A Complete Bibliography of the *Journal of Business & Economic Statistics*

Nelson H. F. Beebe
University of Utah
Department of Mathematics, 110 LCB
155 S 1400 E RM 233
Salt Lake City, UT 84112-0090
USA
Tel: +1 801 581 5254
FAX: +1 801 581 4148
E-mail: beebe@math.utah.edu, beebe@acm.org,
beebe@computer.org (Internet)
WWW URL: http://www.math.utah.edu/~beebe/

03 November 2022
Version 1.04

**Title word cross-reference**

(0, 1, 1)\textsubscript{12} [Bel87]. 1/2 [GI11]. 4 [Fre85]. \( \alpha \) [McC97]. \( \mathcal{F}(d) \) [CdM19]. \( F \) [WS20].
\( k \) [SW20]. \( L \) [BC11]. \( M \) [TZ19]. \( N \) [AW07, CSZZ17, GK14]. \( \Theta = 1 \) [Bel87]. \( P \)
[Han97, Ray90]. \( R \) [CW96]. \( R^2 \) [MRW19]. \( T \)
[AW07, GK14, RSW18, FSC03, IM10, JS10, MV91, NS96, TM19]. \( U \) [TZ19].


100 [ACW97]. 11 [McK84, dBM90].

225 [ACW97]. 2SLS [Lee18].

500 [ACW97].
Amplitude [vddH86]. Analysis
[AL84, And00, Ano84a, ACL19, Bäu13, BR89, BO01, BZ99, Bie00, BH84c, BCG85, CKY85, CST18, CM88, CL93, CW01, CdH96, Das08, DFPS11, DM16, DH88, DV04, Era01, EHM98, Eri98, FLSVP04, FM90, FKK99, FL98, FG00, FSTO04, GFdH87, GSC03, GH91, Goi85, Goo93, GK03, GJP02, Hag83, HM89, HL16, HP11, HH19a, Har91, HK01, HKY920, HPZ21, Hof91, Hor98, HM95, HT14a, HLM16, HS89, IRS15, JPR94a, JPR02, Joc18, JVR18, KS98, Koh83a, Koo91, KOS94a, KS94, KP03, KS96a, LeS91, LS94, LW90, LLPZ20, Li11, LQZ19, LLCL22, Lin86, LLL19, LDV99, LSS16, MN88, MK01, Mar99, MM20, ML88, McD95, MT09, Mor92, Mou87, MN20, NWW10, NW13, NF97, NSR88, NG99, Nep93, NP85, Nie07, OV84, Ott90, PRM99, PIP20, PRF08].
Analysis [PT00, RW86a, RT01, Rus19, She92, TGCD16, Tsa00, VP92, VZ11, WMC98, Wan03, WJS08, Wat00, kWM90, WLZT22, ZH92, ZHCB16, ZL22, ZPWW22, dA88, vHPP04].
Analytic [BC91]. Analytical [Bra07].
Analyzing [FB97, KMV10, MSW83, Mal83, OS20, Tsa16]. Anatomy
[BS98]. and/or [IP12]. Andrews [Bon20, Tam20, NS10]. Anniversary [GH02b, GH02a]. Announcement [And07, Ano86a, Ano86b, Ano87a, Ano87b, Ano97a, GH04a, TW98, Woo98, Woo01]. Announcements [Ano84a, Ano86c, BS87b, HRV20, IOS90, LeS92, RW96]. Annual [SW88].
Anomalies [Rav06]. Anti [KK15, Cle14]. Antipoverty [JR03]. Apple
[PSD14]. Appliances [LA84]. Application [Agu10, ACL19, ACD99, BGS22, BK05, BCCP18, BL05, BBC04, BCHK16, BB05, Bey01, BK91, Bie00, BL88b, BBCL20, BV05, Cal91, CT15, Csl94, Cha15, CF99, CLoM03, CHLR92, Das08, DHS19, DP22, EN94, Era01, FK86, FS91, FL+19, FHS19, FB99, Fuh92, GLL93, GZ84, HSM7, HS86, HP10, HPP09, Hos18, JLR11, KW19, KLGS10, KUM87, LD19, LS20b, LLCL22, LM94b, Lou17, LSS16, MMG+06, Mar83, MRL19, Mor85, OV84, Ott90, PRC84, PV92a, PB91, PF98, Pro08, Ram94, Rit86, RS94b, San17, SL20, She19, Sta08, Sto90, SMU13, Tar07, Wan96, XZL20, Xie22, ZH92, ZLY17, dBM90, vdkKK30]. Applications
[ABS99, AAMW20, App85, Ber01, BRT12, CT93, CW96, CNR20, CI03, DS13, FZ13, FMT10, GW14, GGW14, HH19b, HLW14, KLL20, Kak84a, LMS09, MT09, Tsa93c, XP11, YF22]. Applied
[ACL11, CPP18, JVC94, Jar87, KW97]. Approach
[AGJT14, AJ05, AWX20, AG05, Ant83, AFO21, ABD19, BH94, BK15, BFS94, BCR90, BHL92, BHO9b, Blo19, BRU92, BHR93, CC019, CGL20, Can92, CK22, Che18, CFM11, CT18, CJS87, CHL88, CDF15, CEJ+12, Das91, DIW96, DUC99, Fis92, FB97, FH98, GFdH87, GG90, Gor89, GMP85, GRE89, GR12, GYH92, GL13, GW88, Ham91b, HHH19, HW90, HH86, JAS05, JLS16, KKB94, KY+21, KR88, KST84, KGM91, LCZT22, LeS91, LM92, Li99, LT00, LSX15, Lit86c, MRW12, MBH19, NP86, PFA00, PR98, PT11, PHI87, PGC84, RS92, Rat12, Sel89, She93, SZ20, Shr89, SW95, TK10, Tay19, TM86, TH89, TA89, Tse89, kTY12, Val88, WMC98, Wes15, ZZ220]. Approaches
[ABS99, Bel04, WTC84]. Appropriate [EN94]. Approximate
[BB20, CNR20, Cla11, ELZ13, Kew20, KD00, Knü09, LS02, LL10, Lit86b, LS22, PY17, Run87b, Run02]. **Autoregressive** [AC93, Ali84, ACR19, AT14, AC94, BL05, BCD17, BG96, CS86, CL17, DL20, DP87, DP02, Gre89, HL16, Hos18, HF19, Kim01, LLZ16, LZLL17, LW19a, LTVd03, LRS99, MG84, MT06, NP97, NS05, OS89, RF01, SCS20, SK91, Sta08, SQ17, TT06, Tsa89, TT02, kTY12, YL17, YLN17, ZK05, ZLWW20b, ZLY17].

**Autoregressive-Moving-Average** [Ali84].

**Auxiliary** [GdXPE16, HF87, Nev03]. **Auxiliary-to-Study** [GdXPE16]. **Available** [Nev03]. **Average** [AI11, AHL15, Ali84, BCD17, BCFFL19, BW22, CS05, DL87, DW93, DBS84, FHLZ20, FFL13, Gos02, GN15, GIR20, GS03, HS96a, Hei22, HW20a, LTVU15, LRRW09, SK91, Sta08, ST22, TT06, Tsa89, AC0D9].

**Averaging** [CG19, DL20, FLTS19, FY120, KLP08, KW19, SL20, YLL19, ZW12].

**Aversion** [Nev03]. **Award** [Ano00c, Ano01, Ano02d, Ano03a, Ano03b, Ano04b, Ano04c, Ano05c, Ano05d, Ano06b, Ano06c, Ano07d, Ano08c, Ano08d, Ano09c, Anol0c, Anol1c, Anol3c, Anol3d, Anol5c, Anol6a, Woa08]. **Awareness** [YLYJ22]. **Axiom** [MRZ92a]. **Axiomatic** [CDF15]. **Axioms** [Mel05].
LdV99, NW13, NP97, NS05, NSS07, Oli87, PFA00, PR98, PRF08, Poi91a, PT00, Qia22, RAL99, SK20, SL99, Str03, Str22, Swa03b, TK10, TGGD16, TM86, VP92, VDP00, WZ00, Wat00, WV11, WHKCS14, WLL18, dA88]. Be [CO99, GI19, JSSvN20, LMT96]. Bear [MM00, MMS12]. Beef [FB92].

Behavior [Agu10, DP13, Me04, PDA14, Rs94a, TM19, Wat00]. Behavioral [Cal91, CMHM19, HW04, LLCL22]. Being [AJL96, MN88, OS20].


Between-Group [Rot15]. Beverages [AES86]. Beyond [BD12, DP13, McG95, Nor99, Pow22, Wil09]. Bias [AI11, AI90, AR91, AS96a, AT17, BRW12, BH06b, BCF94, BG05, Bra07, BC05, CGJ19, DE19, DW85, FS88, G191, HS96c, Hol1, Koh83a, MNO85, Ran88, RS09, S086]. Bias-Corrected [AI11, BC05, DE19]. Biases [KLN85, Kot84]. Bidders [BG22, CCP13]. Big [BFT16, Tsa16, MN95a].

Bilinear [Wei86]. Bilinearity [BH97]. Binodal [SSBD15]. Binary [Be04, Car01, GL93, GS96, HP11, LNB10, MaL83, MMO22, NWW10].

Binary-Choice [GL93]. Binomial [LS87, Sta08]. Birth [AD08]. Births [Sp100]. Birthweight [AD08].


Blockwise [BC989a]. BLS [Nor85]. Board [Ano12a, Ano13a, Ano14a, Ano15a, Ano16a, Ano17a, Fre86a]. Bond [BF929a, HRR20, ZC18]. Bonds [KW90].

Book [Ano93a, BG88, CRL±85, CRT086, CBC±87, DCW±86, DJA88, DC85, KP87, Mill85, MOJ±86, NN87, NNW88, PAC85, SB88a, WCM±86]. Booms [AC15]. Boosted [YQZ18]. Bootstrap [BS92, CH94, DM10, DC86, GHT19, GPD15, Gps02, GJ01, GH987, JL22, Kim01, LXY22, MNW19, NS96, PPT92, PFS84, PS16, SB19, Xu00].

Bootstrap-After-Bootstrap [Kim01]. Bootstrap-Based [Gos02].

Bootstrapping [BK91, BN20, CNR20, FP84, Ray90]. Borrowing [Hau91]. Both [AAW11, DNW98, GK14, HK17, Pak11].


Bounding [SW90]. Bounds [BCF819, Bur94, CF15, GNK86, GIR20, I098, M033, MPTK91, MRW19, PT12a, Rus19, Vol22]. Box [Z19, C0l91, HT83a, KLF03, SY94, ZS14]. Bracketology [KB10]. Branch [KBZ89].

Brand [AL95, BG05, CP98, JVC94, MH19]. Brand-Choice
Change-Point [BH20, BGR15, GK08, TZ19]. Change-Points [XZW16].

Changed [Li11]. Changepoint [FG00]. Changes [XZW16]. Changed [Li11]. Changepoints [XZW16].

Changes [BS87a, Bor85, BS95, Fuh92, GD89, Ham94, HSS20, Inc93, IOS90, JS99, KP10, Kim93, Pat86, PY19, Pro08, Slo87, WZ00]. Changes-in-Changes [HSS20]. Changing [BK15, CW92, GPR13, HD85, Jus98, KD08, KN89, LTMZ19, MT18, Per90, PV92b, WHYC22]. Channel [BCG85]. Chaotic [Ser95]. Characteristic [JK02]. Characteristics [Bar85, BB05, Gra97, HS96c, Son10]. Characterization [Mar85]. Charity [Das08]. Checking [HK92, WS20]. Checks [CM12, LP12]. Chemicals [Mor93]. Chemistry [HJS20]. Chi [Rit86]. Chi-Squared [Rit86].

Childbearing [JJK20]. Children [GOV84, KSS09]. Chilean [Kas09, YCJ20]. Chinese [GGW14]. Choice [Abe99, AL95, BG05, Bor89, BCM10, Car01, CP98, Edw08, ES01b, GLL93, GO98, GK18, JVC94, Kea97, KJGV09, KT19, KW19, LT12, LSS16, ME04, MT96, PPL94, RI12, SW94, SV88, Wer99]. Choice-With-Screening [LT12]. Choices [LT12]. Choosing [AAMW20, APW20, DMMN84, Hay89, PPT92].

Chow [KW92]. Chow-type [KW92]. Christopher [Abo02b]. Chronic [Dur98]. Circulation [Cra86, Goi85, vdKH89]. Citation [Don22, JJKL21, JJKL22, LC22, MLZ22, ZK22]. Cities [BK05, PZ90]. Claim [Yan20a]. Claims [HS89]. Class [BL05, CGT17, CMT10, GW85, GP98, HMR20, Kum87, LS16, VM89]. Classes [LZ95]. Classical [Bur94, DW93, HI01, Poi91a, VSV99].


Coefficient-Probability [SWW88]. Coefficients [BG05, CHL88, Das91, DBS84, HL16, JVC94, LGG22, NSR88, Tyr83, Wri00c].


Cointegrated [CdM19, GG95, KP10, PV03]. Cointegrating [Bos96, CT18, Ell00, EJP05, JHN98, HP10, LRS99, Pos00, SL00, Str03, Wri00c].

Cointegration [AK06, BK11, BZ20, Bre01, CGT17, CL93, CD98, CT18, ES01a, EHM98, Er98, FH94, FL98, Gre94, GK03, Hau91, HW10, LL07, LV15, Mac94, Nie04, Nie07, SHE92, SRdCFB18, vH89]. Cointegrating [GJ01]. Coke [GKP00]. Collaborative [LYLJ22]. Collaborators [Ano83a, Ano84d, Ano85b, Ano86d, Ano87d, Ano88a, Ano89a, Ano90a].
Ano91a, Ano92a, Ano93c, Ano94b, Ano96d, Ano97b, Ano98a, Ano99a, Ano00a, Ano02a, Ano04a, Ano05b, Ano06a, Ano07a, Ano08a, Ano09a, Ano10a, Ano11a, Ano12b, Ano13b, Ano14b, Ano15b, Ano16b, Ano17b, Ano19, Ano20].

Collection [BL93]. Collective [Blo19, DLP19, Luo02]. Colleges [Rou95].

Collinearity [Iwa91, WN89]. Combination [AGJT14, BK15, CT09, Die88b, FS91, GK05, GdXPE16, GW88, PP11, TH89, Wei86]. Combinations [DL20]. Combine [KCR17, MRW12]. Combined [ARvD18, Cla94, LSX15].

Combining [CGR07, CW86a, HH11b, Jan88a, LM92, VLS90]. Come [Don22]. Commemorative [GH02a]. Comment [Agu08, ASM206, Aka84, All96, Ano94a, ABFN06, AG14, And14, Ans83, Ans93, App85, AL18, Bal98, Bal09, Bal04, BR06, BNS06, Bel91, Bel96, BW88, Bla87, Bra13, Bro88, Bu96, Bur84, But85, Can09, Car85, CC14, Cha92, CS09, IC88, CH16, Chr07, Cle98, CW80, Coo88, Cro12, DL84, Dan94, Del86, DL04, Die88, Die88a, Die06, Duf09, Eas88, Eng94, Eri93, Fas84, Fau07, FG84, Fin83, Fin96, FS14, FZ14, Fra14, Fre89, Gal07, GP88, Gk92, GM06, Gas85, Gew88a, Gew94, Gew98, GJ94, Ghy98, GS06a, Gia16, Gra13, Gra84, Gra86, Gra93, Gra98, Ham91a, Han86, Han93, HT15, HW14, HR94, Hay92, Hii86, Hii91, Hii98, Hog93, Hog83, Hog88, Hon91, Hon05, Hon08, HrV12, HM14, Hy96, Hy98, Ino15, Jac13, Job88, Joh04, Ken14, Kha08, Kie14, Kil07, Kil15, Kil22]. Comment [KT13, Koe88, KM91, Lah12, Lin14, LZ14, Lit86a, Mc92, Mag08, Man13, Mar84, Mar98, Mc92, Mik09, MR08, Mon88, MC98, Mi14, Ne94, New83, Nor85, Oom06a, Ord93, Pat15, PY06, Pie84, Por18, Qua93, RR94, RTW12, Rob98, Ros84, Ros86, Ros12, Ros14, RL84, Sab88, Sac13, San88, Sch88, SAW92, Sco14, SK94, Sim85, Sim87, Sim07, Sni83, Spi86, Sta88a, Sta06, Sun14, Sun18, SB88b, Swa16, Ts93a, Ts93b, Uhl94, Vog14, Vog18, Wai85, Wal98, Wal04, Wat87, Wat88, Wat96, Wec89, Wes12, Win91, Win05, WP87, Wri09, Wri15, Yao14a, Yoa14b, Yog09, You88, YL14, ZC09, vK05].

Comments [CFR05, CR84, DMP19, Mil84, RR22, ZH92]. Commerce [DHW17, KR88]. Commercial [WW09]. Committee [AT17, Pie38].


Company [Ham13]. Comparable [Tar07]. Comparative [AL89, DL92, MPTK01, Pow22]. Comparing [AG07, BP22, BMY04, DM95a, DM02, Die15a, DFK19, EMW09, FW09, FPAB02, GR11, HO84, HI97, MNO85, Pat19]. Comparison [ACL11, CP08, Chr90a, DZ04, DMM83, DU12, Fom86, FB97, Gar89, Gbu89, GHR87, HL87, KP95, Le92, Mal83, McN86a, MG84, MS97, PGFF94, Qua19, SW88, T90, WTC84, Wei86, WW96, Wüt20, Zill7, dBM90].

Comparisons [CM12, KS08]. Compensating [Lav20]. Compensation [LW09]. Competing [BH97, CZ18, Mc91]. Competition
MRW12, Mel18, Mit90, Mon97, NWK10, NP97, Ng06, NPF11, OS20, PHPY20, PRC98, PF19, Pfe91a, Phi10, Pic01, PM20, QZL15, RV19, Rei99, RW86b, Rod16, San20b, SS84, ST89, SL01, Sle98, SW94, Sta88b, SWJ19, SL11, SX20, SSBD15, SW88, TM19, Tau86b, TR86, Tsa00, Tsa16, VLS90, WIMCP98, WJS08, Wil83, WK91, Win95, WZ20a, XZW16, Yan20a, YZK19, ZW93, ZS15, ZL22, ZLS19, Zhe96, ZTCW15, ZLWW20b, Zil97, dHK14, dJ87, vO00, CMO20, JSSvN20, SvD06.

[Win95, XZL20]. **Distance**
[BGKS04, CPP18, Gas85, GN15, SJS18, Vin85a, YF22].
**Distance-Weighted** [BGKS04]. **Distillation** [ZHCB16]. **Distort** [Ver12].
**Distortion** [GIR19]. **Distressed** [Ham13]. **Distributed**
[HL83, KC85, PRG+22, Shr89, Tsa85, WS20]. **Distributed-Lag** [Shr89].
**Distribution** [AHI99, BV87, CT16, Che12, CLQ20, CG02, Goo96, GKR12,
GL13, KWD13, KBR95, LW90, LC85, LLR13, Lit83, Mac94, MM09, Man15,
NG89, Rad83, Rus19, RS94b, SJS18, Sch83, Slo78, SS06, Tay19, VB95].
**Distribution-Free** [Goo96, GL13]. **Distributional**
[AAW11, BZ13, CVF06, LPS22, She19]. **Distributions** [Ali84, ARBS87,
BC91, Che18, CZZ22, CRG07, Dan92, EMW09, FZ13, GHNS09, HGB+12,
Ham91b, HCP11, HNN10, HPZZ21, JS10, LMS09, Pan91, PT03, Tau92].
**Disturbances** [CS86, LK93, SK91]. **Divergence** [LS20b]. **Diverging**
[YYX20]. **Diversification** [GHY92]. **Diversification** [Goo96, GL13].
**Distributions** [Ali84, ARBS87, BC91, Che18, CZZ22, CRG07, Dan92, EMW09,
FZ13, GHNS09, HGB+12, Ham91b, HCP11, HNN10, HPZZ21, JS10, LMS09,
Pan91, PT03, Tau92].
**Disturbances** [CS86, LK93, SK91]. **Divergence** [LS20b]. **Diverging**
[YYX20]. **Diversification** [GHY92]. **Diversity** [NG89].
**Dividend** [Lou07, MPV20, Wol00]. **Do** [AK84, BDJ12, BB87, CLR14, FL97,
Gra97, HW04, KV13, MP05, PsvD09, Ver12, Whi98]. **Documents** [GGW14].
**Does** [FID16, Pow22, Ren07, SYA08, vUS87]. **Dollar** [KR90, LM00].
**Domain** [SRdCFB18]. **Domestic** [TN92]. **Dominance** [And18, AMRT22,
BDB14, BZ13, BC11, CVF06, DE13, KZ20, ST10, SB19, ZFSC00]. **Doors**
[PW10]. **Double**
[CKMS22, Ha94a, LLZ16, LZLL17, PJ20, Qia22, SK99, YL17].
**Double-Question** [PJ20]. **Double/Debiased** [CKMS22]. **Doubly**
[Had99]. **Dow** [ACD09]. **Downswing** [Car06]. **Draft** [DHS19]. **Drifting**
[CCM16].
**Driven** [AMNP18, BG92, BDB11, BBCL20, MPV20, OLbD20, SL11, TT06].
**DSGE** [BF15, KPS13]. **Dual** [Mor85]. **Due** [BMM20, TZ19].
**Dummy** [Ang01, Me05, SH07]. **Durable** [Pak11]. **Durables** [JR90].
**Duration** [AH99, BFV22, BCFFL19, BH84c, DW04, DM94b, LT04, MT06, San20a,
KTY12, Win95, Zue03]. **Duration-Dependent** [DM94b]. **Durations**
[HMvdB12]. **Durbin** [Ali87]. **During** [AGO+14a, Cle85]. **Dutch** [vdK98].
**Dyadic** [TM19]. **Dyadic-Robust** [TM19]. **Dynamic**
[AW00, Agu10, Aie13, AW07, AT11, BW15, BRW12, Bau18, BaU13, BFR97,
BG520, BT89, BCG85, BC05, CDA20, CW20, CP98, Col93, CKL11, DE19,
Die15c, Due05, Eng02, EC06, EK12, ELW19, FM90, FSC03, FS97, FB92,
FJ08, GA10, GRSY11, HKK19, HS19a, HP00, Ish20, dRJH11, JLR11,
KLZ20, KPS20, KR90, KPS99, KLGS10, KM10, KLS12, Lie08, LR03, Lin06,
LSU11, Lou07, MPV16, MHB19, MB13, NW13, OP18, OLbD20, Phi10,
RS07, San17, Tsa85, Wat00, Wat03, WW96, YLPC20, Yao08, Zha20].
**Dynamics** [AH20, Alv04, AG10, BHM07, BZ99, BBCL20, CKY85, CM02,
CE05, CMHM19, DM91, DS90, DRV20, DH98, Dur18, ES01b, FOTY20, FI94,
FB99, GR89, GK15, HT20, KK15, LTMZ19, Mey88, Nie04, Pis95, Pro12,
RR94, SY98, WJS08, Zha20].
**Dynamites** [MN95a]. **Dystopia** [APW20].

**E-Commerce** [DHW17]. **Early** [CG17, Mor87, Ren07]. **Earnings**
[AMS19, AN91, BZ13, FBB06, GJP02, HT20, Lec99, MRW12, PIS95]. **East**
[AZ85, AHL15, AWX20, BK05, BHK19, BM93, CCÖU19, Che18, CFM11, CG02, CR07, CHL88, DW93, Des07, Dol99, DG06, DH90, Ell00, FZ13, Fre88, GW85, GKP00, GMS87, HR91, Ham91b, HS16, HLWY14, HLM15, JR03, Kol20, KL08, Kor10, KGM91, Kut94, LT19, LT00, NPF11, Pak11, Sta88b, Str00, SMU13, TN92, Tsi22, VV99, ZWC15].

**Estimation** [Abr03, Aie13, AL89, ABA99, AS96a, AW07, AS96b, AC94, And02, Ang01, Are02, AGV19, BW15, BLL16, BRW12, BKT11, BG92, BD01, Bra90, BDY11, BS89, BC05, BWH86, CCP13, CL87, CFG95, CLY17, Cha20b, CGL13, CGLS18, CGZ19, Che18, CG22, CS05, DO95, Das91, DE19, DB84, DM95b, DNW98, DP22, DG02, Erg19, EO10, FQX14a, FZ18, FHLZ20, FMFY20, FMT97, FFK18, FSC03, FS19, FE22, Fuh92, GI11, GL93, GA10, GK14, GDG05, GK18, GR84, Gom01, GG95, GSC96, GN15, GdXPE16, HS09, Han9, Han19, HS06a, HH08, HN10, HS06b, HK01, HP13, HW90, HV03, HK17, HMvdB12, Hos19, HSZ22, HLL20, HH83, HSA87, HF87, IP12, Ioa95, Isa90, JR90, JM12, JK02, JL14, JGL19, KW90, KC85].

**Estimators** [AI11, AIPR18a, AIPR18b, AG02, AL18, BCHL20, CH14, Cla96, DL87, Dev07, DHL14, Gar89, Gbu89, HHY96, Har91, Hof91, HH04, HLM16, KT18, Koy84, Kra86, MTLJ97, PB91, Por02, Por18, Ril91, SW88, SK99, SM83, TZ19, Tus86b, VM89, WV96, Yit91, Zil97].

**Evaluating** [AP06, Deh03, DLS11, IV95, JKK20, Knu15, MT06].

**Evaluations** [Bel04].

**Evidence**

[AFT20, AMRT22, AOS00, BLS92, BGR93, BM19, Boh91, CD09, CL87, CR19, CM96, DHZ10, DW17, DMP19, FP97, GMP11, GH95, GH87, HW95, HA91, HK94, HP85, KSM97, KDM00, LLW90, LW91b, LU96, Mer99, OP18, Ost19, PZ90, Rav06, Ril91, RDP95, SW96, YSD03, ZA92, ZA02, HW04].

**Evolution** [KMF05].

**Evolving** [MM19].

**Euler**

[BCR90, Whi98].

**Euler-Equation** [BCR90].

**European**

[AGO+14a, AFO21, Car06, KK92, VP93].

**Evaluation** [BCF94].

**Evaluating** [AP06, Deh03, DLS11, IV95, JKK20, Knu15, MT06].

**Evaluation** [Ang95, BF15, Cav22, GH22, GK05, Jan88a, Lec09, Rok84].

**Evaluations** [Bel04].

**Event** [LK88].

**Event-Dependent** [LK88].

**Evidence**

[BF06, Gra19, LTTL19].

**AFT20, AMRT22, AOS00, BLS92, BGR93, BM19, Boh91, CD09, CL87, CR19, CM96, DHZ10, DW17, DMP19, FP97, GMP11, GH95, GH87, HW95, HA91, HK94, HP85, KSM97, KDM00, LLW90, LW91b, LU96, Mer99, OP18, Ost19, PZ90, Rav06, Ril91, RDP95, SW96, YSD03, ZA92, ZA02, HW04].

**Evolution** [KMF05].

**Evolving** [MM19].

**Exact** [Cre17, JSS88, Lan97, Nic89, Shi00].

**Examination** [KR88, RCW83].

**Examining** [BZ13].

**Example** [EG98, GPP98, Sta88b].
Farmland [PB91]. Farms [KGM91]. Fashion [AJL96]. Fast
[Gra97, HHKO22, Str22]. Fast-Food [Gra97]. Fat [OJLD18]. Fat-Tailed
[OJLD18]. Faulty [KRW+14]. FAVAR [BLL16]. Feasible [Phi10]. Feature
[HLW14, ZPWW22]. Features [DM95b, EK93b, HHPS07, HI97, Urag00, Fed
[DF11]. Federal [RT01, AGO+14a, GC96, JLG04, Pie83, Sal95].
Federal-Funds [RT01]. Feedback [Ghy87, MCG91]. Fees [MV18]. Fertility
[DPES19]. Field [FLM+19]. Fields [LB16]. File [MS03, Rub86]. Filter
[GLLM20, QW20, SS06]. Filtered [ACR19]. Filtering
[BWH86, GGS96a, Gom99, YLYJ22]. Filters [BW84, CW86b, Gom91].
Final [Swa03b]. Final-Offer [Swa03b]. Finance [Era01, HPS88, Urag07].
Finances [DG99, KSM97]. Financial [AGO+14a, Ana09, AG10, AGK13,
BHG94, BS20a, BKH12b, CT16, Che07a, DU12, GCC11, GS16, Gra97, HL40,
IOS90, NZ20, PT20, Q99, Rac01, RE05, SS06, Tah01, Tau86b, YF22, Zha20].
Financial-Firm [BH94]. Financially [Ham13]. Financing [Wan03].
Findings [JR90]. Finite [BCHL20, FS97, Gom99, HHY96, HS99b, HL40,
KDG04b, KDM20, Lom95, Swa03a, Tuc92, Val88]. Finite- [Tuc92].
Finite-Sample [HHY96, HS99b, Lom95]. Finland [AES86]. Firm [AC03,
BH94, BHL07, CFG95, Gra19, HHW91, HMvdB12, KBZ95, Lou07, MF05].
Firm-Level [MF05]. Firm-Specific [CFG95, HMvdB12]. Firms
[DBS84, MIM87, PW10, VLK04]. First
[AGV19, Bor89, Don22, LPV03, LW18, Ray90, Tua93b]. First-Choice
[Bor89]. First-Order [Ray90]. First-Price [AGV19, LPV03, LW18]. Fit
[BCCP18, CDF15, DSSW07a, Est98, Rit86, ZZZ19]. Fitting [PSSE20].
Five [Lit86b]. Fixed [AN91, Asa02, BH90b, CGL13, Das91, DF06, DTU06,
J20, LG92, Mon97, PT18, RW18, SW20]. Fixed- [SW20, RW18].
Fixed-Effects [Das91]. Fixed-T [JS20]. Flat [Var16]. Flat-Top [Var16].
Flexible
[Ant83, Bar83b, BKH12, Cha87, Cha20a, GE12, HMM10, HHHK22, KG15,
KOS94a, Kum89, L287, Mos99, Ram94, RFG20, RW98, Ser88b, SY94, Swa03a].
Florida [GB87]. Flow [ZHCB16]. Flows
[AZ85, BLM07, BFHM11, GS16, HPS87, HF66, Mer99, Sta88b].
Fluctuations [Coo98]. Fluency [DV04]. Focused [KW19, YLL19, ZW12].
Fold [Lia12]. Follow [BL93]. Follow-up [BL93]. Followers [PS16].
Following [DHS19]. Food [DP19, DG10, Gra97, HH83, PRC98]. Force
[AZ85, GLL93, GD89, HF66, Sta88b]. Forecast
[BK15, CT09, CL17, Cle14, GL19, GSY01, HLN98, HH11b, Im90, JS98,
KV13, KZ20, Mor87, PT12a, PP11, Qua19, RI12, SV16, TH89, TR86, Vol22].
Forecaster [Has87]. Forecasters [AGK13, Bat90, EMW09, GW09, JS19].
Forecasting [AGO+14a, AV07, And94b, AV08, BRY13, BK15, BW9, BR87,
BT89, BS20b, BJC06, Can92, CR16b, CR16a, CF99, CGLS18, Che07b, CD98,
CG00, CG08, CR12, DM01, DK00, FK86, Fom86, FS91, Fre92, GHFZ87,
GCC11, GW09, GPR13, HT83a, HPP00, KLP08, KK12, Kor19, LUT15,
LM90, Lit86b, Lit86c, LMS20, LSU11, Lut84, Lüt86, MM99, Man09, Man15,
Mar83, MP16, McN86a, MVV19, MG84, Mit90, Oli87, OS89, Ott90.
Forecasts
[AG07, Ash85, BK12a, Ber01, BP18, Chg93a, Cla11, CW86a, Die88b, Dua88, Due05, FW09, GR11, GW88, HH11b, Kan86, Kim22, Kni15, KCR17, LM92, MLO22, McN86a, NP85, Pat19, RT01, Ste87, Wec89, Wes01, Zar85].

Foreign
[AOS00, Bek95, CKY85, Che93, Hsi89, Joh02, LN20, NPW93, YP08, Zho96].

Foreign-Exchange
[Bek95, CKY85, Che93, Hsi89, Zho96].

Forests
[FGK20].

Form
[FW09, HHW91, KOS94a, Kum89, LP96, ML88, McK18, Olm09, OLbv12o, Sim90, Ter85].

Formalization
[Bey01].

Formation
[HHK19, HV87, Joc18, Kor10, Yog08].

Fractional
[CNT20, CL93, LV15, Lou77, Nie04, Nie07].

Fractionally
[CdM19, TWW13].

Fragmentary
[FLTS19].

Frailty
[KLS12].

Framework
[CZ19, CM93, Deh03, DGJ20, HLZ22, HS19b, Joh87, KMF05, MSW85, ZG22].

Frac
[vUS87].

Fraud
[CCP18].

FRED
[MN16].

FRED-MD
[MN16].

Free
[BFZ98a, Goo96, GL13, HH11a, HHW91].

Freedman
[Hiis6, SB89a].

Frequentist
[BF15].

Friedman
[Sto88a].

Frontier
[CFG95, CHW20, FLV96, GXY92, Had99, HW20b, KGM91, ST89, Wan03, Wil93, YZK19].

Frontiers
[ABS99, Kum87, LYZ22, SS84, Ts122].

FTSE
[ACW97].

FTSE-100
[ACW97].

Fuel
[Das91].

Full
[HJ00, SM83, VDP00].

Fuller
[CL95].

Function
[Abr85, BP22, BH94, BH09b, BV05, CLQ20, CFM11, Chr90a, Chr90b, Co90, Gor89, GIR20, Had99, JT95, JK02, JLG04, dRJH11, KFL03, KOS94a, LT00, Lin97, NSR88, Tao90].

Functional
[CL17, CGQ20, GO98, HHW91, KMR19, Kum89, ML88, Ram94, Ser88b, SY94, SMU13, WJS89, ZL22].

Functional-Form-Free
[HHW91].

Functionals
[Rus19, Yan20b].

Functions
[AN91, BG92, CG22, DW88, Hay86, LR08, LLR13, Mac94, Ser95, Tao19, XP11, YCJ20].

Funds
[RT01].

Further
[Boh91, CC97, GKR12, JSvN20, SM83, ZA92, ZA02].

Future
[BV87, But85, TM86, Wai85].

Fuzzy
[BI20, FLM16].

Gain
[NP90].

Gains
[PT03].

Gambling
[Goo96].

Games
[ALT08a, KS20, Xie22].

Gamma
[JMZ18].

Gap
[CLLM03, PRF08, QW20].

Gaps
[CG12, Hub15].

GARCH
[AT14, AT11, CG19, CS20, Due97, FQX4a, HK19, HK14, HH16, Hogs19, Kar95, LL90, LS07, LLK93, LLN11, Lin97, Lum95, MT99, NC92, RE12, VDP00, Cav22].

GARCH-X
[HK14].

Gas
[LS94].

Gasoline
[OG86, Oht87].

Gaussian
[And01, BDK07, CZZ22, Cre17, Die15c, FS19, FH98, GA10, HLWY14, JS10, KL08, KLS15, LL19, OT21, RFG20, SV16].

GDP
[BB05, DZ04, Mel05, Oht87, SH07]. Help [KV13, MP05]. Henderson [DB08]. Here [Ost84]. Heterogeneity
[AH20, AKLS20, BCM10, CGJ19, CMHM19, FLS07, FST004, GR12, GK15, Ha96, IM10, Io95, JLS16, KDM20, Kea97, Lu002, LPS99, Pro12, San20a].
Heterogeneous [AT17, APR19, SV88, TGCD16, VZ11, Wil09]. Heteroscedastic [CNT20, DH12, DS98, FSC03, Had99, KST11, LMS20, LS22, RS15, TS01, XHL20, ZL15].
Heteroscedasticity [AT14, BAT83, BL05, BHL92, BG96, BH93, CFG95, Dav04, DNW98, Due99, Gre89, Hsi89, Kim93, KW92, Lew12, LZZ20, ML88, MY18, TT02, VP93, Wes14, XZ22, ZK05, ZLY17]. Hidden [ABD19, BCD17]. Hierarchical [Deh03, Fvd00, KW04a, RAL99, WK91]. High
[And00, Bab22, BCHK16, BCP19, BBCL20, CCKR17, CDS20, CZZ22, CP19, FFX16, FHWZ18, FHLZ20, FLM20, GI19, Ghy00, KLZ20, KKS22, Kor19, Lk20, LCZT22, L20c, LKFL22, LTY19, MLST20, OP15, PM20, RE12, SX20, ST22, Tsa00, kTY12, Zho96, CMO20]. High-Dimensional [Bab22, BCHK16, CCKR17, CZZ22, FHWZ18, FHLZ20, FLM20, KLZ20, Kor19, Lk20, LS20c, LKFL22, LTY19, MLST20, ST22].

High-Frequency
[And00, BCP19, BBCL20, CDS20, FFX16, Ghy00, SX20, Tsa00, kTY12, Zho96]. High-Order [G19]. High-School [LZ95]. Higher
[BH93, BT01, Cav22, CG22, Kew20]. Higher-Order [BT01], Hüllner [Sim85]. Hilbert [DB08]. Hiring [FG00]. Historical
[FM97, LTM0, MM09, Siz13]. Histories [MT96]. History [Woo00a].
Hoeffding [Cla94]. Homogeneity [FH90, GL20, LQZ19, SY94]. Homogeneous [KLZ20, VZ11]. Homophily [Mel22]. Homothetic
[Atk83, HH99b, Koli83a]. Homotheticity [Bar83a]. Horizon
[CD98, PT11, PT12a, Qua19, Siz13]. Hospital [LC35, RAL99]. Hours
[Xie22]. House [BGKS04]. Household [AKLS20, AH99, DH99, Har83, HP98, JS87, KSM97, KSS09, MF05, MS97, MS89, PRC98, SYA08].
Household-Level [MF05]. Households [DLP19]. Housing
[ACS15, BK05, GZ84, PRC84, Ran88]. HPV [HS19a]. Humps [ABMW99].
Hurst [LJ18]. Hyperbolic [LLL11]. Hyperparameters [AMW20].
Hypotheses [BLS92, KSW16]. Hypothesis
[Boh91, BV05, FKO97, Goo96, HH99a, KJAG85, KN89, KB10, KS94, ML90, MS89, PVD06, PJ14, PT18, She92, TS01, WZS22, ZO04, ZA92, ZA02, IT85].

Ichimura [KT18]. Ideal [Cha87, FS97, Ram94]. Identifiability [Bos96].
Identification
[Agu10, AN91, ALT08a, BW15, BKT11, BB20, BH99a, Bd818, BN12, CdM19, CR88b, DF11, DG20, DP06, DP22, DLP19, FLM16, FFL13, GP13b, GIR20, GL20, JLS16, Kea92, Kli16, KCF15, KPS13, KP95, KP11, Lir14, MLR19, MY18, PS16, SWY02, Ts85, TW13, Vol22]. Identified [AK13]. Identifiers [AV05b]. Identify
[Lee18, Lew12]. Identifying
[AT17, DU12, FL97, Gos10, JKK20, MM00, San20b, SZ20]. Identities [McE17]. Ideological
[AT17]. Idiosyncratic [GS06a]. IGARCH
[Lum95]. Illusion [Smi05]. Illustrations [KLN85]. Illustration [JRR18].
Illustrations [CT93]. Immigrants [DV04]. Impact [DP19, McC95, MM19, TR86]. Impacts [AAW11, MN95a]. Implementation [HP13]. Implementing [Sil86]. Implications [Atk83, BMP10, CP98, Cle85, CGK97, FOTY20, IM97, KBR95, Koh83a, Kon13, MS88a, Sea93, ST89]. Implicit [Guo98]. Implied [ABD15, FE22, GW14, Nie07]. Implied-Realized [Nie07]. Import [Gbu89, Kim90]. Importance [KLS15]. Improving [BN02, Dev07, JSSvN20, SB19]. Improving [BL93, CG12, FM97, KW04b, RT01]. Impulse [CG22, GMP11, Koc10, KOS94b, Lin97, NSS07, Wri00b]. Imputation [KRW+14, SH07]. Imputations [LCZT22, MS03, Rub86]. In-Patient [RAL99]. In-Sample [CR16b, CR16a]. Incentive [TN92]. Incentives [BDJ12, LPS22]. Incidence [JR03, PSD14]. Incidental [JR22, Wes15]. Income-Happiness [HS16]. Income-Induced [BS87a]. Income-Share [BM93]. Incomparable [APW20, Tar07]. Incomplete [BFR97, Hos19, Tim01, VSV99]. Incorporating [DG20, FFYX16, WLT20]. Increase [GD89, KT95]. Increased [AKO12]. Increases [AAW11, Kas09, OG86]. Increasingly [FHDS11]. Independence [BRT12, CT93, CJZZ18, Fra19, HLM16, KP11, MRZ92a, RF15, ZZZ20]. Index [AIPR18a, AIPR18b, Ano83b, Ano84e, Ano85c, Ano86e, Ano87e, Ano88b, Ano89b, Ano90b, Ano91b, Ano92b, Ano93b, Ano93d, Ano94c, Ano95b, Ano96e, Ano97c, Ano98b, Ano99b, Ano100b, Ano101b, AL18, BCASS20, BGR93, Bla89, Bra07, CGL13, CLQ20, CP10, DM84, DO95, FHWZ18, Fom86, HD85, HF97, HW20a, HKKP01, KWD13, Ker85, KT18, Kow20, LQZ19, LM94b, McC97, MOZ07, NWK10, NTP94, Nor99, Por18, Ran88, RS94b, Sel89, SCS20, Shr89, Son10, Tho20, TR93, XZL20, PT00, Ver12]. Indexes [ACW97, BB05, BO01, BFZ98b, DZ04, GFDH87, HT06, Jai89, Kok87, Kri17, Mee18, MS99, Oht87, Rei99, SH07, SW02, VM89, Val88, Val91, hKH14]. Indexing [GG90, JS99]. India [FP97, Tar07]. Indicator [KR88]. Indicators [GMP95, LM89, LeS91, MOZ07, PSvD09, Shr89]. Indices [Bar83b, BD09, G NK86, IRS15, I ve01, PQ10, Xu00]. Indirect [DHS19, GS03, HSS20]. Indirectly [Mos91]. Individual [HS19b, KW04b, LLL19]. Individual-Level [HS19b, KW04b]. Individual-Specific [LLL19]. Induced [BS87a, GP17]. Inducing [HKO20]. Industrial [ACD09, FFX16]. Industries [Mor93, PS96, YCJ20]. Industry [ABS99, Che12, FB92, HH11a, KLS12, Mor85, Rog87, TD84]. Efficiency [AMRT22, CFG95, HH11a, KGM91]. Inequalities [BSS22, FW05]. Inequality [BD09, BSS01, BCF94, Bla89, BM87, Cla94, DFK19, FBB06, FS88, G NK86, MN88, NC92, Qia19, RS94a, Slo87, ZFSC00]. Inference
[AC93, ACR19, And18, BLL16, BD09, BCHK16, BCW16, BFZ98b, BCHK16, BN02, CGM11, CR16b, CR16a, CNT20, CI03, CDY13, Cre17, DH20, FSC03, G14, GK08, Gos02, Gos10, GS91b, GS03, GM83, HGB+12, HJNR98, HHKO22, HHPS19, HW20a, HW04, HLL20, HLQS17, IM10, JL22, KK15, Kim22, KCF+15, Koz20, Lan97, LL07, LLSW18a, LLSW18b, LSX15, LY22, LZ19, MJIY19, MNW19, MV18, MHB19, Mal18, MT85, MT02, NV12, OXM13, PRT00, Qia22, QY19, RS15, RSW18, SW20, She19, SK20, ST22, TM19, TK10, Vog18, VDP00, WHYC22, WV11, Wes18a, WZ20a, WZ15, WLL18, Xie22, Xu00, YL17, YYX20, Zha15, ZLS19, ZFSC00, ZWZ22].

Inferences [CFLS19]. Inferring [AHI99, Fuh92, GP17, MT96, BKH19].

Infinite [BCD17, HCP11, Ll11, Tuc92]. Infinite-Variance [Tuc92].

Innovation [AC03, GK08]. Innovations [CDJW10, FSC03, KHT05, TY89, WS20]. Input [HK86, MS96, She93].

Input-Output [She93]. Inputs [AD08]. Instability [Han92, Han02, PT17, Ros98, SW96]. Instantaneous [GR15]. Institutional [TH83]. Institutions [CO99]. Instrument [FGK20, FFL13, KM09b, She93].

Instrumental [ABA99, AK59, BFV22, Bre19, FZ18, HNN98, HNN10, HK01, HH04, KII16, KII01, Kow16, PPL94, ST22, WW96, WHKCS14]. Instrumental-Variable [ABA99]. Instruments [HHL18, IP12, KR92a, KCF+15, Lec18, Mon97, OP13, SW22, SWY02, TW14, ZII97].

Insurance [DMT06, Fer97, GM97, GH95, HJ00, McC95, VB95, WTC94, YQZ18, Yan20a].

Insurance-Market [VB95]. Integrated [Cui20, JKL14, LW18, NV12, PY09, Phi87, SX20, TW13, Yan20b]. Integrated-Quantile-Based [LW18]. Integration [HM95, INT21, LD96, RU01, TS01]. Interaction [BHL92, HHPS07, Hos19, LKFL22, RS22]. Interactions [BHKN10, HHH19, Pio12]. Interactive [CM88, HSZ22, Juo18, KSN6a].

Interarrival [MABF08]. Interbank [CLR14]. Intercept [Knu09].

Interdependencies [PSW04a]. Interdistributional [BM87]. Interest [AB02, Aru20, Aud06, BHW09, BI15, Bie00, CG00, Coc89, Dua88, EG98, Ha96, HLL04, KK15, KMV10, LM94b, LSS19, Mis95, RW96, She92, Sni02, XKK21, ZC17]. Interest-Rate [BHW09, CG00, RW96, She92].

[AFT20, BLS92, CsL94, ES93, GFHPZ87, GS16, HW95, JJJR18, Kar95, Mit90, RS92]. **Interpolating** [Sil86]. **Interpret** [Sal95]. **Interpretable** [PX22a]. **Interpretation** [FL83, LM00, LLN89, SB89a]. **Interpretations** [ZH19]. **Interpreting** [Kli01, VV99]. **Interregional** [CE08]. **Intertemporal** [EH90, GKK19, NRW01, Pak11, Tahl01, Web00]. **Interval** [Chu93a, FLSVP04, GRL13, YT07]. **Interval-Valued** [GRL13]. **Intervals** [GIR19, GPD15, Hog19, Kim01, KSD98, Ros05, SOK01, Wri00b]. ** Intervention** [vdKH89, GPP98]. **Interventions** [Yil03]. **Interview** [Ano02b, Ano02c]. **Intraday** [DF11]. **Intrahousehold** [Bla19]. **Intratemporal** [Pak11]. **Intrinsic** [NSS07]. **Introducing** [GH95]. **Introduction** [Ang95, CHT17, Chr96, Eri98, GH02b, GH02a, Ham94, JW99, Kw97, Ley85, Tsa00]. **Invalid** [CHL18, FLL13, KCPF15]. **Invalidity** [GHLT19]. **Invariant** [HK17, Shi00]. **Inventories** [Ros98, Sic94]. **Inventory** [GRW84, OV84]. **Inverse** [And01, And18, CZZ22, DHL14, FLM20, QZL15, Sal95]. **Inverse-Control** [Sal95]. **Inversion** [LM20]. **Inverted** [HK94]. **Invertible** [AIPR18a, AIPR18b, AL18, KT18, Por18]. **Investigation** [CC97, CP98, Lum95, MS18, Ray90, Sch89]. **Investment** [Asa02, CHL88, DTU06, FP97, FB92, Gra19, HLO4, KC85, Kas09, Mor93, Tahl01, Wan03, WHI98]. **Involved** [BH84a, BH02, RCW83, Sim85]. **Involving** [CM88, Har91]. **Inward** [WLZT22]. **Iron** [TD84]. **Irregular** [DM95b]. **Irreversible** [FP97]. **Isaiah** [Bon20]. **Israel** [GMP85]. **Issue** [BFT16, GH02b, GH02a, Kw97]. **Issues** [BH84a, BH02, DM84, Me18, RCW83, Sim85]. **Iterated** [MB88, Phe10, XU00]. **Iterated-Bootstrap** [XU00]. **Iteration** [Chr90a, Chr90b, Col90]. **Iterations** [Tah90]. **Iterative** [PPR03]. **IV** [Bab22, DM10, GIR19, HHL18, SMU13].

J [KT18, Miul18, Tam20]. **Jackknife** [Yit91]. **Jagannathan** [Bur94].

**Japanese** [Mor92]. **JBES**

[Ang95, Kw97, Ano95c, GH02b, Gal93, Gew93, TAA93, Zel93]. **Jenkins** [HT83a]. **Jesse** [Bon20]. **Jiashun** [MLZ22]. **Jin** [MLZ22]. **Job** [BS20b, CF15, Dost95, Gar89, HMvB12, Lan97, Lec99, VG97]. **Job-Match** [Gar89]. **Job-Search** [Lan97]. **Joe** [You88]. **Joint** [DRV20, FKO97, Rus19, Zha20]. **Jones** [ACD09]. **Journal** [GH02a, LB16, Tau93b, TR93]. **Journals** [Ano83c]. **Judgment** [Man09].

**Jump**

[BMP10, BLC20, CMM02, DU12, HW10, IRS15, KS17, Kol20, LTTL19, ZZZS19]. **Jump-Diffusion** [IRS15]. **Jumps**

[DNW98, DU12, DP13, HP13, HPS96, JLK14, LN20, PRM99, TT11, VP93]. **Juvenile** [LFPZ22].

Kalman [BWH86]. **Keeping** [BH84c]. **Kelly** [Pel21]. **Kennedy** [CJW86]. **Kernel**

M [Mii18, Tam20]. M.B.A. [RMS88]. Machine [BG82, CKMS22, MVVZ19]. Macro [AR91, Cle17, DMS99, DBCB19, KLS12, RS94b]. Macro-Economic [DBC91]. Macroeconomic [PSW04a, PSW04b]. Macroeconomic [AG0+14a, AGK13, AV08, Bäu13, BGR15, Cam07, CG08, CGM16, CM96, DS13, DP22, FK86, GFHPZ87, GS91b, Har85, HRV20, Isk20, JS91, Kor19, LS87, LTMZ19, LMS20, MN16, McN86a, MG84, Mir90, Ne93, Ott90, PT17, Poi91a, PY17, SV16, SW96, SW02, Yam16, Zaf85, ZH92]. Macroeconomics [HW02]. Macromodel [Bey01]. Madness [KB10]. Magazine [Dan92]. Magazine-Exposure [Dan92]. Major [Kro83]. Making [ERT88, GSC03, LNB10, Luo02]. Malpractice [HS89]. Management [Ber01, CM93, Lac00]. Manela [Pel21]. Manufacturing
Manuscripts [Ano83c]. Many Manuscripts [Kon98, Mor92, NSR88, YCJK20].

Manuscripts [Ano83c]. Many Manuscripts [BSS22, BCW16, BW19, CHL18, HHL18, HHN08, KCF+15, KSD98, LP12, SW12]. Map [SW94]. Mapping [Lab90, LB16]. March [KB10]. Marginal Manuscripts [BH09a, FZ13, GKK20, KS08]. Marginalized [DF15, Qia22]. Mariano Manuscripts [Die15a]. Marijuana Manuscripts [Die15a]. Marianna Manuscripts [Die15a]. Marijuana Manuscripts [DHZ10]. Market-based Manuscripts [CGT14, GSS07]. Market-Value Manuscripts [CGT14, GSS07]. Market-Based Manuscripts [CGT14, GSS07]. Marketing Manuscripts [ACW97, ACS15, AMRT22, AFO21, ABD15, ACD09, BMP10, BAT83, BO16, BO01, BS98, BMM97, Bor99, Bra99, Car06, CL87, CM02, CP98, CE08, CP99, CGK97, CO99, CGT14, DF11, Due97, EH19, Goo96, GS06b, GSS07, HL06a, HW84, dRJH11, JLR11, KDO8, Lec09, LS98a, LV00, MN95a, ML88, Mey88, PS92, PQ10, SW94, Tan86b, VB95, Woo00a]. Market-Based Manuscripts [CGT14, GSS07]. Market-Value Manuscripts [CGT14, GSS07]. Marketing Manuscripts [ACW97, ACS15, AMRT22, AFO21, ABD15, ACD09, BMP10, BAT83, BO16, BO01, BS98, BMM97, Bor99, Bra99, Car06, CL87, CM02, CP98, CE08, CP99, CGK97, CO99, CGT14, DF11, Due97, EH19, Goo96, GS06b, GSS07, HL06a, HW84, dRJH11, JLR11, KDO8, Lec09, LS98a, LV00, MN95a, ML88, Mey88, PS92, PQ10, SW94, Tan86b, VB95, Woo00a].

Markov Manuscripts [AC93, ACR19, ANMP18, ABD19, BCD17, BP18, Cal94, CST18, Cav22, CE05, CW01, Dan92, Due97, DM94b, FO05, Goo93, Gre89, GM13, GLLM20, Kim93, Kii09, Lii83, LDV99, Lux08, NP01, PV03, Smii02, SLL98]. Markov-Chain Manuscripts [AC93, ACR19, ANMP18, ABD19, BCD17, BP18, Cal94, CST18, Cav22, CE05, CW01, Dan92, Due97, DM94b, FO05, Goo93, Gre89, GM13, GLLM20, Kim93, Kii09, Lii83, LDV99, Lux08, NP01, PV03, Smii02, SLL98]. Markov-Switching Manuscripts [AC93, ACR19, ANMP18, ABD19, BCD17, BP18, Cal94, CST18, Cav22, CE05, CW01, Dan92, Due97, DM94b, FO05, Goo93, Gre89, GM13, GLLM20, Kim93, Kii09, Lii83, LDV99, Lux08, NP01, PV03, Smii02, SLL98].

Markups Manuscripts [Mor92]. Martingale Manuscripts [FK097, LS20b, PJ14, WZS22, Yil03]. Massive Manuscripts [Qia22, ZPWW22]. Match Manuscripts [Gar89, GIR20]. Matched Manuscripts [DD04, HT20]. Matched-Model Manuscripts [DD04]. Matching Manuscripts [AI11, BCLH20, GIR20, JRO3, LZ19, MS03, Rod84, Rub86]. Math Manuscripts [LZ95]. Matrices Manuscripts [DL20, EIW19, HL16, KLZ20, LS16, RF15]. Matrix Manuscripts [Cha20b, FFX16, GW88, LS20b, LLT+15, LFWT18, LS20b, Por02, SX20]. Matter Manuscripts [BB87]. Matters Manuscripts [BK12b, CO19, Mer99]. Matthew Manuscripts [Bon20, PM22]. Max Manuscripts [CZ18]. Max-Linear Manuscripts [CZ18]. Maximum Manuscripts [CKY85, DGO2, FQX14a, FSC03, FH98, Lhum09, Poro82, Rod16, SM83]. Maximum-Entropy Manuscripts [Rod16]. Maxwell Manuscripts [SSBD15]. McFadden Manuscripts [CP98]. MCMC Manuscripts [Era01, HMvdB12]. MD Manuscripts [MN16]. Mean Manuscripts [AC93, BDK07, Cha15, Cha20b, CZZ18, Due97, Fre85, GL16, KP11, KSD98, LK93, Mar87, Per90, PV92b, ST18, Tay02, VP93, Vog98]. Mean-Reverting Manuscripts [Due97]. Mean-Structure Manuscripts [Cha20b]. Mean-Variance Manuscripts [BDK07, GL16]. Means Manuscripts [Bel87, Pfe91a, PB91]. Measure Manuscripts [BHL07, Bla89, CPP18, Est98, HHPS19, HLQS17, IOS90, KCB97, Qua88]. Measured Manuscripts [DMP19, PPS19]. Measurement Manuscripts [AWX20, ADS09, AV86, B115, Bla89, BHS4c, CHSS04, CK19, Cle85, CI87, FS88, Gas85, GK18, Gor89, HK01, HPH87, HP89, HI01, HT20, JSSV02, JMM98, KOS08, LK87, LS88, MQ12, MIM87, Mor87, Mor85, NPF11, OTZ91, Pis95, Rog87, Sch87, Shr89, SH05, Ver12, Vin85a]. Measurement-Error Manuscripts [Sch87]. Measures Manuscripts [ACD09, BCCL19, Cal91, CW96, CFG95, Cav22, DFK19, EN94, GSS07, HH16, Hii85, HW84, Hog91, MNN88, PJ20, RS94a, ST89]. Measuring Manuscripts [AJ05, AL84, AV86, ACH03, BS95, CT97, CG00, Dag87, DG96, EH19, GM97].
Cai94, CFLS19, CHL18, CL87, CST18, Cat20, CKP13, Cha15, CL17, CSZZ17, CG19, CW20, CH20, Che20, CZ9, CP98, Chr90b, Col90, CKL11, Dan92, Dav04, DL20, DZ04, DMS99, DMN84, DM94b, EY20, Ern91, FLTS19, FLYZ20, FT12, FP0, FB92, F005, FP84, Fre86b, FHDS11, FSK08, FST04, Gag0, GA10, GKMV09, Ger88, GRW84, GR84, Goo93, GM20, GMS87, Gur91, HHL18, HM89, Hal94b, HS9a, HS96b, Hau96, Hil85, HPS96, HYSW16, HW10, Ing90b, JVC94, J89, Jh14, KWD13, KLP08, KDM20, Kar95, Kea92, KS98, KN98, KW19, KL8, KM10, Kot85, KP11, KHT05, Lab90, LS20a, LL90, LS07, LLW90].

Model
[LM92, LC85, LS87, LH99, LT12, LLZ16, LS20c, LHYZ22, LG22, LLCL22, Lin86, L83, LMN22, LU11, Lv99, Lux08, MV88, MP16, McC19, McD87a, ML88, MB88, McG90, MRW12, Mc22, Mi87, MV20, MS88a, Mos91, NS96, NC92, NP86, OP18, P2Z2, PRM99, P804, PT17, PGC84, RE12, RU01, R87, RA09, Ros08, RE05, Sch83, SC03, SL20, SCS20, SK91, Sim90, SV16, SLL98, Son10, SV88, Str03, ST22, SW95, Tau90, Ter85, Tsa85, Tse87, TT02, WMC98, WZ00, WW96, XW14, Y19, YK19, YLL19, YL17, ZW12, Zha20, ZS14, ZLWW20, ZT06, dHM90, vdKK03, vdKH89].

Model-Assisted [ST22]. Model-Based
[FSLK08, GRW84, Hls85, JS10, Kot85, NP86, PGC84]. Model-Selection
[LH99, SW95]. Modeling [AMS19, Abr85, AR88, AG10, ABD19, BGPS04, BO16, BF06, Can92, CNR20, Cha15, CT18, CR12, CHLR92, DP22, GKK08, GKS03, GHS90, GKK20, HKH99, Hl16, HK97, Hs89, In90a, JR90, Jar87, KWD13, K15, Kea97, KN98, KBR95, KMF05, Kon98, KOS00, LM00, LGL16, Lie98, MS85, ML07, MHB19, OP15, P804, P804a, PY17, Pro12, SH87, SC20, Sm00, Sta88b, SS05, ST18, TW14, V899, ZW93, ZS15, ZZ20, dBE98, v000]. Models
[AGU04, AW00, AIPR1b, AR91, ACR19, AT14, AAMW20, AT17, AC94, And94b, ACL11, Ang01, AMNP18, AL18, AK13, AG19, AP06, BF15, BF98a, BN07, BW15, BL16, BK07, BHK10, BPM10, BR08, BHZ20, BAT83, BRW12, Bn18, BL05, BCD17, Bel87, BCK16, BCW16, Bel04, BR89, BH97, B001, BMY04, BC89b, BH09b, BGG22, BG05, BP18, BT89, BJ06, BCM10, BL20, BC05, Br94, BW84, CG17, CCR17, CMK03, CT93, CW96, CGJ9, CH14, CdM19, CR16b, CR16a, Cur84, CNT20, Cav22, CKLS12, CHT17, CS86, CT90, CF99, CGL13, CDY13, CGLS18, CGZ19, CMT19, CT01, Cla96, CM12, CG12, Co93, Co91, CS20, Con90, Cre17, CZ18, Dav04, DL20, DSSW07a, DS98, DGI20, D00, Die15c, DBCB19, DFGb, DGP20, DNW98, DW04]. Models
[DMMN83, Dn99, DS13, DV04, EH90, EGR91, Era01, Erg19, ELZ13, FLW96, FQX14a, FMT97, FLZ20, FLSPV04, FFK18, FM90, FSC03, FS07, FR83a, FH98, GLL93, GLLS11, GK14, GIR19, GK08, GS16, GDP15, Gos02, Gos10, GN15, GdXPE16, G91b, Gre94, GK03, GW14, GS03, GM13, GL13, GL20, GT96, GE12, HK19, HR91, HS99a, HK14, HL16, Han9, HS96a, HL83, HP11, HH19a, Har91, HT83a, HF89b, HK92, HKKO22, H84, HLR87, HM16, HW20a, HS16, HV03, Ho91, Hog19, HLZ04, HK7, HPP00, HW20b, Hos18, Hos19,
HSZ22, HLZ22, HF19, HKO20, HLM15, IP12, IRS15, Isk20, JPR94a, JPR02, JMZ18, Jor99, JLR11, Juo18, KW04a, KW04b, KW90, Kap10, KR92a, KP10, KST11, KT18, Kin93, Kim01, KK15, KKS22, KSW16, Koc10, KS94, KP03).

Models [KLGS10, KPS13, KB04, KLS12, KLS15, KP95, Kor10, Koz20, Kra86, LZ87, Lan97, LL07, LeS92, Lec95, Lec09, Lew12, LD96, LT00, LHLF02, Li11, LLL11, LSX15, LZLL17, LW19a, Lia12, LQZ19, Lie98, LR03, Lin97, Liu14, LNS11, Lotu07, LSS19, LXY22, Lum95, LTvD03, LW18, LP96, MLST20, MSW83, Mar85, Mar87, May86, McG91, MABF08, MT06, Mey88, MRW19, Mon97, MT85, MT02, NW13, NS05, NP90, NEV15, Ojm09, OJLD18, OLbD20, OS98, OLS20, PPR03, PHPY20, PX22b, PRC84, PRPS22, PF19, Phi10, Piz84, PIZ19, Por18, PT18, Qia19, Qia22, RCW83, RS15, RT01, RFC20, San17, Smi02, SOK1, SL99, Sta08, SW22, SMU13, SQ17, SWJ19, SL11, SSBD15, Swa03a, SW95, TU90, TM86, TT06, TR86, Ts85, Tsa89, Tsa93c, Tuc92, Tyr83].

Models [VLS90, VV99, VDP00, WLW19, WS20, WZS22, War89, Wat00, Wat03, Wei86, Wer99, WK91, Wil93, Win95, WoI87, WM90, WZ20a, Wut20, XHL20, XZ22, YL17, YQZ18, ZZZS19, ZG22, Zha15, ZH19, ZLS19, ZL15, ZLY17, ZC17, dJ00, dB3690, vO00, BS89]. Moderation [Cam07]. Modified [LH99, QW20]. Moment-Based [Ant83, BSS22, CHL18, Cha92, Che07a, Dat04, Fis19, GW14, GKI12, HKY20, Isk20, JIR18, Tao19, Zil97].

Moment-Based [Ant83, Che07a]. Moment-Condition [Zil97]. Moment-Based [Ant83, Che07a]. Moment-Implied [CW14]. Moments [And02, Are02, BLC20, BN02, CZ14, CF02, Cav22, Chr96, CT01, Fri22, GH02b, HS99a, HW91, IBS22, JLS02, JLG04, Kew20, Knui15, SWY02, Tan06b].

Momentum [Joh02, LL94, Yao08]. Monetary [AJK18, BH94, BI15, Car06, DG96, DM91, FO05, GKV09, GSS07, Jus98, LM00, MPS83, Pie83, PGC84, RR94, RDP95, Ser88b, SW90, VP93]. Monetary-Asset [DG96]. Money [Bar83b, BS78b, BI15, BF89, Car06, CK08, Cao88, EN94, Fis92, LeS92, Mel90, Pio91a, Rad83, RW96, RDP95, Ser88a, Ser95, SW88].


[Knü15]. Multichoice [VSV99]. Multicollinearity [SH87].


Multilateral [DF20, HT06]. Multiline [CRZ19]. Multinomial [BN12, KW04b, Kea92, LC85, LMN22, Tse87, WK91]. Multinomial

[BKZ89]. Multiperiod [Dua88, KC85]. Multiple [APW20, Aud06, CG12, Coo98, DM95b, FSK08, GFdH87, GK08, GPP98, Inc93, KP10, KRW+14, KW19, LD96, Lüt89, MSW83, MS03, PZ19, Pro08, Rub86, Shr89, TT83, TA89, WZ00, WHYC22, Wil93, YL17].

Multiple-Indicators [Shr89]. Multiple-Threshold [YL17].


Multiprocess [LeS92]. Multiproduct [DS84]. Multivalued [ACL19].

Multivariate [AT11, BHZ20, BL05, BDK07, CPDH15, CL11, Dan92, DS90, DFP11, EY20, ELZ13, FSC03, GS10, GL16, GM83, JLR11, Kar95, LS07, LS20b, LGLY16, LSN11, LSU11, MN88, MB88, McE17, MRW19, NEV15, Ott90, PG06, RV19, RTW12, RF15, RFG20, TT02, WZS22, YO19, YLN17, ZH92, ZZZS19, ZZ20, vKH89]. Multiway [CGM11, CKMS22, MNW19].


NAIRU [DG06]. Naïve [GGW14]. NAPM [DL92]. Narrative [GKR22a, GKR22b, Kil22, PM22, RR22].

National-Bias [Bra90, CGR07, Ghy90, GH95, dL90, vUS87]. Natural [DPES19, Mey95].

NBA [HJS20]. NBD [MS88a]. NBER [FM97]. Near [RF01, SK91, Wri00b].

Near-Regression [SK91]. Nearly [Gos02, Gos10, Pan91]. Negative [BDY11]. Neglected [BK07, HMS17, HS85, You88]. Neither [BC01].

Nelson [BR95, KMV10, TTW95]. Neoclassical [SW94]. NERC [NP85].

Nested [BS89, CM12, SW22]. Net [CZ14, CHL18]. Netherlands [IV95].

Network [BKW19, BGL20, GS16, HHK19, HJS20, HLS18, Joc18, LFWT18, LLPZ20, Liu14, PHY20, WLZT22, ZTCW15].

Network-Based [PHY20].

Networks [Don22, GPE13b, JJKL21, JJKL22, LC22, MLZ22, Mel22, RW22, SW95, WF22, YLY22, ZK22]. Neural [RW22, SW95].

Neutrality [McG91]. Newcomb [BCCP18]. News [HS19a, ZHCB16].

Newsy [Tho20]. Next [JS85]. Nikkei [ACW97]. No [AR91].

Node-wise [CCOU19]. Noise [BRY13, CP19, HL06a, HP13, JLK14, LZZ20, Mar87, NV12, PY09, kWM90].

Noisy [BBCL20, Lj18, SX20, Var16]. Nominal [Poi91a]. Non

[BDK07, BDY11, CZZ22, Cre17, FH98, JS10, KL08, KLS15, LL19].

Non-Gaussian [BDK07, CZZ22, Cre17, FH98, JS10, KL08, KLS15, LL19].

Non-Negative [BDY11]. Nonacceptable [RAL99]. Nonadaptive [PPR03].

Nonadmissibility [FP01]. Nonaffine [IRS15]. Noncausal [CNR20, Fri22].

Nonclassical [AWX20]. Noncompliance [BCFFL19, CF15]. Nonconstant
One-Step [PRG+22]. One-Year-Ahead [Ott90, ZH92]. Online [PSD14, WJS08]. Only [BSS01]. Open [dRJH11]. Opening [Xie22]. Openings [CRZ19]. Operational [BL88b]. Operational-Subjective [BL88b]. Opportunities [BFZ98a]. Optima [DM95b]. Optimal [Ash85, BP18, BT89, Can98, EJP05, G018, Gro86, KJGV09, KBR95, Lan97, LPV03, LHR13, LR09, Luc00, Nie04, RR97]. Optimality [Phi87]. Optimizing [EKM87]. Option [AFT20, BCS20, BCCL19, FE22, HLM15, LMS09, PRT00]. Options [DTU06, Guo98]. Order [BC11, BT01, Cav22, CL95, DP87, DP02, GI19, Hay86, INT21, KP95, MT96, PLCW22, Ray90, SS06, SRdCFB18]. Order-Determination [KP95]. Ordered [ARBS87, DV04, HS16]. Orderings [ZFSC00]. Ordinal [BCF94, KW90]. Ordinary [Hag83, HLR87]. Orleans [CE08]. Orthogonal [CILY17, LS07]. Other [Bar85, BR89, DM95a, Ghy97, GK96, HI01, KLL20, Siz13]. Otter [ZH92].


P [KT18, ZH92, BS08]. P-Splines [BS08]. Pacific [DH88]. Pairwise [Abr03, YO19]. Pairwise-Difference [Abr03]. Pandemic [Cav22]. Panel [ABS99, ABA99, Alv04, AW07, ACL11, BCHK16, BH09b, BC05, CGJ19, CH14, Car01, Cha92, CGL13, CSZ17, DGP20, DH89, ES01b, Erg19, G14, GDG15, HL16, HLM05, HK17, HPP00, HSZ22, JVC94, JGL19, JS10, Joo18, KR92a, KOS00, KL08, Kor10, KS96a, Kuo87, Kuo89, LL07, Lec95, Li19, LQZ19, LGG22, Lou07, Lu96, MTL97, May86, Mon97, MS99, NP97, Ng06, PHPY20, Phi10, RW86b, SS84, Sta88b, SWJ19, Tso00, Wes14, Wes15, Wes18b, WZ20a, XZW16, YZK19, ZLS19, Zil97]. Panel-Data [HPP00, KR92a, Li99]. Panels [DE19, DH12, G03, HR19, JS20, LL07, MB13, MP05, Ng08, RSW18, Val91, YLL19]. Parallel [Col93]. Parameter [AMW20, An02, BP22, FLM20, GA10, GS03, Han92, Han02, HKKO22, HKO20, loa95, KN99, Kim90, Le92, Li15, LJ18, MSW85, MH17, PT03, RU01]. Parameterization [Tsa89]. Parameterized [MM03]. Parameterizing [dHM90]. Parameters [AL89, BSS01, Cha15, CFM11, CO99, DW93, EJP05, Fuh92, Gri93, Ham91b].
HLM15, JR22, KMV10, MJY86, Str22, Tau86b, Vog98, Wes01, Wol87, Yit91].

Parametric

[CT93, DH20, EO10, FE22, HW20b, KMF05, LMS09, PM20, Rat12, Ril91].

Pareto

[HPZZ21, SCS20, Parimutuel [Goo96], Parities [RS92].

Pareto

[HPZZ21, SCS20].

Parimutuel

[Goo96].

Parities

[RS92].

Parity

[BBC04, CL93, HLM05, HP10, Kim05, MP05, PV92a, Pro08, Ros05].

Parsimonious

[Tsa89].

Part

[DMMN84].

Partial

[BdB18, BGL20, DM01, FFL13, HR91, HJNR98, HW20a, Jor99, Lin86, MLR19, OT21, She19, TA89, YF22].

Partial-Likelihood

[TA89].

Partially

[AK13, CFLS19, CGL13, DGP20, HH19a, Jor99, Lin86, MLR19, OT21, She19, TA89, YF22].

Participation

[GLL93].

Particular

[Sim90].

Parts

[Bel87].

Pass

[GLLM20, Kim90].

Pass-Through

[Kim90].

Passing

[Kor19].

Patent

[WlMCP98].

Path

[Gag90].

Patient

[RAL99].

Pattern

[CF99, Ram94].

Patterns

[CH95, DMS99, FS93, LS94, LLL19, Oli87].

Pay

[BF89].

Payroll

[LM90, NW91].

PC

[FW03].

PC-Based

[FW03].

PCDID

[CK22].

Peak

[AL84, Koh83a, Zha20].

Peak-Load

[Koh83a].

Peaks

[PSvD09].

Pearson

[ZL15].

Pearson-Type

[ZL15].

Peer

[GPI13b, Kra07].

Penalized

[WHKCS14].

Penalty

[BH09b, Lia12].

Penetration

[PFAM00].

Pengsheng

[MLZ22].

Pepsi

[GKP00].

Perceived

[Jai19].

Perception

[Ham13].

Perceptions

[HK86].

Performance

[And94b, BCHL20, CP08, EKM87, Gra19, HV87, HS99b, HLZ04, HH04, HLM16, JS98, KCB97, MPT91, MV18, Mor93, MS96, OS89, PvP06, PY19, PT92, Vlk04, Wol87].

Period

[AK06, HR19, Mer99].

Periodic

[BG96, Gly94, HHPS07, Kot87, OF97, OS89, WHYC22].

Permanent

[CM90, KJAG85, KHT05, Lus96, MSW83, ZO04].

Permutation

[DFK19].

Persistence

[AKO12, CM96, Jai19, LL90, MN95b].

Persistent

[CR12, GP17].

Personal

[AV05b, BB05, Die15a, NTP94].

Perspective

[Die15a, FZ18, GK15, Lzc00, Nor85, SBK18].

Perturbation

[ZS15].

Peter

[Ano02c].

Petroleum

[WGBM12].

Pharmaceutical

[BGR93].

Phase

[AB93].

Phases

[Fil94, Sic94].

Phillips

[KM09b, KLGS10].

Physician

[Das08].

Piece

[VZ11].

Piecewise

[Meg87, Mof86].

Piecewise-Linear

[Meg87, Mof86].

Pieceups

[DW93].

Pilot

[PRG+22].

Pitfalls

[Ghy90, Hub15, KLL20, MV88, N984, Pro08].

Plaintiff

[Fre86a].

Plan

[LT12].

Plants

[KM08, RR97].

Player

[LLPZ20].

Ploberger

[NS10].

Plug

[YT07].

Plug-in

[YT07].

Point

[AK13, BH220, BGR15, Car85, EMW09, Fra19, Gk08, Hor98, HMR20, TZ19].

Point-Estimator

[Hor98].

Points

[HW20b, LeS91, LD96, XZW16].

Pointwise

[Shi00].

Poisson

[AMNP18, Gur91, SSBD15, WlMCP98, YQZ18].

Poisson-Driven

[AMNP18].

Police

[GB87].

Policies

[FLSVP04, MT09, Vos16].

Policy

[Ang95, AJSK18, BI15, Col90, EHM98, Eri98, FO05, FRS83a, GSS07, HS89, IOS90, Lou07, McG95, RT01, Sal95, Sea93].

Policy-Function

[Col90].

Political

[DHS19].

Polynomial

[PLCW22].

Polynomials

[GI19, Tyr83].

Pool

[BC01].

Pooled

[DE19, GFHPZ87, Har83, Mit90].

Pooling

[Bra90, HPP00, LM90].

Poorly

[DMP19, PPS19].

Population
OG86, Oht87, OV84, PZ90, Ran88, Rog87, SJS18, Slo87, Son10, VM89, Val88, Val91, Ver12, WV11, WGBM12, ZA92, ZA02, dHK14].

**Price-Induced** [BS87a]. Prices
[BGKS04, Bui18, BHRM19, BCG85, CDS20, DP19, ELLV97, FE22, GR89, Ing90a, KV13, Kim90, Lie98, LT04, NV12, OG86, Ohn09, Pat86, RS92, Ric93, RDP95, RE05, Ser88a, Shi00, Tim01, Var16, WJS08, Yog08, ZC17, vH89].

**Prices-Statistical** [BHMR19]. Pricing
[AGU04, AL84, AFT20, BFZ98a, BCCL19, Bur94, CZ19, DS90, FOTY20, FLSPV04, Fre86b, GS10, GR12, GMS87, GL13, HS96a, HPS96, HV03, KKB94, KBR95, Koh83a, Liu11, MB88, PRT00, PRPS22]. **Primal** [Mor85].

**Primary** [Mor93]. **Primary-Metals** [Mor93]. **Prime** [Due99]. **Primitive** [BN07]. **Principal** [FLM93]. **Prior** [AAMW20, Bau13, GP98, Koc10, PG93, Rod16, Ros08]. **Priori** [Ter85]. **Priors** [Kou13].

**Privacy** [BS92]. **Private** [DMT06, MS96, MNO85]. **Probabilistic** [MM10]. **Probabilities** [ACR19, Joh87, KLGS10, MRZ92a].

**Probability** [BBK12, BV87, DHL14, EMW09, QZL15, SWW88, TA89]. **Probit** [BN12, Kea92, Lec95, LMN22, Ter85, WZ20a]. **Problem** [Hil86, JR22, KS08, Sch87, VP92, Wes15, Wol00]. **Problems** [DM95b, HS93, Kok87, Los85, PFS4, QZL15, SH87]. **Procedure** [KW04b, Kap10, LD19, Sil86, Wan96, ZS15]. **Procedures** [CLLM03, Hil85, Jai89, Mal83, MG84]. **Process** [BB05, Bra90, DBS84, Ghy90, PFA00, dL90].

**Process** [BBK12, BV87, DHL14, EMW09, QZL15, SWW88, TA89]. **Produce** [SW94]. **Producer** [BGR93]. **Product** [BB05, Bra90, DBS84, Ghy90, PFA00, dL90]. **Production** [Ant83, BH94, CMF11, Das91, FLW96, Fon86, HPSW88, HV87, KSW16, KCB97, Kmn87, KGM91, Lin86, LYZ22, NSR88, OV84, Ros98, San20b, SS84, ST89, SY98, Tai22, YCJ20]. **Production-Frontier-Based** [ST89].

**Production-Smoothing** [Ros98]. **Productively** [BDJ12]. **Productivity** [ACH03, BT14, Ca91, Kro83, Mor85, NSR88, Van08, WV09, Wil09, YP08]. **Products** [DHW17, Han99, LW19b]. **Professional** [EMW09, GW09, JS19]. **Profile** [CLQ20]. **Profiler** [Gar89]. **Profiles** [BT14]. **Profit** [BHR94, BG92]. **Profit-Driven** [BG92]. **Profitability** [CGK97, HW84]. **Profits** [Yao08].

**Program** [Ang95, ACL19, FMB98a, GOV84, HS19a, JR03, Mel90]. **Programs** [Deh03, JS99, Lec09, RMS88, TN92, Wai85]. **Progress** [TD84]. **Progressivity** [BFZ98b]. **Projecting** [CHL92]. **Projection** [Lab90]. **Projections** [GIR19, GL19, Woo00a]. **Projections-IV** [GIR19]. **Projective** [ZS22a]. **Promise** [KLL20]. **Propensity** [BCHL20, CLQ20, CHLR92, HHK11, JR03, MT09]. **Propensity-Score** [JR03]. **Properties** [Aie13, BE96, BT01, CsL94, CdH96, Chr96, Cla96, Dav04, GW14, GS91a, HU14].
HHY96, HC94a, HC94b, Hof91, Koo91, KOS94b, KR94a, KR94b, LMS09, 
LS98a, Lum95, Mcg91, MRW19, Oom06b, Sch83, Tau86b. Property [Yil03].
Proportional [FHDS11, SC03, Tse89]. Proportionality [Li99]. Prospects 
[APW20]. Prototypal [KS98]. Provision [Das08, FID16]. Provisional 
[BT89]. Proxies [GKR22a, GKR22b, Kil22, PM22, RR22]. Proximate 
[PX22a]. Proxy [CO19, CK19, JL22, LS22]. Pseudo [GDG+05, Juo18].
Pseudo-Panel [GDG+05]. PSID [Pis95]. Publications [Ano86g]. Public 
[AC03, Hay89, MS96, MNO85]. Public-Good [Hay89]. Publications 
[Ano85d, Ano85e, Ano85f, Ano85g, Ano86h, Ano86j, Ano87f, Ano87g, 
Ano87h]. Pulpwood [Lin86]. Purchase [BG05, CP98, MT96, PISD14, 
SC03, SW94]. Purchase-Frequency [BG05]. Purchases [BFP06, MHB19, 
MS88a, PRC98]. Purchasing [BBC04, CL93, HLM05, HP10, Kim05, MP05, 
PV92a, Pro08, Ros05]. Purchases [BG05, CP98, MT96, PISD14, SC03, 
SW94]. Purchase-Frequency [BG05]. Purchases [BFP06, MHB19, MS88a, 
PRC98]. Purchasing [BBC04, CL93, HLM05, HP10, Kim05, MP05, PV92a, 
Pro08, Ros05]. Pure [HW10, Son10]. Pure-Jump [HW10]. Pursuit [LQZ19]. 
Puzzle [AKLS20, MP05, RW09, Sto88a]. Puzzling [MNO85].
QMLE [HK14, ZL15]. Quadrant [LG20]. Quadratic [Chr90a, Chr90b, 
DW88, Gre94, HP13, Mcg90, MJY86, Var16]. Quadrature [Tau90]. Qualitative 
[DL92, Due99, Due05, HF89b, KL90, Tse89]. Quality [CM93, DH89, 
Gar89, Ger88, GH91, GOV84, LB16, ME04, NTP94, OG86, 
Son10, dHK14]. Quality-Adjusted [NTP94]. Quantal [Ter85].
Quantifying [DL92, Ham13]. Quantile [BGG22, BCFL19, CPFH15, 
FXMFY20, FG19H, FM13, GLLS11, GCC11, 
GK05, GR11, GM20, HZ22, KB10, Kow16, LR08, LLR13, LWF19a, 
LWF19b, Lia12, LW18, NEV15, PRG+22, QY19, TK10, TXLT22, 
WL120, WW09, WZ15, Wut20, XKZ21, YTT07, ZW22]. Quantile-Weighted 
[GR11]. Quantiles [DH22, SW20, ST20]. Quantitative [MR91a]. Quantity 
[BS95, Kon98]. Quarter [Bra90]. Quarterly [Aiv04, NP86, SW88]. Quasi 
[FQX14a, GH22, Ham91b, LY22, Mey95]. Quasi-Bayesian 
[Ham91b, LY22]. Quasi-Experimental [GH22]. Quasi-Experiments 
[Mey95]. Quasi-Maximum [FQX14a]. Question [PJ20]. Questionnaire 
[PBC95]. Questions [BBK12, Jae97].
R [Fre85, Sim85]. R&D [AC03]. Race [Gra97]. Racial [BK05]. Raffaella 
[PM22]. Rail [RW86a]. Railroads [Kum87]. Rallies [BMP10, MMS12].
Random [BHL92, BC89b, BHO9a, BG05, Bre19, CT90, CSZZ17, DBS84, 
DLP19, HMS17, HL16, JVC94, Jor99, KMF05, Lit83, PRT00, PF19, 
Ser95, Tse89, WZ20a]. Random-Coefficient [BHL92]. Random-Coefficients 
[BG05, JVC94]. Random-Time [Jor99]. Random-Variance [PRT00]. Randomization 
[Ken95, Sec020]. Randomness [Ali87]. Range [BJ06, Erg19, HM16, RT00]. 
Range-Based [BJ06]. Rank [Abr03, BDW96, Bre01, CMKSW03, CT18, 
DFP11, GI11, HJNR98, LV15, LTTL19, LPS99, Pos00, SL00]. Rank- 
[GI11]. Rankings [LB16, VSV99]. Ranks [FFK18, WRI00a]. Rao [BGMP21]. Rate
Regression [LW09, MRW12]. Regression [Bab22, BBD20, BDW96, BI20, BFV22, BS08, BT01, CCOU19, CMKSW03, CW96, CPDH15, CDY13, CGQ20, CZZ22, Col91, CR83, CR84, Das91, DM10, DM99, DC86, DZ04, Don19, FXMFY20, FMT97, FLYZ20, FSC03, FH19, GLLS11, GSC03, GI19, GHLT19, Gor84, GRL13, Gre84, GLLM20, Gur91, GE12, GM83, Hag83, HHL18, Han17, HHKO22, HS85, HW90, HZ22, HF87, Ioa95, Iwa91, dRJH11, Juh14, KP10, KPS20, KW19, KB10, LLT+15, LP12, LK93, LLP15, LLY20, LHYZ22, Lia12, LLL19, MSW85, McC19, MB88, Mel05, MB84, Mou87, NK84, OHS14, PZZ20, PRG+22, PLCW22, JRC84, PF84, QY19, Qua88, Rac97, RS15, SK91, SK20, TK10, Tay02, Tsa85, Tyr83, VLS90, WLMCP98, WLJ07, WLT20, Wes01, WHKCS14, WZ15, XHL20, XKZ21, YT07, YLPC20, You88]. Regression [VF20, ZLS19, ZLWW20a, ZWZ22]. Regression-Based [BT01, Tay02]. Regressions [BGS22, BL20, DH20, FGH19, GP12, Han92, Han92, HSA87, RW22, Siz13, Yit96]. Regressor [GP17, Lew12]. Regressors [Ang01, CFLS19, Car01, Hos18, JS20, LP12, MK01, MV91, Mis95, MB13, OHS14, RS09]. Regular [EYZ20]. Regularized [LHM20]. Regulation [RW86a]. Reinterpreting [Erm91]. Reject [BC89b]. Rejoinder [AV05a, AIPR18a, AG014b, AGS20a, ALT08b, CR84, DSSW07b, Die15b, FQX14b, FR883b, GKR22b, GP13a, HL06b, H94b, HT14b, JKL22, KM09a, KR94b, LLSW18b, Müll14b, PT12b, PSW04b, WZ20b]. Related [Bla89, GNK86, Ho91, MS18, VLK04, VLS90, W183]. Relating [Bor85]. Relation [CO19, Coc89, FV95, Nie97]. Relations [BG93, GK96, HP10, Kon98, SW96]. Relationship [BBC04, HHW91, KR90, Kro83, Met98, NV12, Ser88a]. Relationships [CM88, EPFK15, HPH87, PRW06]. Relative [App85, HHPS19, Kak84a, KJAG85, McG91, NG89, Ril91, Slo87, ZO04, vH89]. Relatives [KC85]. Releases [CG17]. Relevant [Sle98]. Reliability [dL90]. Reliable [FL97, QW20]. Remaining [JR22]. Remarks [Gal93, Gew93, Tau93c, Ze93]. Remembered [BR95]. Rent [Ver12]. Rényi [HM20]. Repeated [BF19, kWM90]. Reply [BH84b, BH85, BL88a, Cha93b, CR88a, DM94a, EK93a, FMB+98b, Fre86c, GGS96b, H89a, HS88, JAB85, JPR94b, BAJ88b, Kak84b, Kak85, KR92b, KS96b, KR94a, KR94b, Lit88b, LS98b, MRZ92b, MD87b, ME86b, MR91b, MS88b, Ott92, Pfe91b, Poi91b, Run87a, SB89b, Sto88b, Tau86a, Vin85b, Wri85]. Report [Aud05, Aud06, ALN07, ERT88, Gew91, Gew92, GH02c, GH03, GH04b, HW11, LNHW10, NL90, Poi89, Tau93a, Tau94, Woo00b, Pie83]. Reported [FL83]. Reporting [KSM97, SvD06]. Reports [GOV84, MO88]. Representation [PPT92]. Representations [RS94b]. Reproducing [DB08]. Research [AS92, Bon20, HHW91, JW99, MN16, McG95, PBC95, Tab20, Tam20, Wol00a]. Researchers [Jae97]. Reservation [ELLV97]. Reserve [AGO+14a, LPV03, Pie83, JLG04, Sal95]. Residence [AH99]. Residential [GGK98, HK94, LS94]. Residual [BAT83, KD00, Nie04]. Residual-Based [KD00, Nie04]. Residuals [DM99, LL10, San17]. Resolve [Wes15]. Resort [Vos16]. Resource [DLP19]. Respond [SYA08].
Respondent [BL93]. Response [AL84, ACL11, Bel04, BD01, CSZZ17, CG22, Due99, DV04, GM83, HT83b, HS16, Koh83b, LA84, Lin97, MMG+06, MO88, NWK10, RW86b, RW96, Ter85, Tse89]. Responses [DL92, GMP11, HRV20, Koc10, KOS94b, MN20, NSS07, Wri00b].

Restaurant [Xie22]. Restocking [SBK18]. Restricted [Ell00, MB88]. Restriction [Bar83a, BN12, CK19, Xie22]. Restrictions [Bau18, Cha92, CDJW10, DLP19, FL97, GKR22a, GKR22b, Gos10, GJ01, GPP98, Kil22, KLGS10, PM22, Ram94, RR22, Tao19, Ter85]. Results [FL97, FP84, GKR12, Jai89, Sia86, SM83, VP92]. Retail [AJL96, CRZ19, HRV20, Koc10, KOS94b, MN20, NSS07, Wri00b].

Restaurant [Xie22]. Restocking [SBK18]. Restricted [Ell00, MB88]. Restriction [Bar83a, BN12, CK19, Xie22]. Restrictions [Bau18, Cha92, CDJW10, DLP19, FL97, GKR22a, GKR22b, Gos10, GJ01, GPP98, Kil22, KLGS10, PM22, Ram94, RR22, Tao19, Ter85]. Results [FL97, FP84, GKR12, Jai89, Sia86, SM83, VP92]. Retail [AJL96, CRZ19, KT95, KBR95, PSD14]. Retailer [SBK18]. Rethinking [Wes15]. Retirement [Agu10]. Retrospection [Ana09]. Retrospective [KSM97, MO88, NP85]. Return [AG10, AK95, BC91, CO19, Coc89, Des07, EPFK15, FOTY20, HCP11, KC85, LL94, LZ18, MM09, MN95a, PQ10, Poi92, Siz13, SMU13]. Returns [AB88, Ana09, AV07, ABD15, BAT83, BKT11, Bek95, BCSS20, CD09, CM02, Che07a, Con90, CR88b, DH20, Dos05,DP13, GSA04, GM20, GPP98, Kil22, KWD13, Kar95, Kli01, LLW90, LB88, Lux08, MM00, MV18, MP20, MRM7, OJL18, Qiu99, Rac01, Rit86, TV15, Tuc92, Wat00, Wol00, dl98]. Revealed [Sal95]. Revenue [CJW86, Gor89].

Revenue-Function [Gor89]. Reverse [CR83, CR84, GoI84, Gre84, Iwa91, MB84, WN89]. Reversible [Asa02]. Reversion [VP93]. Reverting [Due97]. Review [Ano93a]. Reviews [BG88, CRL+85, CRTO86, CBC+87, DCW+86, DJA88, DC85, KP87, Mii85, MOJ+86, NNH87, NNW88, PAC85, SB88a, WCM+86]. Revised [Gbu89]. Revision [Cle17, CSv92, JK12]. Revisions [CG17, DL87, dJ87]. Revisited [AJK18, DP19, LN20, Ser88a, Wol00]. Rewards [BDJ12]. Rice [BCG85]. Rich [BG20, Man15, MVR19]. Ridge [DC86, ZLS19]. Right [AS20, BF22, DMP19, Hay89, PPS19, SvD06]. Risk [AKLS20, AFT20, AFO21, BG93, BR08, BTZ04, BK16, Bau18, Ber01, BGR15, CO19, Che07b, CZ19, CG00, DBC19, DL89, Edw08, EIO10, EPFK15, EH19, FID16, GLLS11, GA10, GCC11, GSA04, GJP02, Guo98, HK19, HHPS19, HPZZ21, Hos09, HRV20, HLRQ17, KL08, LZ18, LP03, LG88, Luc00, LSZ14, NRW01, OP18, Paa88, Tay19, Web00, XZW14, Z004, Zha20]. Risk-Management [Luc00]. Risk-Return [CO19, EPFK15]. Riskiness [Sh011]. Riverside [Deh03]. Roberts [FG84, Mii84]. Robust [And18, BGMP21, BV05, CG11, CKMS22, CK09, FMF20, HH04, IM10, Jan88a, Kim22, KM09b, MH17, OP13, PR84, PT18, RI12, TM19, Tay03, WJL17, WHYC22, Wes14, WW09, Wu19]. Robustification [Son12]. Robustness [GP98]. ROC [LY18]. Role [Che07b, FHLW00, GR12]. HPSW88, KV13, LN20, MNO55, Pak11, Ros08, Rot15]. Rolling [AG02]. Rolling-Sample [AG02]. Root [BLS92, BBC04, BK12b, Can98, CSZZ17, CC97, DH12, DK00, EG98, Ghy90, HL94b, KS94, LM94a, Mac94, NP201, Pan91, PGFF94, Per90, PV92b, RSW18, RF01, Sen03, SL99, TS01, Tay02, Wes14, Wes15, Wes18b, Wri00b, ZA92, ZA02].

S&P [ACW97, PdV06, PT00]. Sacrifice [CR01]. Sales [AJL96, ACL11, GGKS98, PSD14, TN92]. Sample [Ali84, Ali90, AS96a, AG02, AK95, Bchl20, BE96, CR16b, CR16a, CsL94, CF15, CdH96, Chr96, CLLM03, Cla96, Don19, DMMN84, GH22, GNK86, GKR12, Gro86, HHY96, HLR87, Ho91, HS99b, HLZ04, Hos19, HLM16, JS98, Jsr87, Kot87, Lum95, Mer99, Nev03, PZZ20, Pre95, PT18, RW86b, RI12, TT83, Val91, Vos16, Wa87, ZT06, vdKK03]. Sample-Audit [Pre95]. Sample-Selection [DMMN84, HLR87]. Sampled [KMR19, ZTCW15]. Samplers [DF15]. Samples [Bra07, CT97, HR19, HKKP01, SM83]. Sampling [AC93, ABS93, Cui20, DZ04, Due99, Hor98, KLS15, Kot84, NP90, Oom06b, PRG+22, SWW88, Sch83, TM86, Val88, WNG89]. Sargan [Ari02]. Saving [FP97, HP89, Nor94]. Savings [BFR97, BMM97, Cag03, Cle85]. Say [FID16, RW96]. Scalable [LMN22]. Scale [Con90, EN94, OTZ91, RV91]. Scaled [ZLWW20a]. Scales [JS87, YSD03]. Scaling [CP10, WD96]. Scan [CZ19]. Scanner [Mel18, Rei99, dHK14]. Scatterplot [Dol99]. Schemes [Oom06b]. Scholl [Fer97]. Scholl-to-Work [Fer97]. School [LZ95, NW95].

Schooling [AK95, Des07, Kli01, PVP06, SMU13]. Schools [BDJ12, ERT88, MNO85]. Science [LZ95]. SCLS [Sil01]. Score [Bchl20, BBCl20, CLQ20, HHK11, JR03, LK93, LLL11, MPV20]. Score-Driven [BBCl20, MPV20]. Scores [MT09]. Scoring [GR11, RCW83]. Screening [HLW14, LTI2, ZPWW22]. Search [BS20b, DHW17, KDO8, KS98, Kou13, Lan97, LW19b, LNS11, SJS18, VG97]. Searching [Chr92]. Seasonal [Abr85, BH84a, Be87, BH02, Bey01, BW84, BT01, Can98, Can92, CH95, CF99, CW86b, DM84, DL87, DH88, FMB+98a, Ghy87, Ghy90, GGS96a, Ghy97, HK99, Hi89, Jai89, LHM20, McE17, McK84, Oli87, Oli86, OF97, OS89, Pfe91a, Pie83, Pie84, PGC84, Sim85, TSO1, Tay02, Tay03, dBM90, vdHH86]. Seasonal-Adjustment [FMB+98a]. Seasonalities [GK83]. Seasonality [Alv04, BH03, Hei83]. Seasonally [AW84, vdHH86]. Second [WC11, Bor89, EKM87, SD87, SS06, WVI1]. Second-Choice [Bor89]. Second-Order [SS06]. Second-Price [WV11]. Secret [ELLV97]. Section [BGR15, Chr96, Er98, JW99, JR22, Ng06, TV15, dJ00]. Sectional [Bor89, GDG+05, HLM05, SV16]. Sectionally [Kim22]. Sections [GL13]. Sector [LM89, MF05, PRC84, VLK04]. Secular [Gew88b]. Security [BAT83, Car85, CR88b, DG99, LK88]. Seemingly [FH90, HSA78, MB88]. Segregation [BK05, CT97, LS16, Rat12]. Selecting [CH14, DK00, MV91]. Selection [BCW16, BCFFL19, CHL18, CF15, CLLM03, DMP19, DMT06].

The text appears to be a list of terms related to various topics, including but not limited to: sample selection, sample audit, scaling, and seasonal adjustment. It includes references to various studies and methodologies, indicating a comprehensive coverage of the subject matter. The text is dense with acronyms and references, suggesting it is part of a larger body of work, possibly a research paper or a textbook on statistical methods or econometrics.
Selectivity [Har91, MNO85, vO00].

Semi [FE22, LCZT22, LMS09].

Semi-Nonparametric [LMS09]. Semi-Parametric [FE22].

Semi-supervised [LCZT22]. SEMIFAR [BO01]. Semimartingale [PdV06].

Seminonparametric [Bru92, GLL93, Hal90]. Semiparametric [ABS99, AGV18, Bej07, BGG22, CG19, CWW20, Das08, DW04, EGR91, EPFK15, FLW96, Goo96, GL20, Hal94a, Hos18, INT21, Joc18, KWD13, LT00, LHLF02, LPV03, LLY20, Lia12, LGG22, LSU11, MSU10, Mos91, NEV15, PZZ20, Rin1, SK99, SL11, Tay9, Yan9, YZK19, YSD03].

Seniority [Dos05]. Sensitivity [AV05b, AL95, BS87a, Cal91, GMP11, Jef08, KBR95, Nor94, Van08].

Separability [Atk83, BC89a, FW03, Koh83a, SW88, TD84]. Separable [Koz20, Mos91]. Separating [HS85, HS85, You88]. Separation [BT14, Hof87]. Sequential

Serial [BR89, BV05, BT01, DM99, Die88b, KR92a, LTY19, NS10, SV16, Vog98].

Serial-Correlation [DM99, Vog98]. Serially [LY18, May86]. Series [Abr85, AC93, AR88, And94a, AW84, AV86, AP06, BGS22, BN05, Bal93, BH84a, Bej07, BH02, BW19, BS0a, BK12b, Can92, CJSW6, CNT20, CT90, CW86b, CM96, DM1, DW20, DRV20, Due99, EH90, ELZ13, FK86, FH90, FZ13, FS08, FGH87, GDG+05, GK83, G095, G095, GS91a, GM20, GPP98, HM89, Hal94b, HV87, HP11, HT83a, Har85, HF89b, HK92, HS85, HM16, JS98, Kim93, KYK+21, KL08, LT19, LSO2, LM96, LZZ17, LS15, LMM20, LTY19, Lüt89, Lüt89, MSW83, Mar83, Mar83, MG84, Mer99, MSU10, Müll9, NP97, Nef93, Ott90, PV03, Peñ90, PPT92, Per90, PV92b, Pic01, RS15, RF15, RS95, RF01, SH87, SD87, SL01, Sli86, Sim85, Sim05, SS06, SW96, Tay02, Tay03, TM86, TT83, WZ00, WS20, WHYC22, WZS22].

Series [Wec89, Wei86, Wil83, kWM90, ZWX16, Ym16, You88, ZH92, ZSZ20, dJ00, vH86]. Serniarid [FP97]. Service [BZ13, HK86, LM89, VLR04]. Services [BH94]. Set [JL16, Koz20]. Sets [Lus96, NWK10, Wör96]. Setting [LTT+15]. Sex [AKO12, Sch87]. Shape [BP22, FMMFY20, FB97, FPA02, HCP11, LP03, YCJ20].

Shape-Constrained [YJC20]. Shapes [Nef93]. Shapiro [Bon20, Tam20]. Share [Atk83, BM93]. Shared [PZ90]. Sharing [AKLS20, CPP18, DLP19].

Sharing [Z004]. Sharp [CCK17, QY19, Rus99]. Shift [CT90, Tyr83, Vog98]. Shifts [AC93, Bal93, BTZ04, BT03, KK15, PV92a, PY09, PQ10, Qui95, RW96, SL00, Sm05]. Shock [Ing90b, ZA92, ZA02].

Shocks [BN07, BGS20, CG2, CM96, FHDS11, GMP11, MN95b, MT18, Saa90, SS20]. Short [AS12, AK06, Coo89, CGK97, Gas85, Haa96, Har83, MTLJ97, MPV16, 
Short-Run [Coc89, Har83, MTLJ97, Mor92, Pic01].

Short-Term [CGK97, Haa96, MPV16, Smi00, Smi02].

Should [AGK13, GI19].

Shower [LN20].

Shrinkage [FZ18, HHL18, Han19, HKO20, MTLJ97, SW12, WLJ07].

Siable [AB88].

Siable-Law [AB88].

Side [Chi85].

Sided [CW86b].

Siegel [KMV10].

Sieve [Hor98, SWJ19, WNG89].

Sign [FLM20, LKFL22].

Significance [FW05, FL83, Gro86, MR91a, Rac97].

Signs [Wri00a].

Silver [CM88].

Similarity [DLP19].

Simple [AIPR18a, AIPR18b, ALT08a, AL18, FFX16, GI11, GK96, KT18, Ng08, PT92, Por18, RW98, WS20].

Sims [Ano02b].

Simulated [GS91b].

Simulation [BCS08, CF02, KD00, LS15, TT06, vdKH89].

Simulation-Based [BCS08, CF02, LS15].

Simultaneous [CHL18, IP12, Kra86, Liu14, MY18, TR86].

Simultaneous-Equations [Kra86, TR86].

Singer [BV05].

Single [CGL13, CLQ20, FHWZ18, HW20a, HS16, LQZ19].

Single-Index [CGL13, HW20a].

Single-Index-Based [FHWZ18].

Single-Variable [HS16].

Singular [LHM20].

Singularity [CS86].

SIPP [CHSS04].

Size [GIR19, HPH87, HHW91, KJAG85, Rad83, Rl12, Slo87, Sto90].

Skeptic [Ric93].

Skew [BL05, JS10].

Skewness [BC91, BN05, FT12, Joh02].

Slaves [CE08].

Sliced [CZZ22].

Slope [CGJ19].

Small [All90, AS96a, BF15, Bra07, BE96, CT97, CsL94, CdH96, Chr96, Cla96, FMT97, GMP11, Hof91, HKKP01, Isa90, Kot84, MIM87, PB91, PFS98, PT18, Rat12, Yau20b].

Small-Area [FMT97, Isa90, PB91].

Small-Sample [All90, AS96a, BE96, CsL94, CdH96, Chr96, Cla96, Hof91, PT18].

Smirnov [CPP18].

Smoking [DHZ10, Kra07].

Smooth [KDM20, LHLF02, LW15, LTvD03, RV19, VFL99, YZK19].

Smoothed [ACR19, Oli86].

Smotherer [DB08, Dol99].

Smoothing [FGH19, HLWY14, Ros98].

Social [Car85, CP10, DG99, GIP13b, Hos19, HYSW16, LS16, Mel22, R32, YLYJ22].

Socioeconomic [FHD911].

Software [dlV85].

Solution [KS20, TU90].

Solve [MP05].

Solving [BCR90, Chr90b, Col90, Col93, Gag90, Ing90b, Lab90, McG90, Sim90, Tau90, TU90, dHM90].

Some [And00, BSS01, C JW86, CM96, FP84, Ghy00, HM89, HHY96, HP11, HH04, HK17, Jai89, Lee95, Mar99, Mel18, Mil84, PF84, PS96, PB91, PIs95, Rit91, RW98, Sch83, Tsa16].

Somewhere [APW20].

Source [Yao08].

Sources [CP19, Isk20, KOS00].

South [Smi00, YSD03].

Sovereign [LSZ14].

Space [BCR90, Cre17, CEJ12, DB08, Ing90b, KLGS10, KB04, KLS15, MLL07, MP20, Qia19, R94b, WLW19].

Spacings [Ng06].

Spain [GFdH87].

Spanish [Ram94].

Spanning [AHPT19, GL16].

Sparse [Kri17, Li15, PX22a, VLS90, WLTL20, WZ20a, ZL22, ZLWW20a].

Sparsely [KMR19].

Sparsity [HKO20].

Spatial [BGKS04, DL20, HL16, HHHK19, Hos18, LS20a, LC85, LGG22, MMG906, SQ17, ZL22, ZTCW15, ZLWW20b].

Spatially [Ive01].

Spatio [GGKS98].

Spatio-Temporal [GGKS98].
Speaking [DV04]. Special [BFT16, Chr96, Eri98, HF86, JW99, KW97]. Specialty [LB16]. Specific
[FLM19, HS19b]. Spillovers [LN20]. Splicing [HF97]. Spline [RE12]. Splines
[BS08, WHKS14]. Split [AK95]. Split-Sample [AK95]. Splitting [Jar87]. Spot [BHMR19, HLZ04]. Spreads [ABD15, OP18]. Spurious
[LS98a, ORT08, Qu11]. Squared [CW96, Mar87, Rit86]. Squares
[Hag83, HL87, Jan88a, Lab90, NV12, Phi10, Qua88, YCJ20]. Stability
[CH95, Car06, DMM19, HS99a, Lüt89, Ost19]. Stabilize [vUS87]. Stabilized
[Hor98]. Stable [AL89, CF99, CR88b, Fri22, LLW90, Li15, McC97, Oli87]. Stable-Law [AL89]. Stage
[CPLL03, EKM87, JSS88, Kra86, MHB19, Val91]. Stages [Pop84]. Standard
[FFX16, GHR87, HT06, KKPS22, RS92]. State [AP06, BCR90, BH93, Car84, Cre17, CEJ12, FE22, Fre86a, Fre92, GSA04, Kea97, KLG510, KB04, KLS15, MKL07, MCV02, PX22b, Pro12, Qia19, RE05, TH83]. State-Dependent
[BH93, Car84, GSA04]. State-Space [KLS15, Qia19]. State-Switching
[AP06]. State-to-State [Fre92]. State-Varying [PX22b]. Statement [Zel83]. States
[Bar85, KK15, Bar85, Bie00, BFHM11, Cra86, Fer97, GD89, Han91, HP89, HH83, Kar95, Kim90, KM08, MLR19, RS94a]. Static
[BHK10]. Stationarity
[BT03, GHLT19, HLM05, LMT96, LH99, Tay03, Wri00c]. Stationary
[FFX16, GHR87, HT06, KKPS22, RS92]. State [AP06, BCR90, BH93, Car84, Cre17, CEJ12, CM93, Ghy90, GH91, Goi85, HHS91, HC94a, HC94b, HYSW16, JS85, KR94a, Kr94b, Lit86c, MS03, Nef93, PRT00, Rod84, Rod16, Rub86, SvD06, Tau86b, Wri83, ZLS19, ZFC00]. Statisticians
[Don22, JJKL21, JJKL22, LC22, MLZ22, WF22, ZK22]. Statistics
[AV05b, BC11, CHLR92, ERT88, FMT97, Gbu89, HPWS88, HMR20, Isa90, MV91, Nor85, RSM88, Tar07, An00c, An01, An02d, An03a, An04b, An04c, An05c, An05d, An06b, An06c, An07c, An08d, An09c, An10c, An11c, An13c, An13d, An15c, Tau93b, GH02a, TR93]. Status
[CHW20, DKT17, FHD11, McK18]. Steel [Rog87, TD84]. Stein [FS91]. Step
[BSS22, Ho91, Hos19, KW90, Knü15, MT85, MT02, PRG+22]. Stephen [You88]. Steven [Sim85]. Stickiness [FLS07]. Sticks [AvdBL20]. Sticky [GR89]. Stochastic
[ABS99, AS96b, And01, And18, Ant83, AHPT19, BCR90, BMY04, BC11, BB20, BC1L9, BT14, CCPF13, Cat20, Cha15, CK22, CHW20, Chr90b, Cla11,
Stochastic-Coefficients [CHL88, NSR88]. Stock [ACW97, AB88, AKLS20, AV07, BC91, BMP10, BO01, CD09, Car06, CM02, CHN97, DF11, DH20, Due97, GS06b, HCP11, HP85, JRR18, JLR11, KWD13, Kar05, LL94, LLW90, LZ18, LS98a, LV00, LT04, MM00, MN95a, MM92, MY18, MPV20, Miil18, Pat86, PQ10, Q99, Rac01, RT00, Rit86, RU01, Shi00, Tim01, Tuc92, Wes18a, Wol00, ZHCB16, dL98]. Stock-Market [ACW97, BO01, Due97, JLR11, LS98a, LV00, MN95a]. Stock-Price [MM92].


Structural [AT17, And94b, AGS20b, Bau18, BB20, BC89b, Cha20a, Cha20b, CP98, Cla96, CHL88, Die15c, DGP20, EG98, GL20, Isk20, KZ20, KMW10, LFWT18, Pae95, Ser95, She92, SW95, WLT20, YLL19, dJ00]. Structured [Aud06, Jus98]. Structures [AS96a, Aru20, LZ18, SWJ19, Swa03a, WHYC22]. Student [FSC03].

Studies [Pow22]. Study [AL89, AS89a, BC89a, BMM20, CKY85, Coo89, DL92, DH89, ELLL97, Fre85, Fre86a, GdXPE16, HM89, HV87, HT83a, Hau96, PS92, Pis95, SB89a].

Subannual [HS93]. Subdomain [Sto90]. Subject [AC93, Cle17, KK12, PZZ20, TR93]. Subjected [GPP98]. Subjective [BBK12, BdB18, BL88b, EMW09, OS20]. Suboptimal [Ash85].

Subsampling [Qia22, ZPW22]. Subset [EK87, G96]. Subsidies [Ac03]. Substitutability [Ser88s]. Substitution [CFM11, DG96, DF20, EH90, Gor89, GS87, HK86, NRW01, Pak11, TD84, Web00]. Substitutions [Pak11]. Sufficient [LZ19, YXY20]. Suggestion [Mil84]. Sum [Qua88].

Summary [FMT97, G909, NP85, Pie85]. Sums [BGKS04]. Sup [CCKR17]. Sup-Norm [CCKR17]. Superior [Han05]. Superpopulation [Kot84]. supervised [LCZT22]. Supplier [KMO8, SBK18]. Supply [AAW11, Bar83b, Blo19, Chi85, CO99, HS85, JGL19, Le92, OK11, PS92, RW86b, Rog87, You88]. Supply-Side [Chi85]. Surfaces [MMG'06]. Survey
[DL92, GOV84, HV87, HS96c, HT20, KL90, KSM97, Kot87, LZ87, MRW12, MN20, PT11, PJ20, PFS98, PBC95, RMS88, SYA08, SWY02, ZW93].

Surveys [ABS93, BL93, HS93, Lit88a, MM10, Pfe91a, Tar07, TH83].

Survival [BD81, LW97].

Suspensions [BS98].

Sustainability [Qui95].

SVAR [Gos10].

SVARs [JL22, Vol22].

Swedish [DO95].

Swings [Kla05].

Swiss [vUS87].

Switches [AB02]. Switching [ACR19, AP06, BCD17, BP18, Cai94, CST18, Cav22, CHT17, CE05, Due97, FO05, Goo93, GM13, GLLM20, Kim93, KK15, Kn09, KHT05, LdV99, Lux08, NPZ01, Smi02, SLL98].

Switching-Regime [Cai94].

Symmetrically [ABA99]. Symmetry [CJZZ18, Con90, Li99, Psa16, PV22].

Symposium [Ang95]. Synthetic [CLQ20, KKPS22, LHY22, Pow22].

System [Bar83b, Cha87, Che12, Erg19, GG90, HH83, Ram94, RW86a, Smi00, TWW13, VP93, ZW93]. Systematic [HK86]. Systematically [Lut86].

Systemic [OP18]. Systems [DG96, DW85, DW88, Fis92, GG95, HJNR98, HW90, LPS99, MY18, Mos99, OV84, RW98, vHPP04].
HP10, JR22, Kap10, KP10, KSW16, Knü09, KFL03, LT19, LLT+15, LD19, LPS22, Li99, LTY19, Lob03, LG20, LRS99, MLST20, MS89, Mos91, NS10, Ng06, Nie89, PRPS22, Per90, PV92b, PY09, PY19, PdV06, PJ14, PT18, Rac97, RH04, SL00, San17, ST10, SK91, SL99, Son12, SRdCFB18, SU09, SS13, SC17, Tsai93c, VFL99, Vog98, WZS22, Wes15, Wes18b, WP83, IT85.

Testing [vdKK03].

Tests [Aiz91, Ali87, AS12, AK06, AN91, AMRT22, BN05, BR08, BLS92, BC89a, BDB14, BDK07, BBC04, BSS01, BR89, BC11, BF98b, Bre01, BV05, Bur94, BE96, BT01, BH03, BT03, CMKSW03, CT93, CS94, Che07a, CM09, DM10, DM99, DK00, Die15a, DRV20, DFK19, DU12, EN94, EG98, FGK20, FFK18, FK07, FH94, FG00, FMT10, Gly90, GZ84, Gro86, GL16, Gur91, Hal94a, HM89, Hal90, Han92, Han97, Han02, HLM05, HLN98, HLZ22, INT21, IR05, JM91, Kan85, Ken95, KD00, KM99b, KW92, Lec95, LH99, LL11, LTTL19, LW15, LZZ20, Li89, Mac94, McC19, Mc91, ML90, Mis95, NS10, NPZ01, Nie94, Pan91, PT12a, RF15, RI12, San20a, Sch89, Sch02, Sen03, Soo20, SK99, SL01, SW22, SB19, SW88, Taa19, TS01].

Text [Tay02, Tay03, War89, Wes01, Wes14, Wri00a, Wri00c, YLPC20].

Text-Term [WLW19].

Theil [Bla89].

Their [Fil94, LSS16, McK18, Sea93, TR86, WJS08].

Them [HO84].

Theorem [All90].

Theoretic [KLP08, KS94].

Theoretical [BG93, HP187].

Theory [AJK18, BLS92, Bäu13, BM19, DMP19, DTU06, FP97, GNM86, HK14, HP13, HH19b, JMI18, KDO0, Kot84, MB88, Nic89, Ost19, Sai95, She98, SW94, VZ11].

There [AR91, Deh03, KI7, Ne93].


Thick [AS12].

Thick-Tailed [AS12].

Thickness [McC97].

Third [Hay86].

Third-Order [Hay86].

Thirteen [AOS00].

Thoughts [Tab20].

Three [Göm99, GLL20, Sic94].

Three-Pass [GLL20].

Threshold [AT11, BBC04, CGT17, CCR17, CHT17, CILY17, CMT19, ES01a, FKK99, GR11, GP17, GS03, Han17, HS16, KP03, LS02, LLZ10, NW13, SC17, TZ19, YL17, YF20, ZW12, Zha20].

Threshold- [GR11].

Thumb [Ing90a, Web00].

Tidwell [SY94].

Ties [BKW19].

Tilted [XP11].

Tilting [GdXPE16, KCR17].

Timber [ELLV97].

Time [AGJT14, ACW97, Ahr85, AC93, AR88, AAMW20, And94b, AK06, AH99, AW84, ADS09, AFO21, AV86, AP06, BGS22, BN05, Bal83, BRY13, BK12a, Bk95, BH84a, Be87, BH02, BW19, BGR15, BS20a, BK12b, BH84c, CCP13, Ca92, CH95, CWW86, Car84, CL87, CNT20, CKLGS12, Cla15, CP08, CT90, CGLS18, CGZ19, CT18, CM09, Cl11, CG12, Cle17, CFS09, CR12, CKL11, CW86b, CM96, DW20, DBCB19, DRV20, DU19, DG02, EH90, ELZ13, FK86, FH90, FZ13, FSK08, Fuh92, FdH87, GDG05, GMV90, GCC11, GKS8, GH99, GÖ99, GÖ01, GS91a, GM20, GPR13, GMS87, GPP98, GL16, HM89, Hal94b, HL16, HV87, HP11, HT83a, Har85, HF89b, HK92, HKF02, HS85,
HM16, HPS96, HLZ04, HK17, HKO20, IR05, JS98, JZM18, JK02, Joh02.

Time [Jor99, KN89, Kim93, KYK19, KL08, KMV10, KSS09, LT19, LS02, LeS92, LMTW96, Li11, LZLL17, LGG22, LS15, LA84, LHM20, LTY19, Lit83, LMS20, LdV99, LXY22, LTvD03, Lüt89, MLST20, MSW83, MSW85, Mar83, MM92, MG84, Me105, Mer99, MSU10, ME04, Müü14a, NP97, Ne93, NK84, OP18, Ott90, PSSE20, Peñ90, PPT92, Per90, PV92b, Pic01, QW20, RS15, RF15, Ru01, RS95, RF01, RE05, SH87, SS15, SD87, SL01, Sil86, SH07, Sim85, SMi05, SS06, SW96, SWJ19, Tay02, Tay03, TM86, TT83, TT02, VG97, WZ00, WHYC22, WZS22, Wec89, Wei86, Wol87, kWM90, WZ15, XZW16, Yam16, Yan20b, You88, ZH92, ZSZ20, dJ00, dBM90, vdHH86, TT06].


CK22, FBB06, Fdv00, GK83, Har85, IM97, PV03, PZ90, BS20b. Trendy [AJL96]. Trimmed [CVF06]. Trinomial [Ter85]. Triple [ZW93].
Trendy-System [ZW93]. Triangles [PV22]. Trips [GT96]. Trivariate [ZT06].
Troughs [PSvD09]. True [BS87a, HD55, ORT08]. Truncated [BMM20].
Truncation [BCF94, F888]. Turkey [Met98]. Turning [LeS91, LD96].
Turning-Points [LeS91]. Turnover [Dos05, HS96c]. TV [JJK20]. Tweedie [YQQ18].
Twentieth [GH02b, GH02a]. Twenty [Die15a]. Two [ABS93, BSS22, CLLM03, FB97, GK96, Ho91, Hos19, JSS88, KW90, Kra86, LT99, Lia12, Lus96, MPTK91, MH19, LT85, MT02, RF15, Si86, Val91, Wüt20].
Two-Fold [Lia12]. Two-Phase [ABS93]. Two-Stage [CLLM03, JSS88, Kra86, Val91]. Two-Step [BSS22, Ho91, Hos19, KW90, MT85, MT02]. Type [HK19, HMR20, ZL15, KW92]. Types [DL20, DTU06]. Typical [HCP11].

U.K. [GKMV09, MF05, OS89]. U.S.
[AVV01, AP06, BGR15, BJOS99, Bra07, BCG85, CR01, Che12, CRZ19, Cle14, CG17, Coo98, CMHM19, DM94b, EN94, FB92, Ghy90, Hei83, HP05, KV13, KNPO4, KR90, KP99, KLS12, Kumi87, KGM91, LM00, LM94b, McN86a, Mor85, Mor92, Mor93, MS99, MT18, NSR88, OG86, Oht87, OF97, PZ90, RS94b, SV16, St08, Wan96, WW90, Yam16, dL90]. Ultimatum [FB97, FPAB02]. Ultrasound [HLW14]. Unbiased [AC94, IP12]. Uncertain [ARvD18, CC97, CEJ+12, LW97]. Uncertainties [Sea93]. Uncertainty [Cam07, Cle12, Cle17, CK99, Haa96, JS19, Kim93, Li15, MN95b, MT18, MM19, Rod16, SZ20]. Uncertainty- [Cle14]. Unconditional [FM13, GR15]. Unconfoundedness [DHL14]. Uncorrelated [San17, WS20].
Uncorrelatedness [SU09]. Uncovering [ACW97]. Undermined [HS19a]. Undersized [SM83]. Understanding [CO19]. Unemployment [AVV01, AK84, AH20, BM20, BZ99, BH84c, Fer97, GD89, GM97, KLN85, KP99, LW09, MO88, Mc95, Mer99, OF97, Sol86, TA89]. Unidentified [PT03]. Unification [Le99]. Unified [Che18, HLC22, YLPC20, ZG22, ZL22]. Uniform [AMRT22, CDY13, LLP15, McC19, QY19]. Unimodal [ARBS87]. Unintended [AKO12]. Union [Car06]. Unionization [Bar85]. Unit [BLS92, BBC04, BK12b, BT01, Can98, CC97, DH12, DK00, EG98, FH94, Ghy90, Hal94a, Hal94b, KS94, LM94a, Mac94, NPZ01, Pan91, PGFF04, Per90, PV92b, RSW18, Sch89, Sch02, Sen03, SK99, SL99, TS01, Tay02, Wes14, Wes18b, Wri00b, ZA92, ZA02]. Unidad-Root [BLS92, BBC04, Can98, DK00, EG98, Ghy90, KS94, Mac94, NPZ01, Pan91, PGFF04, Sen03, SL99, TS01, ZA92, ZA02]. United [Bar85, Bie00, BFHM11, Crea86, Fer97, GD89, Han91, HP89, HH83, Kar95, Kim90, KM80, MLR19, RS94a]. Units [CT97, Rat12]. Univariate [Kan86, MG84, MRW19, NC92, SD87, TM86, Wes15, Wri00b, ZSZ20]. Unknown [CSZZ17, Han17, PS16, Psa16, Tao19]. Unobservable [DMP19, Ost19, Rog87]. Unobserved [BB05, BCM10, BWH86, BW84, GK15, HK92, Ioa95, JLS16, KW90, KDM20,
Kim93, KHT05, LdV99, Mar87, NPW93, Pro12]. **Unobserved-Component** [Kim93, KHT05, LdV99]. **Unobserved-Components** [BW84, HK92]. **Unparallel** [CK22]. **Unrelated** [FH90, HSA87, MB88]. **Unresolved** [Mel18]. **Unspanned** [CGM16]. **Updating** [PRG +22, VP92]. **Upon** [NW91]. **Urban** [LLN89, MMG +06]. **Use** [AGK13, Ash85, BDJ12, BT89, DMT06, DC84, Die15a, Gom01, HMI95, IOS90, KLN85, LZ87, NG89, NK84, NF86, TH83, Tyr83, Wes18b, BVS94]. **Used** [GI19, Oht87, RT01]. **Useful** [CAK13, Ash85, BDJ12, BT89, DMT06, DC86, Die15a, Gom01, IOS90, KLN85, LZ87, NG89, NK84, NF86, TH83, Tyr83, Wes18b, BFS94]. **Using** [Xu00, Yit96, ZT06, dBM90]. **Utilities** [Cal91, Ver12]. **Utility** [Hay86, KMF05, Tse89]. **Utilization** [CW96, LC85, Mor85, OTZ91, RAL99]. **Utopia** [APW20].

**Vaccine** [HS19a]. **Valid** [JL22, LRS99, Str03]. **Validation** [All90, CR88b, DC86, Pis95, Wu19]. **Validity** [Aiz90, BI20, DPES19, FGK20, Mal83]. **Valuation** [FLSV-P04, LMS09, Wer99]. **Value** [Chr90a, Chr90b, EO10, GLLS11, GA10, GCC11, HW84, IOS90, LHM20, PR87, Swa03a, Tan90, Tay19, WV11, XZW14]. **Value-at-Risk** [EO10, GLLS11, GCC11]. **Value-Function** [Chr90a, Chr90b, Tau90].

**Valued** [BW19, GRL13, PZ19]. **Values** [CL95, Han97, KRW +14, KSD98, MMG +06, PB91, Ray90]. **Valuing** [EC06]. **VAR** [AV08, CdM19, Jus98, KK12, Koc10, RT01, SL00, SS15]. **Variability** [Fis92, Hll85]. **Variable** [ABA99, Ang01, BH94, BBD20, Con90, EN94, FZ18, Ger88, HK01, HS16, Kow16, Kut94, Lin86, NK84, TXLT22, WL07]. **Variable-Profit-Function** [BH94]. **Variables** [AK95, Are02, Ash85, Bre19, CG22, Das08, Dev07, DG06, Due05, Est98, GM83, HHR08, HMM10, HHO4, HK17, HLF87, KWW90, Kli16, Kli01, Koz20, Lou07, Man15, PPL94, PT17, PZ19, Qi99, Rac01, Siz13, SV16, ST22, Swa03a, WW96, WHKS14]. **Varian** [FW03]. **Variano** [AC93, BB89, BDK07, BT03, Car84, CsL94, DO95, FKO97, FS93, GL19, GL16, HK19, HL06a, IRS15, Inc93, KN89, KB04, LL90, Lee18, LZ18, MiL87, MSU10, Oom06b, PRT00, PT18, SWW88, Tuc92, Val91, Vol22, WZ00, Wri00a, XZW16, Yit91]. **Variance-Ratio**
Variances [BG93]. Variant [ME04]. Variation [AVV01, Bek95, EYX20, HP13, Kol20, SH87, Tah01, vdHH86]. Various [Pop84, Slo87]. VARMA [AV08, DS13, DP22, LP96]. VARs [CCM16, Cha20a]. Varying [AAMW20, AFO21, BRY13, BGR15, CFLS19, CGLS18, CGZ19, CT18, CKL11, DBCB19, DFP11, DGP20, Fuh92, GCC11, GHS09, GGW14, GL16, HL16, HK17, HKO20, Joh02, KN89, Kim90, KMV10, LeS92, LGG22, LLCL22, Ldv99, LTvD03, MLST20, MSW85, OP18, PSSE20, PHPY20, PX22b, RU01, SWJ19, TT02, Woi87, WZ15, XZW14, HHKO22]. Varying-Coefficient [DFP11, DGP20, XZW14]. Varying-Parameter [Kim90]. Vast [LSS16, PSSE20]. Vector [BB20, Cla11, ELZ13, FK86, FO05, GK03, HF19, KPS20, Kew20, LL10, LL19, Lit86b, Lü18, Lü18, LS22, LRS99, NS05, NSS07, PR98, PPT92, PY17, Run87b, Run02, Sal95, Tsa89, WLW19]. Vectors [Bos96, Ell00, EJP05, GJ01, LRS99, She92]. Velocity [Ser95]. Versus [AvdBL20, DH20, EN94, Fre85, IRS15, Ing90a, LTU15, NRW01, Olm09, RS94b, ACL11, AV08, BBC04]. Very [FHWZ18]. Via [LCZT22, Pos00, YF22, AC93, AG07, AG10, ACD09, CILY17, CG19, DHL14, GLLS11, HPZZ21, HSA87, JK02, LFWT18, LGLY16, LNS11, PG06, RTW12, YQZ18]. Vietnam [DHS19]. View [Car85, Poi91a, Ric93]. Vines [ZSZ20]. Vinod [Gas85]. Vintage [CG12]. Violations [FW05]. Visit [PSD14]. Volatile [KNP04]. Volatilities [CCM16, LGLY16, RT00, YO19]. Volatility [AS96b, AV07, And01, AG02, AOS00, AB15, AB19, ACD09, BRY13, BHZ20, BO16, Bek95, BO01, BMY04, BB20, BJ99, BCC19, BZ20, BJ06, CAN07, CCM16, CAT20, CAV22, Cha15, CGLS18, CHE07b, CDJW10, Clo11, CR12, CU120, DUE97, DP13, ES93, FID16, FT12, FV95, FH98, G10, G110, GS06b, HH16, HS96b, HP05, HPS96, HT14a, HLM15, JPR94a, JPR02, JMQ18, JKL14, Joh02, KG15, Lar95, LN20, LL94, LS20b, LS20c, Lin97, LNS11, MPV16, MS18, NIE07, NV12, PQ10, PG06, RTW12, SH011, Siz13, SMI02, SLL98, SWL99, TTT06, TT11, kTY12, XP11, YO19, Yan20b, YLN17, ZS14, ZHO96]. Volatility-Related [MS18]. Volume [ANO88b, ANO84, ANO85c, ANO86e, ANO87e, ANO88b, ANO89b, ANO90b, ANO91b, ANO92b, ANO93d, ANO94c, ANO95b, ANO96e, ANO97c, ANO98b, ANO99b, ANO00b, ANO07b, ANO08b, ANO09b, ANO10b, ANO11b, BJ99, CRA86, FV95, LL94, LIE98, LV00, Wat00]. Volume-Volatility [FV95]. Volumes [ANO93b, TR93]. vs [Fre86a].

REFERENCES


X [HK14, FMB+98a, McK84, dBM90]. X-11 [McK84, dBM90]. X-12-ARIMA [FMB+98a].

Year [Ott90, ZH92]. Years [Die15a, JS85, Lit86b, Tan93b]. Yield [CGM16, RW09]. Yielding [HW10]. Yields [HRV20, Wol00]. York [AGO+14a]. Young [LZ95]. Youth [Kra07].

Zealand [Cle85]. Zellner [Ano96a, Ano00c, Ano01, Ano02d, Ano03a, Ano03b, Ano04b, Ano04c, Ano05c, Ano05d, Ano06b, Ano06c, Ano07c, Ano07d, Ano08c, Ano08d, Ano09c, Ano11c, Ano13c, Ano13d, Ano15c, SM83, Woo98]. Zero [KSD98, LTMZ19, LSS19]. Zeros [GT96, Wer99]. Zheng [MLZ22]. Zhu [HW20a]. Zone [CT01]. Zones [PRM99].

References

Amir-Ahmadi:2020:CPH


Ahn:2011:DIM

Ahn, Tom, Peter Arcidiacono, and Walter Wessels. The distributional impacts of minimum wage increases when both labor supply and labor demand are endogenous. *Journal of Business & Eco-


REFERENCES


REFERENCES


Rick L. Andrews, Imran S. Currim, and Peter S. H. Lee. A comparison of sales response predictions from demand mod-


REFERENCES


Lucia Alessi, Eric Ghysels, Luca Onorante, Richard Peach, and Simon Potter. Central bank macroeconomic forecasting during
REFERENCES


Aguirregabiria:2010:ALI


Aryal:2019:SEF


Ahn:2020:HUD


Anily:1999:IDH


Abrevaya:2015:ECA


Arvanitis:2019:SS


REFERENCES


Allenb:1995:RBL


Aradillas-Lopez:2018:CSE


Ali:1984:DSA


Ali:1987:DWG


Allenb:1990:CVB


Allenb:1996:C


REFERENCES


REFERENCES


REFERENCES


Anonymous:1985:PRa


Anonymous:1985:PRb


Anonymous:1985:PRc


Anonymous:1985:PRd


Anonymous:1986:Ab


Anonymous:1986:Ac


Anonymous:1986:Aa

REFERENCES

Anonymous:1986:EC

Anonymous:1986:IV

Anonymous:1986:LE

Anonymous:1986:PRa

Anonymous:1986:PRb

Anonymous:1986:PRc

Anonymous:1986:PRd
REFERENCES


REFERENCES


REFERENCES


REFERENCES


 Anonymous:1996:ZT

 Anonymous:1996:Ca

 Anonymous:1996:Cb

 Anonymous:1996:EC

 Anonymous:1996:IV

 Anonymous:1997:A

 Anonymous:1997:EC
Anonymous:1997:IV


Anonymous:1998:EC


Anonymous:1998:IV


Anonymous:1999:EC


Anonymous:1999:IV


Anonymous:2000:EC


Anonymous:2000:IV

REFERENCES


REFERENCES

Anonymous:2003:ZTAb


Anonymous:2004:EC


Anonymous:2004:ZTAb


Anonymous:2004:ZTAb


Anonymous:2005:C


Anonymous:2005:EC

Anonymous: 2005: ZTAa


Anonymous: 2005: ZTAb


Anonymous: 2006: EC


Anonymous: 2006: ZTAa


Anonymous: 2006: ZTAb


Anonymous: 2007: EC


Anonymous: 2007: IV


Anonymous:2007:ZTAa


Anonymous:2007:ZTAb


Anonymous:2008:EC


Anonymous:2008:IV


Anonymous:2008:ZTAa

Anonymous:2009:EC


Anonymous:2009:IV


Anonymous:2009:ZTA


Anonymous:2010:EC


Anonymous:2010:IV


Anonymous:2010:ZTA


Anonymous:2011:EC

REFERENCES

Anonymous:2011:IV


Anonymous:2011:ZTA


Anonymous:2012:EBE


Anonymous:2012:EC


Anonymous:2013:EBE


Anonymous:2013:EC


Anonymous:2013:ZTAa


REFERENCES

Anonymous:2016:EC


Anonymous:2017:EBE


Anonymous:2017:EC


Anonymous:2019:EC


Anonymous:2020:EC


Anonymous:2021:Ca


Anonymous:2021:Cb

REFERENCES


REFERENCES


Atkinson:1983:DIH

Audrino:2006:TSM

Ashley:1986:MME

Abowd:2005:R

Abowd:2005:SES

Anderson:2007:FVA

Vahid:2006:MAF
Athanasopoulos:2008:VVV


Arni:2020:TVR


Abbring:2001:BCC


Ansley:1984:DSS


Aguilar:2000:BDF


Amengual:2007:CEN

An:2020:NNM


Abowd:1985:EGL


Babii:2022:HDM


Baillie:1998:C


Bajari:2008:C


Balke:1993:DLS

REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES

Bormetti:2019:SVM


Barabesi:2018:GFT


Bauwens:2017:AMA


Bishop:1994:TBO


Blanco:2019:BAQ


REFERENCES


Barrett:2014:CNT


Bissonnette:2018:ESS


Bacolod:2012:BID


Beaulieu:2007:MTM


Bekker:1996:AMR


Brockwell:2011:ENN

REFERENCES

Burnside:1996:SSP

Bekaert:1995:TVE

Bell:1987:NOE

Bell:1991:C

Bell:1996:C

Belluzzo:2004:SAW
REFERENCES


REFERENCES

[Bishop:1998:ITG]

[Buse:1988:BR]

[Blattberg:1992:EUP]

[Backus:1993:TRB]

[Bollerslev:1996:PAC]

[Baltagi:2001:ERA]
<table>
<thead>
<tr>
<th>Reference</th>
<th>Title and Authors</th>
<th>Details</th>
</tr>
</thead>
</table>
REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES

115


REFERENCES

Butler:1987:II

Bordley:1993:EAA

Blundell:1997:SLM

Bia:2020:ACE

Bakshi:2010:DIJ
<table>
<thead>
<tr>
<th>Reference</th>
<th>Authors</th>
<th>Title</th>
<th>Journal</th>
<th>Volume/Issue/Year</th>
<th>ISSN</th>
<th>URL</th>
</tr>
</thead>
</table>


REFERENCES


[BS87b] Belongia, Michael T. and Richard G. Sheehan. The informational efficiency of weekly money announcements an economet-

[Brownstone:1989:EEN]


[Bowden:1992:PB]


[Breslaw:1995:MWC]


[Bhattacharyya:1998:AMF]


[Brezger:2008:MRB]


[Bormann:2020:DSD]

REFERENCES


Busetti:2003:VSS


Buhai:2014:TPE


Barigozzi:2022:TCT


Bansal:2004:RSR


Buja:1996:C


Burman:1984:C

REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES


[CCKR17] Laurent Callot, Mehmet Caner, Anders Bredahl Kock, and Juan Andres Riquelme. Sharp threshold detection based on sup-


REFERENCES


Xuan Chen and Carlos A. Flores. Bounds on treatment effects in the presence of sample selection and noncompliance: The wage


REFERENCES


REFERENCES


REFERENCES


REFERENCES


Chen:2007:MBC

Chernov:2007:RRP

Chen:2012:BSU

Chen:2018:UAE

Cheung:2020:LMF

Chimerine:1985:SSM
REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES

Cheung:1995:LOC


Chen:2017:AFA


Clayton:1994:CBE


Clark:1996:SSP


Clark:2011:RTD


Clements:1985:SNZ

Cleveland:1998:C


Clements:2014:FUE


Clements:2017:AMU


Christofides:2003:RTS


Chen:2020:NMD


Christensen:2014:DCB

REFERENCES


REFERENCES


REFERENCES


Coleman:1990:SSG


Collins:1991:PTB


Coleman:1993:SND


Considine:1990:SCV


Cook:1988:C


Cooper:1998:MRU


Chintagunta:1998:EID

Pradeep K. Chintagunta and Alok R. Prasad. An empirical investigation of the “dynamic McFadden” model of


Conway:1983:RRF

Conway:1984:RCR

Conway:1988:R

Conway:1988:SFS

Cecchetti:2001:SEU

Corsi:2012:DTV


REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES


[Deh03] Rajeev H. Dehejia. Was there a Riverside miracle? A hierarchical framework for evaluating programs with grouped data. *Jour-
References

Delong:1986:C

Deschenes:2007:EEF

Devereux:2007:IEV

DAmico:2011:FSM

Duan:2015:DTM

Diewert:2020:SBM
REFERENCES


REFERENCES


Deuchert:2019:DIE


DeLosSantos:2017:SLD


Damrongplasit:2010:DMS


Dickey:1988:C


Diebold:1988:C


Diebold:1988:SCC

REFERENCES

Diebold:2006:C


Diebold:2015:CPA


Diebold:2015:R


DiezdeLosRios:2015:NLE


DeJong:1996:BAC


deJong:1987:RED

deJong:2000:TSC

Daniel:1988:BR

Diebold:2000:URT

Durlauf:2017:ST

Dagum:1984:C

Dagum:1987:RTC
REFERENCES


REFERENCES


delaVina:1985:ESM


Dagum:1984:BIS


DeCoster:1991:NMD


DeCoster:1994:R


Durland:1994:DDT

REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES

Dua:1988:MFI


Duek:1997:MSG


Dueker:1999:CHQ


Dueker:2005:DFQ


Dufour:2009:C


Dunn:1983:D


Durevall:1998:DCI

REFERENCES

Dustmann:2004:ASF

Derrick:1985:EPA

Diewert:1988:NQS

DeJong:1993:EMA

Drost:2004:SDM

Dette:2020:PLS
Holger Dette and Weichi Wu. Prediction in locally stationary time series. *Journal of Business & Economic Statistics,
REFERENCES


REFERENCES


REFERENCES


References


REFERENCES


REFERENCES

Einmahl:2020:TMR


Fase:1984:C


Faust:2007:C


Foster:1992:DMI


Fong:1997:AUB


Frost:1999:AGE

REFERENCES


REFERENCES

Flores:2013:PIL


Fan:2016:IGI


Ferber:1984:WKF


Freidlin:2000:CTD


Fosten:2020:TNM


Fernandes:2019:SQR

REFERENCES


[FHDS11] Paul Frijters, John P. Haiksen-DeNew, and Michael A. Shields. The increasingly mixed proportional hazard model: an applica-


Findley:1983:C

Findley:1996:C

Fisher:1992:MDV

Fredriksson:2008:DTA

Fackler:1986:AVT

Forbes:1999:BAT

Fong:1997:JVR
191


[Feng:2020:MAN] Yang Feng, Qingfeng Liu, Qingsong Yao, and Guoqing Zhao. Model averaging for nonlinear regression models. *Journal of
REFERENCES

DEN RFSCFJ. ISSN 0735-0015 (print), 1537-2707 (elec-

Fiebig:1990:SAD

[FM90] Denzil G. Fiebig and Esfandiar Maasoumi. Specification analy-
sis in dynamic models. Journal of Business & Economic Statis-
tics, 8(4):443–451, 1990. ISSN 0735-0015 (print), 1537-2707 (elec-
tronic). URL http://www.tandfonline.com/doi/abs/10.1080/
07350015.1990.10509815.

Feenberg:1997:IAN

[FM97] Daniel Feenberg and Jeffrey A. Miron. Improving the accessibility
of the NBER’s historical data. Journal of Business & Economic Statis-
tics, 15(3):293–299, 1997. ISSN 0735-0015 (print), 1537-2707 (elec-

Frolich:2013:UQT

[FM13] Markus Frölich and Blaise Melly. Unconditional quantile treat-
ment effects under endogeneity. Journal of Business & Economic Statis-
tics, 31(3):346–357, 2013. ISSN 0735-0015 (print), 1537-2707 (elec-
1080/07350015.2013.803869.

Findley:1998:NCM

[FMB⁺98a] David F. Findley, Brian C. Monsell, William R. Bell, Mark C.
Otto, and Bor-Chung Chen. New capabilities and methods of
the X-12-ARIMA seasonal-adjustment program. Journal of Business & Economic Statis-
tics, 16(2):127–152, 1998. ISSN 0735-0015 (print), 1537-2707 (elec-
tronic). URL http://www.tandfonline.com/doi/abs/10.1080/

Findley:1998:R

[FMB⁺98b] David F. Findley, Brian C. Monsell, William R. Bell, Mark C.
Otto, and Bor-Chung Chen. Reply. Journal of Business & Economic Statis-
tics, 16(2):169–177, 1998. ISSN 0735-0015 (print), 1537-2707 (elec-
tronic). URL http://www.tandfonline.com/doi/abs/10.1080/
07350015.1998.10524750.

Farrell:1997:EBS

[FMT97] Patrick J. Farrell, Brenda MacGibbon, and Thomas J. Tomber-
lin. Empirical Bayes small-area estimation using logistic regression


[FP97] Marcel Fafchamps and John Pender. Precautionary saving, credit constraints, and irreversible investment: Theory and evidence
REFERENCES


**Fiorentini:2001:ONA**


**Fong:2002:RUB**


**Fan:2014:QML**


**Fan:2014:R**


**Franke:2014:C**

REFERENCES


REFERENCES


REFERENCES

198


REFERENCES


REFERENCES

200

Fleissig:2005:TSV

Faust:2009:CGR

Fang:2020:REA

Francq:2013:EML

Francq:2014:C

Fan:2018:NAI
REFERENCES


REFERENCES

Graham:2016:EED


Gurmu:2012:FBC


Gertler:1988:LVM


Geweke:1988:C


Geweke:1988:SCB


Geweke:1991:ER


Geweke:1992:ER

REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES

[209]


REFERENCES


REFERENCES


REFERENCES

ISSN 0735-0015 (print), 1537-2707 (electronic). URL http://
2115710. See [GKR22a, RR22, Kil22, PM22].

Gungor:2013:TLF

[GL13] Sermin Gungor and Richard Luger. Testing linear factor pric-
ing models with large cross sections: a distribution-free approach.
ISSN 0735-0015 (print), 1537-2707 (electronic). URL http://
740435.

Gungor:2016:MTM

[GL16] Sermin Gungor and Richard Luger. Multivariate tests of mean-
variance efficiency and spanning with a large number of assets
and time-varying covariances. Journal of Business & Eco-
nomic Statistics, 34(2):161–175, 2016. ISSN 0735-0015 (print),
1080/07350015.2015.1019510.

Gorodnichenko:2019:FEV

[GL19] Yuriy Gorodnichenko and Byoungchan Lee. Forecast error vari-
ance decompositions with local projections. Journal of Business &
1537-2707 (electronic). URL http://amstat.tandfonline.com/

Guo:2020:HSI

[GL20] Chaohui Guo and Jialiang Li. Homogeneity and structure identi-
fication in semiparametric factor models. Journal of Business &
1537-2707 (electronic). URL http://amstat.tandfonline.com/

Gabler:1993:SEB

[GLL93] Siegfried Gabler, François Laisney, and Michael Lechner. Semi-
nonparametric estimation of binary-choice models with an appli-
cation to labor-force participation. Journal of Business & Eco-
nomic Statistics, 11(1):61–80, 1993. ISSN 0735-0015 (print), 1537-
2707 (electronic). URL http://www.tandfonline.com/doi/abs/
Guerin:2020:MST


Gaglianone:2011:EVR


Guttman:1983:BIM


Gritz:1997:MIU


Garcia:2006:C


Guerin:2013:MSM

Grin:2020:BQT

Gottlieb:1985:IEI

Gospodinov:2011:SIR


Gospodinov:2015:MDE

Gastwirth:1986:LST

Gagne:1998:CFF


Goidin:1985:SAC


Goldberger:1984:RRR


Gomez:1999:TEM


Gomez:2001:UBF


Goodwin:1993:BCA

REFERENCES

Goodwin:1996:SDF


Gordon:1989:RFA


Gospodinov:2002:BBI


Gospodinov:2010:INN


Goudreau:1984:AQS


Garber:1988:C

Geweke:1998:PDR

Gonzalo:2012:RSP

Gonzalo:2017:IPI

Goncalves:2015:BPI

Goldsmith-Pinkham:2013:R

Goldsmith-Pinkham:2013:SNI
REFERENCES

Guerrero:1998:MIE


Groen:2013:RTI


Giovannins:1989:ERD


Gneiting:2011:CDF


Grishchenko:2012:RHA

REFERENCES


REFERENCES

Gonzalez-Rivera:2013:CRI


Grossman:1986:OSD


Gonzalez-Rivera:2011:ADS


Godfrey:1984:MBS


Gregory:1991:TLR


Gregory:1991:CTI

Guay:2003:IIN


Ghysels:2006:C


Guo:2006:IVS


Gourieroux:2010:DPW


Giudici:2016:GNM


Gordon:2004:ARS

REFERENCES


REFERENCES


REFERENCES


REFERENCES


Hansen:1997:AA


Hanson:2002:TPI


Hansen:2005:TSP


Hansen:2017:RKU


Han:2019:SEF


Hartman:1983:ESR

REFERENCES


REFERENCES


[HD85] Dale Heien and James Dunn. The true cost-of-living index with changing preferences. *Journal of Business & Economic Statisti-


REFERENCES


REFERENCES


REFERENCES

Han:2019:SMA


Hauzenberger:2022:FFB


Hahn:2018:BFM


Hansen:2008:EMI


Haldrup:2007:CPC


He:2019:SIR

Holmes:1991:FFF


Hansen:1996:FSP


Hess:1997:MCB


Hyslop:2001:BCO


Hillmer:1985:MVM


Hill:1986:CBA

REFERENCES

Hill:1989:C

Hill:1991:C

Ham:2000:TFI

Harbo:1998:AIC

Horrace:2020:NCT

Hazilla:1986:SEC


REFERENCES


Hart:2004:FCF


Hansen:2006:RVM


Hansen:2006:R


Han:2016:BAS


Hsu:2020:CTE


REFERENCES


REFERENCES

Horny:2012:JDW

Hay:1984:LTE

Homan:1991:TSR

Hogan:1983:C

Hogg:1988:C

Hoga:2019:CIC


REFERENCES


REFERENCES


REFERENCES


Hughes:1989:PAM


Hidiroglou:1993:PAD


Hansen:1996:EEL


Harvey:1996:EAS


Holmes:1996:NBB


Hall:1999:SST

Hong:1999:NTA


Hodge:2016:SVT


Hansen:2019:DMV


Huber:2019:FSI


Huang:1987:ESU


Hsieh:1989:MHD


REFERENCES


REFERENCES


REFERENCES


REFERENCES

Imbens:2002:GMM


Inclán:1993:DMC


Ingram:1990:EMA


Ingram:1990:SSG


Inoue:2015:C


Iacone:2021:STO

REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES

Jun:2016:TEU


Jeong:1991:MET


Jun:2016:TDM


James:2018:SVM


Jobson:1988:C


Jochmans:2018:SAN

REFERENCES


REFERENCES


REFERENCES


[Jorgenson:1999:IGP]


[Juarez:2010:MBC]


[Jo:2019:MUT]


[Juodis:2020:LEF]


[Jorgenson:1988:TSB]

REFERENCES

Jacobs:2020:CGM

Jagannathan:2002:GMM

Jaggia:1995:CTO

Juhl:2014:NTP

Juodis:2018:PPD

Juselius:1998:SVD


Kang:1986:UAF


Kapetanios:2010:TPD


Karolyi:1995:MGM


Kasahara:2009:TIT


Koopman:2004:SSM


Koenker:2010:MMQ

REFERENCES


Kilian:2000:RBT

Kerr:2008:CSB

Kappe:2020:STF

Keane:1992:NIM

Keane:1997:MHS

Kennedy:1995:RTE
REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES


References

Koop:2010:DPR


Kling:2001:IIV


Kline:2016:IDC


Kahn-Lang:2020:PPD


Kiefer:1985:HLS


Kapetanios:2008:FUB


REFERENCES


[KMV10] Siem Jan Koopman, Max I. P. Malle, and Michel Van der Wel. Analyzing the term structure of interest rates using the dy-


REFERENCES


Koop:1991:IPR


Korniotis:2010:EPM


Korobilis:2019:HDM


Koop:1994:BEA


Koop:1994:PPL


Koop:2000:MSO

Kott:1984:STA


Kott:1985:NMB


Kott:1987:NPS


Koulayev:2013:SDP


Kowalski:2016:CQI


Kozbur:2020:IAS


Koo:2000:MR


Koop:2013:IBD


Kemp:2020:DVM


Koch:1988:ECD


Koch:1990:DRB


Keane:1992:EPD

REFERENCES


REFERENCES


Kim:2008:MCB


Kim:2017:TJT


Kashaev:2020:DSC


Kvanli:1998:CCI


Kennickell:1997:RRH


Koulovatianos:2009:NHT

REFERENCES

Khan:2011:HTM

Kneip:2016:THN

Kim:1995:EER

Kline:2013:C

Khan:2018:DSE

Kitagawa:2019:EMT
REFERENCES

Tse:2012:EHF


Kumbhakar:1987:PFP


Kumbhakar:1989:ETE


Kuttner:1994:EPO


Kilian:2013:DOP


Kao:1990:TSE

REFERENCES


REFERENCES

Wong:1990:RTS


Kobayashi:2021:BA


Kruger:2020:GC


Lillard:1984:TD


Labadie:1990:SG


Lahiri:2012:CM


[Lancaster:1997:ESI]

[Lavetti:2020:ECW]

[Lo:2016:OJR]

[Lee:1985:MLM]

[Loyal:2022:DCC]

[Lan:2022:IHM]
Wei Lan, Xuerong Chen, Tao Zou, and Chih-Ling Tsai. Imputations for high missing rate data in covariates via semi-supervised


References


REFERENCES

295


Li:2002:SSC


Lin:2020:TSS


Li:2022:SRM


Li:1999:TSP


Li:2005:WCR


Li:2011:SBA

Li:2015:SSP


Lian:2012:SEA


Liesenfeld:1998:DBM


Lin:1986:ALP


Lin:1997:IRF


Ling:2014:Ca

Litterman:1983:RWM


Litterman:1986:C


Litterman:1986:FBV


Litterman:1986:SAE


Little:1988:MDA


Little:1988:R


Liu:2014:IEE

REFERENCES


REFERENCES

Lamoureux:1994:ETV


Larsson:2007:IPC


Lanne:2010:SVA


Lanne:2019:GEN


Liao:2022:VCM


Li:2011:STH

REFERENCES


[LLR13] Qi Li, Juan Lin, and Jeffrey S. Racine. Optimal bandwidth selection for nonparametric conditional distribution and...
Lazarus:2018:HIRa


Lazarus:2018:HIRb


Lan:2015:TDL


Lau:1990:DSR


Li:2020:STI

REFERENCES


LaCour:2000:MEA


Loaiza-May:2022:SBE


Leon:2009:PPS


Loaiza-May:2020:RTM


Leybourne:1996:CET


Lahaye:2020:RJV

Jérôme Lahaye and Christopher Neely. The role of jumps in volatility spillovers in foreign exchange markets: Meteor shower

Lieli:2010:OBP


Lewbel:2010:ER


Loddo:2011:SMS


Lobato:2003:TNA


Los:1985:MPI


Loudermilk:2007:EFD

Lou07 Margaret S. Loudermilk. Estimation of fractional dependent variables in dynamic panel data models with an application to firm dividend policy. *Journal of Business & Economic Statistics*,
REFERENCES


Tong Li, Isabelle Perrigne, and Quang Vuong. Semiparametric estimation of the optimal reserve price in first-price auctions. *Jour-
REFERENCES


<table>
<thead>
<tr>
<th>Reference</th>
<th>Authors</th>
<th>Title</th>
<th>Journal</th>
<th>Volume</th>
<th>Pages</th>
<th>Year</th>
<th>ISSN</th>
<th>URL</th>
</tr>
</thead>
</table>
Liao:2015:SBD


Lee:2016:MST


Lam:2020:ESS


Lee:2020:VMD


Li:2020:LAH


Lutkepohl:2022:HPV

REFERENCES


REFERENCES


REFERENCES

Lee:2015:FEP


Lundbergh:2003:TVS


Ling:2019:TSC


Lu:2015:CSC


Lucas:2000:NOE


Lumsdaine:1995:FSP

REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES

McAleer:2014:C


McCall:1995:IUI


McCulloch:1997:MTT


McCloskey:2019:AUT


McDonald:1987:NML


McDonald:1987:R

REFERENCES


REFERENCES


Mele:2022:SMH


Merz:1999:TSE


Metin:1998:RBI


Meyer:1988:CEM


Meyer:1995:NQE


Menezes-Filho:2005:CSC

REFERENCES


REFERENCES


REFERENCES


Maheu:2012:CBB


Maasoumi:1988:MMW


Masulis:1995:ODS


Miller:1995:UAP


McCraken:2016:FMM

REFERENCES


Morrison:1993:ICA


Moschini:1991:TPC


Moschini:1999:ILC


Moulton:1987:DGE


McGuckin:2007:MTU


Maravall:1983:PDE

REFERENCES


[Morrison:1988:GNM] Donald G. Morrison and David C. Schmittlein. Generalizing the NBD model for customer purchases: What are the implications...

**Morrison:1988:**


**Mork:1989:**


**Morrison:1996:**


**Miller:1997:**


**Moulton:1999:**


**Morriarity:2003:**

[MS03] Chris Morriarity and Fritz Scheuren. A note on Rubin’s statistical matching using file concatenation with adjusted weights and
REFERENCES


Morgan:1996:IOC


Morgan:1999:LMC


Murphy:2002:EIT


McMillen:2003:AT


Meitz:2006:EMA


Millimet:2009:SPS

REFERENCES


Magee:1991:SRP


McCracken:2018:AIP


Medeiros:2019:FID


Milunovich:2018:SES


Nelson:1992:ICU


Neftci:1993:SAS


REFERENCES

Ng:2009:ER


Nakamura:1987:BR


Nakamura:1988:BR


Norwood:1985:CAS


Normandin:1994:PSE


Nordhaus:1999:BCA


Nelson:1985:NFR

REFERENCES


REFERENCES

Ni:2007:IBE


Nelson:1994:QAP


Nolte:2012:LSI


Neumark:1991:CWI


Neumark:1995:MWE


Nakajima:2013:BAL

REFERENCES

Naik:2010:MIB

Nolde:2020:CEA

Ooms:1997:PCB

Ohta:1986:APQ

Ozabaci:2014:ANR

Ohta:1987:GCH


[Olm09] Sheila M. Olmstead. Reduced-form versus structural models of water demand under nonlinear prices. *Journal of Business & Eco-
REFERENCES

Oomen:2006:C

Oomen:2006:PRV

Olea:2013:RTW

Oh:2015:MDH

Oh:2018:TVS

Ord:1993:C
REFERENCES

Ohanissian:2008:TSL


Osborn:1989:PPA


Oparina:2020:ASW


Ostry:1984:OEO


Oster:2019:USC


Otneim:2021:LGP

REFERENCES


Parzen:1985:BR


Pakos:2011:EI


Pantula:1991:ADU


Parks:1983:D


Patterson:1986:SAW


Patton:2015:CA

REFERENCES

Patton:2019:CPM


Pfeffermann:1991:SNE


Phipps:1995:RES


Peters:2006:TCS


Pelger:2021:DTS


Pena:1990:IOT

Perron:1990:TUR


Peters:1984:SNB


Pereda-Fernandez:2019:CBR


Pammer:2000:FPN


Pfeffermann:1991:ESA


Pfeffermann:1991:R

REFERENCES


Phillips:2010:IFG


Pei:2020:NBC


Picci:2001:ELS


Pierce:1983:SAM


Pierce:1984:CSA


Pischke:1995:MEE


REFERENCES


(Pei:2019:PMC) Zhuan Pei, Jörn-Steffen Pischke, and Hannes Schwandt. Poorly measured confounders are more useful on the left than on the
REFERENCES


**Penn:1992:UBA**


**Perron:2010:LML**


**Peck:1987:VIA**


**Partridge:1998:GBV**


**Pena:1984:RMB**

REFERENCES


REFERENCES


[PS96] Bruce Petersen and Steven Strongin. Why are some industries more cyclical than others? Journal of Business & Economic
REFERENCES


REFERENCES

Pesaran:2004:R


Pesaran:1992:SNT


Polson:2000:BPS


Poirier:2003:PDO


Patton:2011:POG


REFERENCES


Perron:1992:TUR


Paap:2003:BEM


Psaradakis:2022:UTA


Parker:2006:SCC


Pendakur:2010:GCG


Pelger:2022:ISP

REFERENCES

Pelger:2022:SVF


Phillips:2006:C


Perron:2009:TST


Poskitt:2017:VAM


Perron:2019:TCF


Patel:1990:SPT

REFERENCES

(Poirier:2019:EMM)

(Pan:2020:SEC)

(Qi:1999:NPS)

(Qian:2019:ICS)

(Qian:2022:BIC)

(Qu:2011:TAS)

...


REFERENCES


Qin:2015:EAI


Racine:1997:CST


Racine:2001:NPS


Radner:1983:AES


Rosenberg:1999:HBM


Ramajo:1994:CRF

[Ram94] Julián Ramajo. Curvature restrictions on flexible functional forms: an application of the minflex Laurent almost ideal


REFERENCES


REFERENCES


REFERENCES


REFERENCES

Rossi:2014:C


Rothe:2015:DCE


Rouse:1995:DDE


Ramsey:1994:CNM


Rothwell:1997:OLN


Rubio-Ramirez:2022:CNR

REFERENCES


Rao:1992:CSE


Raj:1994:TBA


Ryu:1994:CSV


Rossana:1995:TAE


Rungsuriyawiboon:2007:DEE

REFERENCES


Russell:2019:SBF


Racine:2019:SNM


Rhodes:1986:EAC


Robins:1986:SAL


Roley:1996:SIR


Ryan:1998:SMI


REFERENCES


REFERENCES


Schafer:1987:MED


Schauen:1988:C


Schwert:1989:TUR


Schwert:2002:TUR


Scotti:2014:C


Shen:2020:MTI

REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES


[Tay19] James W. Taylor. Forecasting value at risk and expected shortfall using a semiparametric approach based on the asymmetric

**Turnovsky:1984:ESS**


**Terza:1985:RFT**


**Taddy:2016:NBA**


**Trimble:1983:EUI**


**Trabelsi:1989:BAF**

REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES

Valiant:1991:VEP


VanBiesebroock:2008:SPE


Varneskov:2016:FTR


Viscusi:1995:GLR


VanderHoeven:1986:MSA


VanderKlaauw:2005:C

vanderKnoop:1989:MIM


vanderKlaauw:2003:TNA


Vrontos:2000:FBI


Verbrugge:2012:DCP


VanDijk:1999:TST


VandenBerg:1997:JSC

REFERENCES

vonHagen:1989:RCP


vonHaefen:2004:EWA


Vinod:1985:MED


Vinod:1985:R


ValleeAzevedo:2006:TBC


Van:2004:PGF


REFERENCES


Volpicella:2022:SIT


Vossmeyer:2016:SST


Vanhonacker:1992:UMA


Vlaar:1993:MWE


VannOphem:1999:MLM


vonUngern-Sternberg:1987:DSN

REFERENCES


REFERENCES

[Watanabe:2003:EDB]

[Wolfson:2004:MW]

[Weisberg:1986:BR]

[Wedel:1996:EFM]


[Wecker:1989:CAA]
REFERENCES


REFERENCES

Winkler:2005:C


Wang:2008:EFO


Wilson:1991:HMC


Wang:2007:RRS


Wu:2018:BIA


Wang:1998:APD

Wang:2020:IGS


Wang:2019:STT


Wu:2022:ION


Whiteside:1989:RRC


Wurst:1989:ESS


Wolff:1987:TVP

REFERENCES


REFERENCES


References

Wright:2015:C


Wang:2020:SAD


Weisberg:1984:PIL


Wu:2019:RLC


Wüthrich:2020:CTQ


Wegmann:2011:BIS

REFERENCES

West:1996:CAI


Wheelock:2009:RNQ


Wen:2020:TKE


Wang:2000:BTS


Wu:2015:NIT

REFERENCES

Wooldridge:2020:IAS


Wooldridge:2020:R


Wang:2022:TMD


Xu:2021:DTS


Xu:2020:PEE


Xie:2022:IGE

REFERENCES


Xu:2016:DVC


Yamamoto:2016:FNF


Yang:2020:NCE


Yang:2020:SEC


Yao:2008:DFS


Yao:2014:Ca

REFERENCES


REFERENCES


Yitzhaki:1996:ULR


Yu:2014:C


Yang:2017:IHT


Yin:2019:FIC


Yu:2017:GCA


Yang:2020:UTD

REFERENCES


Yu:2022:CFA


Yamauchi:2019:MSV


Yogo:2008:APU


Yogo:2009:C


Young:1988:CNM


Yasar:2008:FTT

Mahmut Yasar and Catherine J. Morrison Paul. Foreign technology transfer and productivity. Journal of Business & Economic


REFERENCES


Zellner:1993:RMT


Zheng:2000:ION


Zhang:2022:UFE


Zellner:1992:CCC


Zhao:2019:CIB


Zhao:2015:ILA

REFERENCES


REFERENCES


REFERENCES


REFERENCES

