


Anonymous:1989:AR


Anonymous:1989:Ma


Anonymous:1989:Mb


Anonymous:1989:Mc


Anonymous:1989:Md

Anonymous:1989:Me


Anonymous:1990:BRC


Anonymous:1990:BRE


Anonymous:1990:BRI


Anonymous:1990:BRMb

REFERENCES

Anonymous:1990:BRMa


Anonymous:1990:BRP


Anonymous:1990:BRS


Anonymous:1990:BRT


Anonymous:1990:CPU

REFERENCES


REFERENCES


REFERENCES


REFERENCES


Anonymous:1994:ACP


Anonymous:1994:A


Anonymous:1994:CPa


Anonymous:1994:CPb


Anonymous:1994:FPa


Anonymous:1994:FPb


Anonymous:1994:FPc


Anonymous:1994:GUa

Anonymous:1994:GUb


Anonymous:1994:Ma


Anonymous:1994:Mb


Anonymous:1994:Mc


Anonymous:1994:Md


Anonymous:1994:Me


Anonymous:1995:AR


Anonymous:1995:ACP

Anonymous:1995:JAEa

Anonymous:1995:JAEb

Anonymous:1995:FPa

Anonymous:1995:FPb

Anonymous:1995:FPc

Anonymous:1995:FPd

Anonymous:1995:GUJ

Anonymous:1995:Ma
Anonymous:1995:Mb


Anonymous:1995:Mc


Anonymous:1995:Md


Anonymous:1995:Me


Anonymous:1995:NBE


Anonymous:1996:A


Anonymous:1996:ACP


Anonymous:1996:JAeAa

Anonymous:1996:JAEd


Anonymous:1996:FPc


Anonymous:1996:FPd


Anonymous:1996:Ma

Anon:1996:Mb

Anon:1996:Mc

Anon:1996:Md

Anon:1996:Me

Anon:1996:Mf

Anon:2001:FPa

Anon:2001:FPb

Anon:2001:FPc
REFERENCES

**Anonymous:2001:JAEa**


**Anonymous:2001:JAEb**


**Anonymous:2003:EJA**


**Anonymous:2005:AR**


**Anonymous:2005:A**


**Anonymous:2006:JAE**


**Anonymous:2007:AR**

REFERENCES

Anonymous:2007:JAE


Anonymous:2008:AR


Anonymous:2008:BRJ


Anonymous:2009:ARa


Anonymous:2009:ARb


Anonymous:2009:E


Anonymous:2009:EAR


Anonymous:2009:RNS

CODEN JAECET. ISSN 0883-7252 (print), 1099-1255 (electronic).

Anonymous:2010:AR


Anonymous:2010:JAE


Anonymous:2011:JAE


Anonymous:2012:AR


Anonymous:2012:JAE


Anonymous:2012:RSP


Anonymous:2013:AR

Anonymous:2013:JAE


Anonymous:2016:CSD


Anonymous:2018:I_IA


Anonymous:2018:I_IB


Anonymous:2018:I_IC


Anonymous:2018:I_ID


Anonymous:2018:I_IE


Anonymous:2018:I_IF

Anonymous:2018:Ilg


Anonymous:2019:Ila


Anonymous:2019:Lib


Anonymous:2019:Lic


Anonymous:2019:Lid


Anonymous:2019:Lie


Anonymous:2019:Li


Aigner:1994:RSM

REFERENCES

**Anundsen:2015:ERS**


**Attanasio:2011:ICC**


**Amini:2012:CMA**


**Anzuini:2015:MEP**


**Athanasopoulos:2016:DLR**


**Arbia:1993:BRC**

June 1993. CODEN JAECET. ISSN 0883-7252 (print), 1099-1255 (electronic).


REFERENCES


REFERENCES


REFERENCES


REFERENCES

CODEN JAECET. ISSN 0883-7252 (print), 1099-1255 (electronic).


Bockenholt:2009:DRR


Bierens:2007:SNC


Browning:2007:HHD


Bernardi:2019:SGA


Bottasso:2015:RIK


Basturk:2014:PPE


REFERENCES


REFERENCES

Bee:2018:REQ


Bergstrom:1992:TAD


Beck:2001:ACH


Becker:2004:GTT


Bekdache:1999:TVB


Behrens:2012:DGU


Berlemann:2015:URB


[Baltagi:2016:FLP]


[Belzil:2001:UIS]


[Bauwens:2007:EIO]


[Bernstein:1989:EES]


[Bergstrom:2001:SWA]


[Berge:2014:FDE]


Balcombe:2015:VAA

Butler:1998:DMC

Bergemann:2009:EDE

Bonomo:1994:CWF

Blau:2006:HIR

Baltagi:2017:RUQ
REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES


Bailey:2016:ECS


Bockerman:2018:KMY


Baccouche:1991:DSP


Bruggemann:2006:SMS


Baltagi:2014:FES


Benati:2014:SIR


REFERENCES


REFERENCES

Banerjee:2006:RIL

Bellemare:2011:IMA

Bontemps:2012:TDA

Banbura:2014:MLE

Barigozzi:2016:IIS

Bertolotti:2019:TSH

Banerjee:2017:SFC
Anindya Banerjee, Massimiliano Marcellino, and Igor Mastro. Structural FE CM: Cointegration in large-scale structural


[Barndorff-Nielsen:2002:EQV]

[Barndorff-Nielsen and Shephard 2002]


[Brownlees:2018:RN]

[Brownlees et al. 2018]


[Borland:1994:DAT]

[J. Borland and S. Ouliaris 1994]


[Becker:2012:WST]

[Ralf Becker and Denise R. Osborn 2012]


[Bollino:1992:BRR]

[Carlo Andrea Bollino 1992]


[Bai:2003:CAM]

[Jushan Bai and Pierre Perron 2003]

REFERENCES


Bosco:2010:LRR


Bollino:2000:LHT


Bollerslev:2016:DHP


Blundell:1999:ELD


Brady:2011:MDH


Brillet:1989:EMM


Berenguer-Rico:2011:RSS

REFERENCES


REFERENCES

Basistha:2004:WW


Banzhaf:2007:MAM


Barnett:2008:RMV


Beare:2016:ETP


Bronsard:1986:CAD


Benitez-Silva:2004:HLB

REFERENCES


REFERENCES


REFERENCES


Cohen-Cole:2018:MCI


Carriero:2015:BVS


Coroneo:2018:TOM


Christoffersen:1996:FRF


Crepon:1997:EIF


Cockx:2005:DDE

REFERENCES


Czarnitzki:2007:RBR


Cipollini:2013:SVM


Ching:2009:PCM


Chirinko:1994:EFM


Cuaresma:2013:SFM


Castelnuovo:2015:MPI

REFERENCES


[CH07] Jaehun Chung and Yongmiao Hong. Model-free evaluation of directional predictability in foreign exchange markets. *Journal
REFERENCES


[Ciccarelli:2010:FUS]

[Clements:2010:FET]

[Copeland:2011:RPS]

[Chamberlain:2000:EAM]

[Chattopadhyay:2002:DAH]

[Chan:2005:RRL]
Joshua C. C. Chan. Replication of the results in ‘learning about heterogeneity in returns to schooling’. Journal of Ap-
Chang:2011:SET


Chakravarty:2015:GBB


Chesher:1998:IDH


Chen:2008:UAS


Caldara:2014:PTP


Chou:1988:VPS

REFERENCES

CODEN JAECET. ISSN 0883-7252 (print), 1099-1255 (electronic).


Cincera:1997:PRT


Cameron:1997:CDR


Cappellari:2004:MLI


Chib:2016:BFR


Contoyannis:2004:DHB


Clements:2007:EFF

REFERENCES


REFERENCES


Chang:2011:MLM


Conrad:2015:ALT


Chen:2018:ECG


Clark:2006:DEP


Clements:1994:BRN


Chou:2004:HIS

REFERENCES


Cameron:2001:EUH


Chan:2002:MLE


Carro:2006:DMC


Christodoulakis:2009:APE


Clark:2010:AFV


Clark:2014:TEF


Croushore:2016:RRP

REFERENCES

Clark:2017:TPA

Colvin:2017:WES

Calderon:2015:ICP

Camba-Mendez:2004:STM

Costanigro:2009:ECS

Cavalcanti:2015:CPV
Tiago V. De V. Cavalcanti, Kamiar Mohaddes, and Mehdi Raissi. Commodity price volatility and the sources of growth.
REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES

2009. CODEN JAECET. ISSN 0883-7252 (print), 1099-1255 (electronic).


REFERENCES


REFERENCES


REFERENCES


REFERENCES

Demery:2000:IIT


Dias:2019:MPH


Demirer:2018:EGB


Dees:2007:EIL


DeArcangelis:1992:BRS


DeArcangelis:1993:BRS


REFERENCES


REFERENCES


[DH90] Ian Domowitz and Craig S. Hakkio. Interpreting an error correction model: Partial adjustment, forward-looking behaviour, and dynamic international money demand. Journal of Applied
REFERENCES


REFERENCES


REFERENCES


REFERENCES


DELGADO:1998:TN


DURLAUFS:2003:SIE


DAVIDSON:2006:CAJ


DAVIDSON:2006:RAD


DUNGEY:2007:UFM


DOMINITZ:2011:MIE


DOBBELAERE:2013:PDE

[DM13] Sabien Dobbelaere and Jacques Mairesse. Panel data estimates of the production function and product and labor market

Donni:2018:CDH


Das:2005:WWE


Dungey:2000:MLF


Deb:2006:BAT


DeBruin:2011:MCU


Davidson:1994:MUG

REFERENCES


Diebold:1989:DER


Dungey:2014:MLO


Doh:2013:LRR


Dong:2015:RDA


Dovonon:2013:CHF


DeHaan:2011:EIS

DeLuca:2012:EEC


Delgado:2013:EEE


Donkers:2006:DTS


Donald:2006:EMM


DeCrombrugghe:1997:SDF


Danielsson:1993:AGI


Sanghamitra Das and Ramprasad Sengupta. Projection pursuit regression and disaggregate productivity effects: the case of the


Desai:1988:KME


Dejong:1991:CTS


Diebold:1996:IEF


Doppelhofer:2009:JGDa


Doppelhofer:2009:JGDb


DeGraeve:2015:RSF

REFERENCES


REFERENCES


REFERENCES

155–170, March–April 1999. CODEN JAECET. ISSN 0883-7252 (print), 1099-1255 (electronic).


Ericsson:2001:OIL

Edison:1987:QRP

Ertur:2007:GTI

Edge:2010:CFP

Ericsson:1991:UPG

Edge:2010:WMM
Ertur:2017:WSC


Esfahani:2014:EGM


Euwals:1998:TPV


Engelberg:2011:ATV


Engle:2002:NFA


Eren:2014:WBJ

Egger:2004:DTF


Everaert:2014:PAC


Eicher:2011:DPP


Everaert:2017:SES


Egger:2007:SAE


Engel:1989:TIC


[EZB17] Ossama Elshiewy, German Zenetti, and Yasemin Boztug. Differences between classical and Bayesian estimates for mixed


REFERENCES


REFERENCES

Ferrara:2018:WME

Ferroni:2019:SSI

Forni:2018:DFM

Forni:2019:SVN

Farbmacher:2018:ICT

Feng:2012:ATE

Fell:2013:SCC
Harrison Fell and Alan C. Haynie. Spatial competition with changing market institutions. *Journal of Applied Econometrics*,
REFERENCES


REFERENCES


REFERENCES

Fornari:1997:SVS


Franses:2002:FVI


Foroni:2014:MFS


Frey:2016:FBV


Finlay:2019:TAW


Fries:2018:NNR

REFERENCES


REFERENCES


Ferraresi:2015:FPC


Fernandez-Rodriguez:2005:TCD


Fong:2001:MCV


Feng:2009:EPU


Feve:2017:STM


Fiorentini:2019:DST

REFERENCES

Fruhwirth-Schnatter:2006:HDC


Fruhwirth-Schnatter:2012:LME


Fair:1990:FIE


Fu:2019:BCR


Fujita:2011:DWF


Fukuda:2006:APC

REFERENCES


Gonzalez-Astudillo:2019:EUO


Goldstein:1989:SAS


Galeotti:1988:TMQ


Galbraith:1996:CRT


Galvao:2006:SBT


Gandolfo:1988:A


Gandolfo:1988:BRS

REFERENCES


REFERENCES


REFERENCES


REFERENCES

[182]


Geroski:2003:DFS


Green:1991:TEC


Gadea:2009:ASP


Goldman:2013:MER


Gambetti:2017:LSS


Gillitzer:2019:DGI


Glass:1995:EPU

REFERENCES


REFERENCES


REFERENCES


<table>
<thead>
<tr>
<th>Reference</th>
<th>Title</th>
</tr>
</thead>
</table>
REFERENCES


REFERENCES


REFERENCES


REFERENCES

1988. CODEN JAECET. ISSN 0883-7252 (print), 1099-1255 (electronic).


Hansen:1996:ELR


Harrison:1993:GR


Harrison:2008:SRR


Hayo:2004:RP


Hsiao:2012:PDA


Hols:1991:LDE


Heiss:2008:SNI

[Hei08] Florian Heiss. Sequential numerical integration in nonlinear state space models for microeconometric panel data. *Journal
REFERENCES


[Hen10] Daniel J. Henderson. A test for multimodality of regression derivatives with application to nonparametric growth regres-
REFERENCES


[HGRSS15] Constantino Hevia, Martin Gonzalez-Rozada, Martin Sola, and Fabio Spagnolo. Estimating and forecasting the yield curve...


REFERENCES

2011. CODEN JAECE. ISSN 0883-7252 (print), 1099-1255 (electronic).


Hirose:2016:ZLB


Hill:2006:WDR


Hill:2007:ETL


Harvey:1993:DSF


Huynh:2010:FSD


Huber:2019:SSS


Hautsch:2015:DHF

[HKM15] Nikolaus Hautsch, Lada M. Kyj, and Peter Malec. Do high-frequency data improve high-dimensional portfolio allocations?
REFERENCES


Hanushek:2003:DPA


Hautsch:2012:BRA


Haupt:2014:SQB


Herwartz:2016:MHA


Hudomiet:2011:SMC


Higgins:1992:MVR

REFERENCES


REFERENCES


REFERENCES

Hong:2013:MEN


Hoque:1991:ATR


Horowitz:1992:RLP


Hospido:2012:MHD


Hendry:2001:SIM


Haley:2004:SIR


REFERENCES


Hussinger:2008:RSF


Humlum:2013:RYC


Hoderlein:2018:EDW


Hurd:2011:SME


Hubrich:2010:FES


Hsiao:2019:PPS


ilKim:2019:RAE

[iKLS19] Kyoo il Kim, Yao Luo, and Yingjun Su. A robust approach to estimating production functions: Replication of the ACF
REFERENCES


**Iyer:2008:EET**


**Irvine:2002:SEM**


**Isacsson:2004:EER**


**Ilmakunnas:1994:ECC**


**Ivaldi:1992:SER**


**Ioannides:2003:NEH**

REFERENCES


<table>
<thead>
<tr>
<th>Reference</th>
<th>Description</th>
</tr>
</thead>
</table>
Jones:2014:ABT


Johnson:1998:GDT


Jorda:2010:PFE


Johar:2014:DCI


Jimenez-Martin:2007:ELC


Jiang:2018:TGA


Jore:2010:CFD

[JMV10] Anne Sofie Jore, James Mitchell, and Shaun P. Vahey. Combining forecast densities from VARs with uncertain instabili-


REFERENCES

CODEN JAECET. ISSN 0883-7252 (print), 1099-1255 (electronic).


REFERENCES


REFERENCES


REFERENCES


REFERENCES


[KM91] In-Moo Kim and G. S. Maddala. Flat priors vs. ignorance priors in the analysis of the AR(1) model. *Journal of Applied Econo-


REFERENCES

1049, November–December 2019. CODEN JAECET. ISSN 0883-7252 (print), 1099-1255 (electronic).

Kunst:1990:CMS

Kugler:1993:IRI

Kim:2014:DLR

Koenker:1988:ATE

Kohli:1989:CEW

Kolenikov:2001:SRR

Komunjer:2007:APD
Ivana Komunjer. Asymmetric power distribution: Theory and applications to risk measurement. *Journal of Applied Econo-
Koning:2001:CDL

Koning:2004:FAF

Koop:1992:ASM

Koop:1992:OBU

Koop:1992:RP

Kooreman:1994:EEM

Koop:1999:BAC
Koop:2013:FML


Kordas:2006:SBR


Korobilis:2013:VFU


Kim:2005:NFM


Kodde:1987:PTN


Koop:1994:ROL


Kreider:2008:IDS

Kelejian:2016:ETS


Kulish:2017:ESM


Kode:1990:ALS


Karlstrom:2004:DPA


Khaja:2011:CTE


Koop:2005:SBI


REFERENCES


Kulaksizoglu:2015:LOC


Kumar:2012:NEI


Kuo:2012:ECU


Kusters:1991:BRE


Karabiyik:2019:CEF


Klein:2009:SMB

REFERENCES


Keane:2013:CAM


Klossner:2014:EAV


Kim:2019:HGP


Kapetanios:2010:ETV


Kilian:2002:QUA


Koenker:2009:RER

REFERENCES


REFERENCES

Leamer:1989:PCR


Leamer:1991:CCC


Leamer:1997:RTS


Lebaron:1992:FIU


Lee:1995:STE


Lee:1995:SPE


Lee:2004:SCS


REFERENCES

• Lundberg:2017:IDS

• Lien:2017:SWB

• Li:1999:ERT

• Li:2006:HSC

• Li:2012:TSV

• Lilien:2000:ESR

• Lin:1992:AEF
  Wen-Ling Lin. Alternative estimators for factor GARCH models — a Monte Carlo comparison. *Journal of Applied Econometric
REFERENCES


Lin:1995:JFD


Liu:2009:POH


Liesenfeld:2000:SVM


Lancaster:2010:BQR


Luginbuhl:2004:CEG


Lindeboom:2009:HWE

Liu:2012:LPS


Li:1996:DT


Lahiri:2006:MMP


Lanne:2016:NBV


Li:2013:HIE


Lanne:2012:BMS


Lahaye:2011:JCM

REFERENCES

CODEN JAECET. ISSN 0883-7252 (print), 1099-1255 (electronic).


REFERENCES


REFERENCES


REFERENCES


REFERENCES

Liu:1999:NLC


Laroque:2002:LMI


Ley:2009:CJG


Ley:2009:EPA


Lahiri:2010:MFU


Lubik:2010:LCS

REFERENCES


REFERENCES

*Lutkepohl:1999:ISL*


*Laurent:2005:BGB*


*Luciani:2015:MPH*


*Luintel:2000:RER*


*Lewis:2019:MNR*


*Loudon:2000:EAA*

Li:2008:SBI


Mackinnon:1991:A


MacKinnon:1996:NDF


MacKinnon:1999:LOS


Machado:2017:USH


Madsen:1997:BRQ


Madsen:1998:BRB


Madeira:2018:TRE


Malgrange:1988:BRS


Mastrogiacomo:2004:RBD


Marquez:1998:RPP


Martin:2000:UDS


Martins:2001:PSE

REFERENCES

[March:2002:RSW]

[Moosa:2002:MTS]

[Moral-Benito:2016:GEP]

[Musalem:2009:BER]

[Majumder:1990:DPI]

[McAleer:1989:I]

[McAleer:1997:BR]
REFERENCES


McCullough:2006:RT


McKenzie:1993:MR


McKenzie:1994:BRM


McKenzie:1997:BR


McKenzie:1998:M


McKenzie:1998:BR

REFERENCES

CODEN JAECET. ISSN 0883-7252 (print), 1099-1255 (electronic).


REFERENCES

Maheu:2008:LFS


Moraga-Gonzalez:2013:SNE


Moser:2014:MPR


MacKinnon:1999:NDF


Milana:1989:BRA


Milana:1989:BRC

REFERENCES

Milana:1991:BRF


Milana:1992:BRD


Millo:2015:NRS


Millo:2019:PRR


Minicozzi:2003:ESI


Mishkin:1988:ITS

REFERENCES


REFERENCES

Montmarquette:1989:DSM


Magnus:1995:EAE


McDonald:1995:DPI


Magnus:1997:DBD


Magnus:1997:DE


Magnus:1997:OE


Machado:2000:BCQ


REFERENCES

McCracken:2019:EID


Matas-Mir:2008:ESA


MacKinnon:2014:NDF


Mavromaras:2004:TLS


Moench:2012:TSS


Moffitt:1993:BRM

REFERENCES


REFERENCES

Mo:2007:EAN


Masanjala:2008:RLR


Miniaci:2010:MVE


McCluskey:2004:MIC


Maynard:2009:PIP


Melfi:1988:TEA


 REFERENCES


[MRY15] Shujie Ma, Jeffrey S. Racine, and Lijian Yang. Spline regression in the presence of categorical predictors. *Journal of Applied Econometrics*
References

Mercenier:1988:MST


Machin:1990:UFP


Moon:1993:TDB


Miranda:1995:EMA


Mahieu:1998:EAS


Mixon:2006:TUE

REFERENCES

Metaxoglou:2007:ECE


Muntaz:2009:TVY


Mastromarco:2015:EFT


Metaxoglou:2017:SPC


Maheu:2018:EBA


Muntaz:2018:PUA

Malikov:2019:UML


McIntosh:1989:QRA


McIntosh:1986:DMR


Muntaz:2013:TVD


Mamuneas:2006:EDR


Mastromarco:2016:MTE


McKenzie:2013:M


Millimet:2013:ETE


Mirestean:2016:GDR


Mountford:2009:WEF


Mullahy:1997:HEZ


Murtazashvili:2012:AMI

REFERENCES


McCaig:2007:IWC


Mills:1997:SIB


Malikov:2017:EDU


Nakamura:1986:FDM


Nakamura:1993:ACM


Nakov:2010:JIV


Nason:1994:TIL

James M. Nason and Timothy Cogley. Testing the implications of long-run neutrality for monetary business cycle mod-


REFERENCES


REFERENCES

**Normandin:1998:SRA**


**Noureldin:2012:MHF**


**Nuesch:1991:BRO**


**Nijman:1992:NPD**


**Nyholm:2003:IPI**


**Nymoen:1991:SLM**

REFERENCES

Offstein:2007:EGM


Okunade:1993:PCS


Olson:1998:CPS


Ocal:2000:BCN


Olea:2019:SCB


ODonnell:2001:EER

Onatski:2013:FAL


Ormosi:2014:TIP


Ornaghi:2006:AEM


Otrok:2002:EAP


Osborn:1988:SHP


Opitz:2018:MCR


REFERENCES

Pak:2018:PCO


Papageorgiou:2011:HUI


Parke:1987:MMC


Park:2010:HDC


Park:2011:AR


Park:2011:HDC

REFERENCES

Patel:1990:PPP


Patton:2006:EMM


Pelagatti:2015:EFP


Pedroni:2007:SCB


Peersman:2005:WCE


Prieto:2016:TVM


Pendakur:2005:SEL

Pepper:2005:BAG


Persson:1991:BRD


Perez:1998:COB


Perrigne:2010:BRH


Pesaran:1986:ES


Pesaran:1992:Aa


REFERENCES

Pesaran:2009:RSP


Pesaran:2010:JAE


Pesaran:2010:RSP


Pesaran:2011:JAE


Pesaran:2013:DA


Petit:1989:FMP


Peterson:1991:SRR


REFERENCES


REFERENCES

CODEN JAECET. ISSN 0883-7252 (print), 1099-1255 (electronic).


Prat:2010:RLD


Prieger:2002:FPS


Provener:1995:IHD


Proietti:1996:PSS


Prono:2014:RCH

Todd Prono. The role of conditional heteroskedasticity in identifying and estimating linear triangular systems, with applications to asset pricing models that include a mismeasured factor. *Journal of Applied Econometrics*, 29(5):800–824, August 2014. CODEN JAECET. ISSN 0883-7252 (print), 1099-1255 (electronic).

Psaradakis:2005:MSC

<table>
<thead>
<tr>
<th>Reference Code</th>
<th>Authors</th>
<th>Title</th>
<th>Journal Details</th>
</tr>
</thead>
</table>
REFERENCES

Polito:2016:OCH


Pesaran:2001:BTA


Psaradakis:2004:MEC


Polanski:2019:TTT


Preve:2013:ETV


Pagan:1988:EAM


REFERENCES

292


REFERENCES

December 2008. CODEN JAECET. ISSN 0883-7252 (print), 1099-1255 (electronic).


REFERENCES

CODEN JAECET. ISSN 0883-7252 (print), 1099-1255 (electronic).


<table>
<thead>
<tr>
<th>Reference</th>
<th>Year</th>
<th>Authors</th>
<th>Title</th>
<th>Journal</th>
<th>Volume and Issue</th>
<th>Pages</th>
<th>DOI</th>
<th>Electronic ISSN</th>
</tr>
</thead>
</table>
REFERENCES


REFERENCES


[Richardson:2013:DDV] Katarina Richardson and Gerard J. van den Berg. Duration dependence versus unobserved heterogeneity in treatment effects: Swedish labor market training and the transition rate
REFERENCES


[Salanie:1991:WP]


[Salemi:1999:ENR]


[Sala:2015:DMF]


[Sampson:1991:EPU]


[Sanroman:2015:CPH]


[Sareen:1999:POC]


[Savva:2016:RGH]

Christos S. Savva. Replication of Grier, Henry, Olekalns and Shields (2004): the asymmetric effects of uncertainty on infla-
REFERENCES


Sterbenz:1990:ASE


Schaller:1990:RET


Schafgans:1998:EWD


Schorfheide:2000:LFB


Schuermann:2005:RRB


Schleicher:2007:CCA

REFERENCES


REFERENCES


Sun:2011:BAL


Schnurbus:2017:ETG


Silk:1996:SEC


Silk:1997:TR


Silva:2001:STN


Sims:1991:CCS


Soetevent:2007:DCM

REFERENCES


Smith:1989:MME


Smith:1993:ENT


Smith:1995:BRE


Smith:2005:POT


Smith:2012:DES


Smallwood:2006:GLM

REFERENCES


REFERENCES

Song:2014:MRS


Sordi:1989:BRC


Sun:2004:UFE


Shen:2018:MDH


Spindler:2016:LIV


Spagnolo:2005:TUF

Schoeder:2013:CAI


Smith:1991:MPN


Sickles:1998:ATP


Smith:2005:HWD


Simonsen:2006:CMA


Serlenga:2007:GMI

REFERENCES


Simonsen:2016:PSD


Stengos:2006:ESE


Skalin:1999:ALS


Stewart:2007:IDU


Stewart:2018:NCS


REFERENCES


---

**Summers:2017:CBG**


---

**Schotman:1991:BRU**


---

**Soderlind:1996:ACA**


---

**Sarno:2005:MFS**


---

**Sorensen:2014:REI**


---

**Straetmans:2008:EUS**


REFERENCES

Swann:2001:SPC


Smith:1991:PDM


Stengos:2006:IPP


Simar:2007:SIA


Shi:2018:SEB


Szroeter:1994:BRL


Szydlowski:2019:ECM

Arkadiusz Szydlowski. Endogenous censoring in the mixed proportional hazard model with an application to optimal un-

Terasvirta:1992:CNB


Tunali:1992:MSS


Tan:2010:NOT


Taylor:1989:MPS


Terasvirta:2001:NLE


Temple:1998:RTA

REFERENCES

Terasvirta:1988:RPG


Terrell:1996:IMC


Terza:2002:AAE


Teyssiere:1998:XIS


Teyssiere:2005:STS


Tsui:2004:CHE


Thoursie:2004:RSS

Thomas:2019:SQG


Timmermann:1995:CTP


Tsianas:2014:FHP


Tobias:2003:FSH


Tanizaki:1994:PFS


Tobin:1997:CPJ


Town:1992:MWS

REFERENCES


REFERENCES


REFERENCES


REFERENCES


vanDijk:2005:DBC


vanderWeide:2002:GGM


Veall:1986:EEP


Veall:1991:SR


Veall:1992:BPM


Vella:1992:STS


Verdier:2016:EDP


VanSoest:1987:MEA


vanNorden:1996:RST


VanDriel:1997:DFU


vanOurs:2006:CCJ


Vogelvang:1992:HTC


vanOphem:2019:CRI


vanOurs:2011:CUM

1156, November–December 2011. CODEN JAECET. ISSN 0883-7252 (print), 1099-1255 (electronic).


Wagner:2015:EKC


Wang:2006:CPC


Ward:2017:SDZ


Watson:1989:MR


Watson:1994:CPa


Watson:1994:CPb


Watanabe:1999:NLF

Watson:2007:JAE


Walker:2007:IPN


Winkelmann:2016:EMP


Wilson:2004:NAR


Warne:2017:MPL


Wedel:1993:LCP


Wells:2003:RFM


Westerlund:2008:PCT


Wang:2001:FPG


Westerlund:2011:NPT


Wheeler:2003:EAE


White:1988:SR


White:1989:NFW


REFERENCES

Wooldridge:2005:SSI

Westerlund:2019:CFP

Wang:2018:HPP

Wright:1999:TUR

Wright:2013:ERT

Windmeijer:1997:ECD

Watkins:2014:MEI


**Wei:2013:RRL**


**Wheelock:2018:ESE**


**Wagenvoort:2014:UCR**


**Wang:2019:PPW**


**Xun:2016:SET**


**Xie:2012:MIN**


[Yue94]  A. M. Yuengert. Immigrant earnings, relative to what? The importance of earnings function specification and comparison
REFERENCES


REFERENCES

