
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/](http://www.math.utah.edu/~beebe/)

06 March 2019  
Version 1.00

**Title word cross-reference**

AR(1) [Kru08, Kru14, PSS03a, PSS03b]. ARCH(∞) [HZ07b, HZ07c]. *F* [BM00b]. GARCH(1,1) [Cor00]. *hv* [Rac00]. *k* [GL02]. *m* [Deo00a, GH06a]. *N* [GV07, HR07]. *Q* [HLNS06]. *t* [BM00b, Des06, GGHW08]. *τ* [Fit04].

-block [Rac00]. -class [GL02]. -consistent [HR07]. -dependent [Deo00a].-distributions [GGHW08]. -estimators [Fit04]. -tests [BM00b].

/unit [Kru14, Kru08].


2000 [Ano00s, Ano00r, Ano00p, Ano00m, Ano00q, Ano00l, Ano00i, Ano00m, Ano00k,
Ano00j, Ano00o, Ano00i]. 2001
[Ano01o, Ano01m, Ano01p, Ano01r, Ano01q, Ano01n, Ano01l, Ano01k]. 2002
[Ano02s, Ano02q, Ano02r, Ano02p, Ano02m, Ano02o, Ano02n, Ano02l, Ano02i]. 2003
[Ano03s, Ano03t, Ano03w, Ano03v, Ano03y, Ano03u, Ano03r]. 2004
[Ano04s, Ano04u, Ano04t, Ano04v, Ano04r, Ano04q, Gra06]. 2005
[Ano05z, Ano05-28, Ano05x, Ano05v, Ano05y, Ano05-27, Ano05w]. 2006
[Ano06x, Ano06u, Ano06p, Ano06v, Ano06r, Ano06t, Ano06s, Ano06w, Ano06q]. 2007
[Ano07p, Ano07q, Ano07o, Ano07n, Ano07r]. 2008
[Ano08r, Ano08q, Ano08s, Ano08p, Ano08o]. 2009
[Ano09n, Ano09s, Ano09t, Ano09r, Ano09t]. 201-400 [Ano03x]. 2SLS [DLM06, fl07a].

30 [SCF08].

50th [Gra07].

75 [RU05].

'87 [Bat00].

95 [KA02].

Ability [Arc04, CM05, CS001, HHM04]. absence [Pes04]. academically [Reb04]. accomplishments [SEGG06]. accuracy [BK06, CM01, CW07b, CS02, CS06c]. accurate [FRW05]. ACD [ACMP08]. achievement [HHM04, Mat08, vdK08]. Achievements [Hen01]. across [AT07, Lav01]. action [Lon04b]. actively [AAD05]. activity [BMS07, IV06, Phi01]. Adaptive [BBvDvO04, BGG08, XP08, CG07, SS06, VKG09]. addendum [PJH07]. additional [Hu06]. additive [PS08]. additivity [GL01]. Adjusted [Per00]. adjustment [DLH06, SS01]. adjustments [SS00]. Administrative [LSW08]. admissible [MS04]. admissions [MZ04]. advances [BLvD04]. adverts [Ano02c]. affect [Lal08]. affine [DMN05, EHL06, Sin01]. affinity [HD08]. affirmative [Lon04b]. against [BT03b, BT04b, HL09, Kle04]. age [Cos03, HSWW08]. agents [KM09]. aggregate [JMR09]. aggregated [CM07a, vDP08]. Aggregation [GG04, Zaf07, Bar07, DS05, Haf08, KLV04, MR04, Za04, vGLP00]. aggregation-theoretic [Bar07]. agreement [BEP08]. agricultural [PN05]. AHEAD [Gew03]. AIDS [WKV03]. Aigner [Ano05h, Ano08a]. AIM [FS08a]. air [AD05, MMS+08b]. Aitken [GL00a]. al [Bas03b]. algorithm [JST06]. algorithms [BW02, BD04, Nie00]. allocation [MS09a, WW09]. allocative [KT05, KW06a, KW06b]. allowing [KP09b, MR03]. Alternative [CS07a, CGGT03, Dav06a, FKS05, RT04, SA04, DGR08, GO05, GT06, Hid03, HL09, KP09b, MMS+08b, Phi00, SV07b]. alternatives
American Analysis Americans among Analysis Analytical Antitrust arrays arrest assumptions attributable
attrition [Bha08, Das04]. auctions [BP06, Bre07, BP07c, EL03, HKL05, HS03, LPV00, Li05, McA08].

augmentation [IvD05]. augmented [IS08, Moe08]. August [Ano00r, Ano01m, Ano02r, Ano03s, Ano05z, Ano06x]. Australian [ACMP08]. Author [Ano01e, Ano01a, Ano01b, Ano01c, Ano01d, Ano02a, Ano02b, Ano02c, Ano02d, Ano02e, Ano02f, Ano02g, Ano03c, Ano03a, Ano03d, Ano03e, Ano03f, Ano03b, Ano04b, Ano04c, Ano04a, Ano04d, Ano04e, Ano04f, Ano05b, Ano05c, Ano05d, Ano05e, Ano05f, Ano06a, Ano06b, Ano06c, Ano06d, Ano06e].

Authors [Ano02t]. auto [CR08, XL04]. auto-regressions [XL04].

autocorrelated [M¨ul05, RT06]. autocorrelation [BSJK07, BLS06, Cho00]. Autocovariance [AT05, LP08d]. automatic [EL09]. autoregression [Gal09, PPC04, Rot02, Shi01]. autoregressions [Des06, DT00, GK04].

Autoregressive [GJS09, KYH09, MM08, BGG08, Cho05, DS04, Dis08, DDS07b, DT00, ES01, FG06, GW05, Gos02, Han03, HW06, fL07a, fL07c, MN00a, NS03, PB09, PT05, RJ02, RT04, XP08, ZRT01]. average [Ban07, For05, Fr¨o07, IL09]. Averaging [Wri08, FLS01, Han08]. aversion [ASL00].

Award [Ano08a, Ano05a, Ano05h]. B [WW02]. B-robust [WW02]. back [Gra07]. Bagging [LY06]. Bahadur [KP09a]. balanced [DS04]. balances [HKL05]. band [CN06]. bandwidth [ZBK09]. bargaining [Fr609]. based [ABW07, AG09, BbDv04, BGG08, BL08, Ber01, Bow07, BT01, DCPX07, CF06b, CF06a, CP07a, CS07b, CDS09, DGR03, Dah09, DFG04, DG07, DK02b, DKBG04, DJ06, DT07, FFP07, GP02b, HJJS07, HH00, Hor02, Kar02, KPN09, Krs01, Kra06, LL09, LH03, Li09, MT03, PS09b, Rm02, RS00, Sak07, SS00, Sk07, ST01b, SS01, SW07b, Xu09, dJS07, vAJM02]. baseline [CJ07]. basis [DG07]. Bayes [Zel07a, CH02, KP02, Rei07, Zel07b]. Bayesian [AD05, BLvD04, BHH08, CC04, CH00, CP04b, Cla07, CHMR08, DIW00, DGR08, FVRR04, FKS00, FLS01, GSN08, Gew01, GS04, HTV07, HK03, HM03, Hm03, Iv05, Jj00, Jj05, JMR09, Kim02, KP02, KZ03, Kie04, KY09, KV00, Koo01, KP04b, KT06a, KT05, LG02, LS08a, LW01, MN00a, MZ04, McC08a, MPR00, MS04, MT03, MT08b, Nak00, NS03, Nob00, OC05, OP04, PS08, RT06, Sar03, SP01, SY04, Vii06, Wri08, Ys07, Zel02, Zel07d, ZBK09].

be [GM06a, HLZ07, MPS09, Mor09]. beat [EH06]. beaten [HLZ07]. behavior [CDS08, vdkW08]. behaviour [HI03, HI07, Rei07]. behind [KSC09]. beliefs [Leh09]. Benchmark [FLS01]. benefits [EL05, Lai08]. bereavement [WKV03]. Bertrand [FtC03]. better [BN06b]. between [AHM03b, ABCD07, CHS07, CSW00, HLW09, KS02, OZC08, Rob05, vdkW08].

Beveridge [Kim08, Nel08, OZC08]. Beyond [ADG09]. Bias [PS07a, BU07b, CS07a, HS07, HD08, IL09, Jl08, KMR07, LS09a, Mal08, Rus06, RU05, TC09]. bias-corrected [IL09]. biased [BR05a]. biases [CES08]. bilinear [FMZ08]. Binary [AC03b, BMM09, BD07, Cc00a, Cc00b, Cc01, FL03, KY09, LY06, LS08b, MM07, Mno04, MS06, Rto09].
binding [Li05, MT08a]. binomial [Mac04]. Birth [BvS08, LP03].
Birth-spacing [BvS08]. bivariate [CZ07, GTP06, Lie01, MS06, OP04].
black [CL00]. black-white [CL00]. block [Rac00]. blocks [And06, Hid03].
Board [Ano04p, Ano02i, Ano02j, Ano03g, Ano03h, Ano03i, Ano03j, Ano03k,
Ano03l, Ano03m, Ano03n, Ano03o, Ano03p, Ano03q, Ano04g, Ano04h,
Ano04i, Ano04j, Ano04k, Ano04l, Ano04m, Ano04n, Ano04o, Ano05k, Ano05l,
Ano05m, Ano05n, Ano05o, Ano05p, Ano05q, Ano05r, Ano05s, Ano05t,
Ano06f, Ano06g, Ano06h, Ano06i, Ano06j, Ano06k, Ano06l, Ano06m, Ano06n,
Ano06o, Ano06p, Ano07a, Ano07b, Ano07c, Ano07d, Ano07e, Ano07f, Ano07g,
Ano07h, Ano07i, Ano07j, Ano07k, Ano07l, Ano08b, Ano08c, Ano08d, Ano08e,
Ano08f, Ano08g, Ano08h, Ano08i, Ano08j, Ano08k, Ano08l, Ano09b, Ano09c,
Ano09d, Ano09e, Ano09f, Ano09g, Ano09h, Ano09i, Ano09j, Ano09k, Ano09l,
Ano09m]. bond [DL06, EHL06]. bonus [BR05b].
Bootstrap [Bie02, Cha04b, CS05, CS06a, CI08, DM02, HK06, Hor02, MPS09,
Ses06, AB01, ALM06, DH05, Dav02c, Dav06a, DM06, DF07, DF08a, DF02,
GW04, Gos08, HM03, Hid03, Hid05, HS00, Hor01b, KS08a, LT06a, Par06a,
PPP06, Wha00, YH06, vGK02]. Bootstrapping [BT04a, CPS06, FNS04, GK04, HLNS06, IS06].
both [KP09b, RL04, YdJL08]. bound [JST06]. Boundedly [Can07]. Bounding [Hu06]. bounds [DFH06, San07, ST01a]. Box [HLNS06]. branch [JST06].
branch-and-bound [JST06]. brand [CKP01]. break [EM07, KLN02, KP09a, KP09b, Kur02, MOC05]. Breaking [LP08a, vdK08].
Breaks [BM06, AC03a, Ano05u, BU05, BT03b, CM05, DH00, GTU05,
GGV08, MN00a, PZ05, PT05, PT07b]. Britain [GO07]. buffer [HS02b].
Burg [BD04]. bus [EL05]. Business [PQT01, GRS06].

C. [Dei01]. Cactus [Bas03b]. Calculating [Lew03, CJ07]. Calculation [Wu03].
calendar [STW01]. calibration [DGR07]. Can [EHL06, HLZ07, DM04, Mor09]. canonical [DFG04]. cap [JKS03]. capacity [FTC03]. cards [CGS08]. Care [Vin01, EL05, SW01b, KYH09]. Carlo [BM00a, BBvDvO04, CNS02, CS06b, DGR06, Duf06, Dur06, GRZ07, KW06b,
LG02, MN00b, VI02, Vi01]. case [Bas03b, CP02, CR08, Cop03, DMN05, JM07, San07, STW01]. cases [Can07, Gas03, JDGZ03, Lew03]. cash [HLK05]. categorical [LMR09, RL04].
Cauchy [SS00]. causal [AHM+03b, Gra03, Hoo03, MR03]. Causality [BBU06, Vi01, ACM03, BC06, DJ06, DPR06, Eic07, Flo03,
GRZ07, Han03, Hec03, Hid05, HLW09, McC07b, MC06, MS06]. cause [DM04]. caused [Bha08]. causes [BM06, WvDW03]. CCA [DS04].
celebrate [Gra07]. Censored [BP07b, BCY00, CMvS00, CK00, DT09, HH04, KP01b, KT09, jLV06].
censoring [CGM08, HKP02, KT07]. Central [JP09a, Dav02a, Dav02b, PSS07b]. certain [Zd03]. ceteris [BS00]. Chain [Oul08, CNS02, LG02, Nak00]. chains [McC07a]. challenges
Changes [CL00, HW08b, BC08b, CL09, CCZ08, Han03, Hiil05, KP08].

Chamberlin [Bas08].

Change [Car02, BR05a, BMS07, BJKY07, BT04b, Can07, CT08, CCZ05, DP08a, Fit04, GG03, GkvD07, Han00, HL06, HLT12, Kim00, KA02, Laz05, LS08b, PR03, PQ06, Qu08]. change-point [LS08b]. changed [Kim08, Lon04a].

change [Car02, BR05a, BMS07, BJKY07, BT04b, Can07, CT08, CCZ05, DP08a, Fit04, GG03, GkvD07, Han00, HL06, HLT12, Kim00, KA02, Laz05, LS08b, PR03, PQ06, Qu08].

Changes [CL00, HW08b, BC08b, CL09, CCZ08, Han03, Hiil05, KP08].

changing [ABG05, JX05a, JX09, Za0f07]. chaos [SL04]. characteristic [Sin01, SW07b]. Characteristics [FGN05, KS08b]. Charles [CDN08].


choice [AC03b, BD07, BHH08, Car07, Che00a, Che00b, CW07a, CN07, HP04, HS00, Jinn09, KY09, FL00, Lon04a, Man00, Man07, Moo04, MME05, Oku09, OJH07, Ram02, Sto09, Stue03, Tab00]. choice-based [Ram02]. choices [CKP01].

Choosing [DIN09, AB01]. CIR [JKS03]. citation [SV07a]. claim [JH00].

class [FMZ08, GL02, Plo04]. classical [CH03b, Das03b, KZ03, KP04b]. classical-type [Das03b]. Clive [SEGG06]. Closed [Yu07]. Closed-form [Yu07]. clustered [CH00]. clustering [GM06b]. co [CH09].

comovements [CHP09]. coal [SBES05]. coefficient [BH07, CDXW06, Cai07, CLP09, C207, Dis08, JMR09, KLV04, KTO6a, MW08, Xia09a].

coefficients [CK03, DFH06, ES01, Li00]. coincident [IV06]. cointegrated [And02, BW02, CM07a, CS001, Han03, KP08]. cointegrating [ABG05, CPS06, JH02, JH06, KHL09, LS00, LST03, NS07b, RY02, Seo07, Shi01, Xia09b, dJ01, dJ02a].

Cointegration [RI05, ABG05, AV09, BKN09, BL02b, BH02, BRC02, BT03a, CH03a, CH08, CN06, CS06b, Dav02c, Dav06a, HS02a, HML02, HPU06, HRO7, HS02b, Jann05, JX05b, KP02, MR01, Pes04, RO06b, Seo06, VI06, XP02a, Xia09a].

collective [LP08c]. collectively [CDSV08]. college [Arc04, BS04, BGGK04, Cap04, CL09, Gro04, HD08, JL050, Lon04a, Reb04, SS04, LS04, Lon04b, Rot04].

college-educated [BGKT04, Gro04]. collinear [DT07]. colloquy [KY09].

combination [AT06, GT09]. combinations [ET04, San07]. Combining [KPS07a, MJ05, vBDX01, DT09].

Comment [Lüt01, No00, WWM01, Kri01]. Comments [Dei01, Zcl01, Gra05, Gra06, Hor01a]. Common [AV06, EM06b, GTP06, HPU06, Par06b, Bai04, CMI09, CKL06, CS06b, GRS06, VI02, VF05].

community [JL05]. comovement [CFT06]. comovements [CSW00].

company [CR08]. comparable [Das03b]. Comparing [FVRR04].

Comparison [GP02a, LST03, AL04, BR08, CS07b, FS07, Ink00, MSW06, MN00b, OP04].

comparisons [HMSA03]. compatible [CLP03]. compensation [Jur02, Lew03]. competing [JM07, Li09]. competition [FTC03, MC08].

complete [LP08d, Plo04]. completely [Can07]. complex [BEP07, Gre06, PSS07b]. compliance [BR05b]. component [BSJ01, BBP07, BS07]. component [BSJ01, BBP06, BSEY01, BR09, CH02, FL00, PY09a]. components [CKL06, Dav02d, DGR08, DSO6, KPP07]. composite [SK06b].

computation [rMCGJL08, FS08b, MCC08a]. computing [HH00, ST01a].
concentration [PS07b]. concentrations [OK00]. condition [BS00, CHS07, EM06a, NS07a]. Conditional [KYH09, Ots08, AC07, AT06, AMS07, BN01, BV04, BK07, BZ02, BZ04, CW08, CGM08, CMvS00, CCZ08, CP09, CHJ06, CS06a, CS06c, DS07, DE07, DS08a, Dek00b, DIN03, DIN09, Esc08, FW08a, FG05, FG06, GK04, GTP06, Han00, JP09b, KT09, Kom05, LT06a, Lon04a, Lug03, MFY08, MMS+08b, Muk07, Pal09, PB09, PQT01, RJ02, Sak07, Seo07, SSVY09, Smi07, SW07b, Vil01, ZRT01]. Conditionally [LPV00, SF01, SCF08]. Conditioning [Hec03, AC07, MS04]. conditions [CCFG07, Dav02a, Dav02b, MS09b]. Conference [Ano00a, Gra06]. Confidence [ES01, EM07, IS02, Ros08, CCL03, CS06c, GH09, vGK02]. conjugate [Gre06, HKvD07a]. Connections [KS02]. consequences [BS00, GL00a]. considerations [Rob03]. consistency [FHLR04]. Consistent [AL01, BR09, DG07, HL06, Hid02, LHZ03, LS09b, Rac00, Wha00, AG09, BN01, BGG08, CS02, DEG01, DIN03, GV07, HLR07, HR07, Li02, LT06a, Mac04, SW07b]. consistently [KL08]. constancy [ET07]. constant [Per00, Tse00]. constrained [YH06]. constraint [No00]. constraints [BMM09, Cho05, FTC03, MT08a]. construct [IV06]. Consumer [BS08, FW08b, Slo08]. Consumption [JS08, Ber01, BC08b, CDSV08, HZ07a]. consumption-based [Ber01]. contaminated [DF09, Mul06, RS00]. Contemporaneous [DSS07b, EZ01, Za00, DK02a]. content [ABR07, BPT01, CP04b]. contents [Ano04w, Ano07m]. contexts [HY05]. contextual [fL07b]. contingent [JJ00]. continuous [AS06, ABD07, Bow07, Cau07, CV03, Cor00, DP08b, HLR07, LMR09, RL04, Tod09]. continuous-time [AS06, ABD07, CV03, Tod09]. continuum [CCFG07]. contracts [AT07]. Contributions [PP04b, CDN08, Dei01]. control [AG08, Jun09, Lee07]. Convergence [dJ02b, CK03, MR07, Pes07]. convolution [Bon03]. coordinate [FS07]. coordinate-free [FS07]. Copula [LL09, CF06b, CF06a]. Copula-based [LL09, CF06b, CF06a]. copulas [PS09b]. copyrights [SMB07]. correct [Mor09]. corrected [IL09]. Correcting [BR05b, KMR07]. correction [BS06, CS07a, HS07, HS02a, Hen06, HN05, Joh02, PSS00, Sai05, Seo06, Seo07, SI04, TC09, Win05]. correctly [ASWY01]. correlated [BH07, Cai07, HPT08, JPR04, KKP07, MW08, Tur00]. Correlation [Rob08a, BSK03, BSK07, CZ07, CM07b, DK02a, DFH06, EL09, Han07b, Yan08]. correlations [AM09, Pal09, Pel06, Tse00]. Corrigendum [BZ04, BT03a, Cha08, CK07, Dav02a, GKL05, H107, HLT12, KA02, Kru14, PSS03a, RU05, PJH07]. cost [AP02, BC08b, FS08a, KT05, KW06b, Mos01, Oul08]. cost-of-living [Oul08]. costs [DMN05, JDGZ03]. count [BGW02]. countries [Bar07]. country [BEP07]. counts [HPT08]. course [Reb04]. covariance [BM00b, ET07, FFL08, For05, Hid05, HK06, Kle07, Kru08, Kru14]. covariate [LS08b, Mul06]. covariates [EJ03, Fr607, Ga09, HP08]. Cover [Ano02], Ano02k, Ano03k, Ano03l, Ano03n, Ano03n, Ano03o, Ano03p, Ano03q, Ano04g, Ano04h, Ano04i, Ano04j, Ano04k, Ano04p, Ano04l,
Ano04m, Ano04n, Ano04o, Ano05k, Ano05l, Ano05m, Ano05n, Ano05o, Ano05p, Ano05q, Ano05r, Ano05s, Ano05t, Ano06o].

covering [HPT02]. crash [Bat00]. credible [HKvD07b]. credit [AT07, AG08, DF09, KLM08]. crediting [AD05]. crime [SW08b]. critical [HS00, Hor02, WZ03b]. critique [ST05b]. Cross [CG02, vGLP00, Bai04, BGKT04, Cha02, Cha04b, CH00, Gir00, GH06b, HM08, HH04, HS02b, KP04a, Mor04, PS07a, Rac00, Rob08a, SYR09, SK06a, VV05]. cross-equation [HS02b]. cross-section [Bai04, CH00, GH06b]. Cross-sectional [vGLP00, Bai04, CH00, GH06b]. cross-sections [Gir00, VV05]. cross-state [BGKT04]. Cross-validated [CG02]. cross-validation [Rac00]. cross-validatory [Rac00]. currency [BGW00]. Current [DK05, Hsi01, L¨ut01, L¨ut07]. curriculum [HD08]. curse [LP08a]. curvature [Bar02, McCo8a, OC05]. curve [APW06, CP04b, DRA06, DLY08, LMNT01, Moe08]. curves [CLP03, HK03, LP08c, ST02]. CUSUM [DP08a, XP02a]. cuts [Tho00]. cycle [CS06b, GR06, MP08, PQT01]. cycles [DH05, HP06, HTV07, Par06b]. cyclical [HPU06, VI02].

daily [BKPT09, CDS09, EG06]. Dangers [STW01]. Danish [Kar02]. data [ALS01, AL01, AC03b, Bai04, BSK03, BK07, BSJK07, BMM09, Bha03a, Bha07, Bha08, Bia04, BGW02, BN06b, BW00, BK06, CLP09, Car07, Cha04a, Cha08, CMvS00, CMvS01, CH00, CH02, Choi07, CJ08, CKP01, Cop03, CS06b, CS07b, CS01, CHP09, Das03a, Das04, Dav02d, DLM06, Dom01, DS06, EG06, FYRR04, FFP07, GSCV06, Gre05, GH06b, HO05, Han07a, Hay09, HCL08, Hid02, Hid08, HH04, HKvD07a, HL04, HM06, HPT02, HLR07, IvD05, Ino08, IL09, JMR09, KK07, LSW08, LLC02, LS07, LT06a, LMR09, Mac04, Man07, Moe08, Mol08, Mor04, Mut06, MV08, Nic06, Oku09, PW08, PSS03a, PSS03b, PSS07a, PY09b, PS09a, Rac00, RL04, RR02, Rob08a, SC07, SBES05, STW01, Tod09, WW02, Wan01, Woo07, WP07, Yam08, YH00, YdJfL08, ZRT01]. data [dMF07, vDP08, vdBvdK01]. data-rich [Moe08]. datasets [DT09]. date [EM07]. de-trending [Pol00].

death [Lew03]. December [Ano06s, Ano00p, Ano01p, Ano03t, Ano07q, Ano09u]. decision [Cha00, Doh05b, KS08a, Sko07]. decision-based [Sko07]. Decisionmetrics [Sko07]. decisions [Lon04a, Man00, SV07b]. declines [Cos03]. decomposing [WvDW03]. decomposition [Kim08, KP06, MP08, Nel08, OZ08]. Decompositions [BSW04, OZ08]. defining [Flo03]. deformed [BN06]. Deister [PP04b]. Delay [AHR09]. delivery [HW08b]. Demand [CES08, BS08, Bas08, BKY07, CLP03, Des00, FGHM08, HHP09, HL07, HPT08, HW08b, HS02b, LBPA02, LaF08, MMS08a, MMS08b, MT08a, MT03, PS00, SW01b, Slo08, Tho00]. Dennis [Ano05n].

densities [Bon03, HH09, HKvD07b, PQT01, RJ02, Wu03]. Density [LP04, CG02, CS06c, CDS09, EHL06, HS07, HLZ07, LS07, LT06a, MC08b, RS00, VKG09, YH06, ZBK09]. depend [IS08]. dependence
[BM00a, DG08, GG07, MV02, Oul08, PS07a, SYR09, SK06a]. dependencies
[BW00]. dependency [Cha02, Cha04b]. dependent
[BK08, BKP07, CG08, Dec00a, Hid02, Hid08, HHS07, JST06, KH09b, LL09,
RHSP05, Rac00, SW01a, Zd03, ZC01]. depends [KS08b]. derivative
[Ban07, GG00]. derivatives [PSZ08]. design
[Can08, Coo08, IL08a, McC08b]. designs [BR08, CJ08, IL08b]. detecting
[AC03a]. Detection [Kim00, KA02, HLW09]. Detections [CCZ08].
Determination [RY02, CP04b]. Determining [NS07b]. Deterministic
[Wil04, PZ05, PY09a, Pli02, RJ05, VF05]. detrending [PR03].
developments [Bot01, DK05]. deviations [PM07, Stu03]. Diagnostic
[Rok08b]. diagrams [Eic07]. diarrhea [JR03]. Diego [Gra06]. differ [SH07].
Difference [HK08a, CW06, EV06, HHH07]. differences [Bha03b].
differencing [Cho00, Gir00]. different [AC07, GSV06]. differential
[Kri08]. differentials [CL00]. diffusion [BN03, BZ02, BZ04, CS05, DG01,
DGR06, DP08b, FF00, GC08, PY09b, Pos09, TC09]. diffusions
[ASM08b, BP07a, ELX03, Xu09, Yu07]. dimensional
[CN06, FFL08, MT08a, PS08, RZ07]. dimensionality [LP08a]. dimensions
[LS09a]. Direct [Ano02t, BS03, AHM+03b, MSW06, MR03, SL04].
direction [BBvDvO04]. directional [LW07]. directions [ABG05].
Disability [LS08, CvdK08]. disagreement [LS08a]. discipline [Eng01].
discontinuity [BR08, Coo08, IL08b, IL08a, Lal08, LC08, LM08a, McC08b].
discount [GM07]. discourse [Sim00]. Discrete
[FHH07, Jin09, AHV05, BKP09, Car07, CK03, CW07a, CSW00, Das05,
HN07, HLR07, HP04, KS08a, IL00, MME08, PJJ07, PY09b, RHSP05, Tab00].
discrete-time [BK09]. discretely [ASM08b, ZW09]. discreteness
[KAR07]. discretized [Cop03, GC08]. Disease [DGZ03]. disincentive
[CvdK08]. dispersion [SH07]. displaced [JLS05, Jur02]. disruptions
[AG06]. distance [AP02, CM07b, DG07, FGHM08, OC05, Rob05].
Distribution [DS08a, DFH06, AM08, BHPW04, Chi07, CS06a, CF07, Des06,
HK08b, KP08, KP01a, LBPA02, MRS05, Mac04, PS07b, Rot02, Sec07,
SSVY09, SV07a, WS09, Wu03, WP07, ZZW09]. Distribution-free
[DS08a, DFH06, AM08, HK08b]. Distributional [OS06, ABD07, CS07b].
distributions [BC08a, CL09, Cop01, ET04, FS07, GGHW08, GTP06, Hor05,
LMR09, MHL02, Mol08, San07]. disturbances [Bek02, DK02a, Tur00].
diurnal [KL08]. divergence [SNT06, U102]. diverging [BHPW04].
diversification [BLT08, PN05]. dividends [BDGT00]. Do
[ASWY01, AAD05, Cap04, IS08, Lal08, Mul06]. Does
[JR03, MC08, ST05b, APW06, GM06a]. domain [BC06, CM07a].
dominance [HKZ06]. double [BR08, GL02]. Dow [EM06b, SCF08]. drift
[Lug03]. driven [HHS07]. drug [CS04]. DSGE [CFP09]. dual [FGHM08].
due [CES08, LS08b]. durability [CES08]. Duration
[BM00a, CDS02, BV04, FG05, FG06, FHH07, GGJ04, GW02, HHS07, KT07,
Lal08, RS00, ZRT01, vDBvD01]. duration-driven [HHS07]. durations
[BV04]. Durbin [BD04]. Dynamic
earnings [CH09, GK00, HD08]. EC2 [Ano02h]. Econom [BZ04, BT03a, Cha08, GKL05, HLT12, KA02, Kru14, PSS03a]. Econometric [Bie07, CG08, CGM00, Ehr04, GMA08, Gew03, GM07, HS03, SMB07, BNS06, BS00, DP02, GT06, HH00, Hen01, HTV06, KMR07, fl07b, LP03, Li09, Lüt07, MCM07, MNRS03, Sim00, Sko07, Ull02]. Econometrics [Cha00, CK07, Dav02a, Die01, Gol02, HI07, HLT08, Hec01, Li05, RU05, Zel07a, ABCD07, Amo09, Bas03a, BLvD04, BBU06, Bol01, CR08, DEF+06, DP06, Dur01, Eng01, FLS07, Fvd07, Gew01, GT03, Go07, Hor01b, Hsi01, Koe00, LW01, LMPX09, Lüt01, Mar04, McA07, PP04b, SW08a, SB02, Sto01, Tau01, Vin01, Zel07c, Gra07, Ano05j, CND08]. Economic [Lam01, ACM03, ABCD07, BN08, BS00, HL05, HTV07, IV06, IL09, MC06, PN05, Pot03]. Economics [Ano02t, Coo08, Gra06, Hec01, LP04, Maa01, OZC08, SEGG06]. economies [Zaf04]. Edgeworth [Koe00, Lin02, SvG09]. editor [ABCD07, IL08a, KH09a, Mar04, SW08a, Del09a, Del09b, Gol02]. Educational [Ano00b, Ano00c, Ano04p, Ano02i, Ano02j, Ano02k, Ano03g, Ano03h, Ano03i, Ano03j, Ano03k, Ano03l, Ano03m, Ano03n, Ano03o, Ano03p, Ano04g, Ano04h, Ano04i, Ano04j, Ano04k, Ano04l, Ano04m, Ano04n, Ano04o, Ano05k, Ano05l, Ano05m, Ano05n, Ano05o, Ano05p, Ano05q, Ano05r, Ano05s, Ano05t, Ano05u, Ano05v, Ano05w, Ano05x, Ano05y, Ano05z, Ano06f, Ano06g, Ano06h, Ano06i, Ano06j, Ano06k, Ano06l, Ano06n, Ano06o, Ano07a, Ano07b, Ano07c, Ano07d, Ano07e, Ano07f, Ano07g, Ano07h, Ano07i, Ano07j, Ano07k, Ano07l, Ano08b, Ano08c, Ano08d, Ano08e, Ano08f, Ano08g, Ano08h, Ano08i, Ano08j, Ano08k, Ano08l, Ano09b, Ano09c, Ano09d, Ano09e, Ano09f, Ano09g, Ano09h, Ano09i, Ano09j, Ano09k, Ano09l, Ano09m]. educated [BGKT04, Gro04], education [Ehr04, Mar04, Mor04]. EF [BB02]. effect [CH06, Cj07, CS06b, GZ06, Gro04, HD08, HMM04, Hay09, Jur02, Lon04b, SS09, YH00]. Effective [Cop03]. effectiveness [HWW08]. effects [AHV05, Abr00, ALS01, AB07, Am01, BPE07, BSJK07, BPE08, BS04, BGW02, BKPT09, BFD09, BK06, CCL03, CR05, CH09, Car07, CvdK08, DKBG04, FV09, FGS03, FF07, Fr07, HHK07, HOS05, Han07b, HN07, HCL08, HL04, HT02, Jun09, Kra06, LS09a, fl07b, LM08a, MR03, MW08, PS07a, RHSP05, ST01, Whi06, YkJfL08]. efficacy [HIM05]. Efficiency [But00, MC08, AD05, BL02a, DS07, DK05, FKS05, KMO9, KT06b, KPS07b, ST01a, Sic05, WS09, WW08]. Efficient [AMS08, CCFG07, Che00a, CP09, FW08a, Gre06, Ino08, RZ07, RT07, Sni07, ABR07, Cop07, GG07, Hid02, IS08, KH09b, OCS07, OT05, PSS03a, PSS03b, PSS07a, PR03, SS06, Win05]. efficiently [CMvS00]. EGARCH
elasticity [HLS08]. elections [Lee08]. electric [AD05]. electricity [HN06]. electronic [HW08b]. element [Das02]. elementary [Rot02, SH07]. eligibility [CJ08]. eligible [BR08]. elimination [FL07c]. Empirical [Bat03, Che03, DIN03, EvdB07, GLR03, Man00, Xu09, And04, ABR07, BS06, Can08, CG07, CC07, CS04, Dah09, DW01, EL03, GK00, GRS06, Gra05, GS08, Hec01, Ots08, Oul08, RS02, Sin01]. Empirically [HS00]. empirics [BDW07]. employers [Cap04]. employment [BR05b, HSWW08, LHMC09]. Encompassing [Wes01, CK02, CK07, CM01]. Endogeneity [CDvD07, Lee07, Che09, HKL05, HH04, jLV06]. Endogenous [Lew07, BP07b, CP02, Das05, FL03, HL09, KL08, Kim04, KPS08, Kim09, MT05b, OK00, PSS07b, Rot09, Stu03]. endogenously [KT09]. energy [BIKY07]. Engel [CLP03, LP08c]. engineering [Che03, GT03]. Engle [Zel01]. Engler [Bas03b]. English [BP06, BRE07, BP07c]. enrollment [CL09, Mal08]. entropic [KS02]. Entropy [Gol02, MR02, RJ02, GP02a, Gol07, HIJS07, MGM08, PB09, RM07, SP01, Ull02, Wu03, WP07]. entropy-based [HIJS07]. entry [CR05, CS04, Li05]. environment [Moe08]. epidemiological [FGS03]. equal [CM01, CW07b]. equality [Das03b, Lav01, LMR09]. equation [HN05, HS02b, Li08, MK06, Phi00, RT06, SWZ08, WZ03a, DLJ06]. equations [And06, ABR07, CP02, DG01, GL02, JM07, KP04a, Kri08, OK00, SU08, Tur00]. equilibrium [Bie07, CS07b, DGR07, FVRR04, GRS06, Hen06, Koo01]. equilibrium-correction [Hen06]. entropy [BL02a, DF09]. Erasmus [Gra07]. ergodicity [CSW00, DEG01]. erratic [SM02]. Erratum [An05i, HLT08, Zel07a]. Error [An07m, BS01, BSK03, BLP06, BU07b, BSEY01, BLS06, CDS02, Cho02, Dav02d, ET07, ET04, HS02a, HS05, HT03, Hu08, JJ00, KL08, KKP07, LC08, PSS00, RT06, RU05, SAi05, Se06, Se07, SI04, WZ03b, Wan01]. error-correction [HS02a]. errors [Cai07, CW06, CM07b, Des06, HMS05, Has01, JPR04, KS07b, KL09b, LL09, Li02, LH04, MMS08a]. errors-in-variables [KPS07b, Li02]. Esfandiar [Hor01a]. essays [Kri01, Li01]. Establishing [Dav02a, Dav02b]. establishment [HSi09]. estimated [GL01, WS09, XL04, DJ01]. estimates [CP04a, CG02, HLS08, KP08, Per00]. Estimating [AHV05, Bai04, BDP07, BEP07, BEP08, BW02, BZ02, BZ04, CL09, Car07, CK00, CH03a, CZ07, Che00, CT07b, Dav02d, DF09, FGHM08, FL03, GO05, GH06b, HPT08, JLS05, Jnt02, KL08, MN00b, MNRS03, MT08a, Mor04, PQ06, PY09a, RS00, SLo08, VV05, ABR07, Ban07, CK03, Dur06, JM07, MMS+08b, SA04, WZ03b]. Estimation [AC07, An01f, Bon03, CMvS00, CF06b, CD06, CF06a, Cop01, CLP03, Dav06b, DLM06, Dom01, DSS07b, GP02b, GOS05, HK03, HL07, HH04, HP01, JM07, KP04a, KPS08, Kri08, KT06b, KW06a, LP08c, Li08, MS09b, PWT08, SW07a, Sin01, Tod09, Abo03, ADG07, Abr00, ALS01, AL01, Ant01, Art04, AP02, BS03, BN03, BP07a, BB02, Ber01, BW00, BP06, Bre07, BP07c, But00, CW08, CCFG07, CG08, CFS02, CV03, CM07a, CDPX07, Che00a, Che00b,
CCZ05, CES08, CP09, CH03b, CIN07, Cho02, CHO08, CP07a, Cog03, Cop07, DG01, Das03a, Deo00a, DHL06, DF08c, DP02, DIN03, ELX03, FFL08, FV09, Frö07, Gol01, GLS02, HHH07, HJS07, HML02, Han03, HCL08, Hid02, HL04, HM06, HPT02, HW06, Hu08, HR07, IS08, Ino08, KS08a, KP07, KP01b.

*estimation* [Kha01, KT07, KS02, Kom05, Kra06, Kru08, Kru14, Kue01, KW06b, FL07a, FL07b, FL07c, LS08b, Lew00, Lew07, Li02, LHZ03, LH04, LMN01, LS09b, MFY07, MR03, MJ05, Moo04, Mos01, Müü07, Nul06, MT03, MW08, OFRP05, Ots08, PS08, PSS03a, PSS03b, Par03, PSS07a, PSZ08, PTO7b, PPC04, PS07a, PY09b, Pol00, Pol09, PS09b, RHSP05, RL04, RH03, Rot09, SW01a, Sak07, SS09, SF01, SCF08, SP06, Shi07, SS00, SO04, SL04, SU08, SS06, TC09, Vi06, VKG09, WW02, Wan01, WW08, Whi06, Woo07, WP08, YH06, Yu07, Zaf09, ZBK09, ZZW09, dJ01, vAJM02].

*estimator* [BU07a, BK06, CS07a, Cop01, DG07, GL00a, GL02, HI03, HI07, Han07a, HT03, Hor02, jLV06, LP08b, LS07, Mac04, MFY08, PS07b, Sec07, SL07a].

*Estimators* [FMRT09, ADG09, ASM08b, AHT07, And05, AG09, BU07b, Can08, Cl08, CDS09, Das04, Das05, DGR06, DS06, Fit04, FS08b, FNS04, GV07, GP02a, Gre05, HS07, HW06, Ink00, IS06, J08, Kar02, KH09b, LS09a, LP08b, Lin07, Lin02, MN00b, MJ05, Muk07, NS03, OK00, PV02, Re07, RSU96, RU05, RT04, RT05, Sic05, ST05b, Win05, YdJFL08, dJ02b, dJ02a].

*Euclidean* [ABR07].

*Euler* [LI08].

*European* [LP04].

*Evaluating* [BN06a, HSWW08, LT02, LW07, Ull02].

*Evaluation* [AB01, CS07b, BDW07, Deh05b, DG08, HL05, JKS03, MS04, Pa09, Pes04, vDK08].

*events* [Bow07, GRZ07].

*Evidence* [BGW00, CH09, CGS08, FS08a, PQT01, SH07, Bha03b, BS04, CR05, Cos03, EL05, FGS03, Gas03, GLS02, Jon03, KPS07a, MN00a, Mor04, Vi01, YH00, AAD05, BS04, HLZ07].

*Evolution* [LS08a].

*evolving* [KV00].

*Euler* [LI08].

*European* [LP04].

*EV1* [Ano01r, Ano02s, Ano02q, Ano02r, Ano02p, Ano03x, Ano03w, Ano03v, Ano03y, Ano04s, Ano04u, Ano04t, Ano04v, Ano05-28].

*EX2* [Ano01r, Ano02s, Ano02q, Ano02r, Ano03x, Ano03w, Ano03v, Ano03s, Ano04s, Ano04t, Ano04v, Ano05-28].

*EX6* [Ano03y].

*Exact* [Bek02, Des00, DK02a, DV09, FS08b, Lug03, Lug06, NS07b].

*Exactly* [AM08].

*Examining* [JL08].

*examples* [Sim00].

*Excess* [Che09].

*exchange* [BGW00, Hon01, HLZ07, Jm09, LT06b, OP04, Wri08, Yan06].

*exclusion* [Das03a].

*executive* [EL03].

*existence* [LM02].

*Exogeneity* [dLJ06, BB06].

*exogenous* [PSS00].

*expansions* [SV09].

*expectancy* [MNRS03].

*Expectations* [CFK06, Dom01, JL08, Le09, LS07, MN00b].

*expected* [CW08].

*Exeptile* [KHY09].

*expectiles* [DH09].

*expenditure* [CMvS01, JDGZ03].

*experiences* [DG08, HIM05].

*experiment* [BR05b, CH09, Frö09, Mal08].

*Experimental* [ABW07, HL05, CR05].

*experiments* [HKL05, Lee08, Whi06].

*Expert* [FGS03].

*Explaining* [vDP08].

*explanatory* [FL03, HL09, Kim04, Kim09].

*exponential* [Kaw06, LP07, Zaf09, ZZW09].

*exponentiality* [HK08b].

*exponents* [SL04].

*exposure* [FGS03].

*expressions* [XL04].

*extended* [ADG07, Das03b, Lai08].
extension [DSK07]. External [DF02]. Extracting [CMP09]. extreme [CF07, DP02, HLW09, SV07a].

F [Bas03b]. Factor

[Sen04, BS03, BN06b, CRW04, DRA06, Dur06, FFL08, FHLR04, GM07, JKS03, Kle09, KLM08, IL00, Moe08, PP04a, SF01, SCF08, Tho00].

factor-augmented [Moe08]. factors [BN06a, CFK06, GRS06, GTP06, KP02, fl07b, MP04, OP05]. facts [Dir01].

failure [GS08]. families [Das03b]. Family [Bha03b, DSS07a, FG06, LM02].

Fast [OCSN07, HS06]. fat [JPR04]. fat-tails [JPR04]. FDI [BEP07, BEP08]. fears [Bat00]. features [AI06, HP06, VI02, EM06b].

February [Ano01q, Ano02s, Ano03u, Ano05-28, Ano06u, Ano09s].

fecundity [BvS08].

Festchrift [PP04b]. field [AT07, LP04]. fields [DGR03, JP09a].

figures [Dir01]. filtering [Dur06, PFC08, Wil04]. filters [Pol00]. finance [BN06a, BHPW04, DW01, DEF*06, GMA08, GGHW08, Gra05, Gra06, Kri08, SEG06].

Financial [Bol01, CFK06, Eng01, AG06, BK08, BV04, BS06, CR05, HT03, HLW09, SV07b, Tnu01, ZRT01]. findings [WZ03b]. Finite [ACMP08, BU07a, BIKY07, CHJ09, DJ06, SB02, DS06, DT00, DK02b, DKBG04, Du06, LS09a, LLC02, Mc07a, OK00, Ros08, Sto09, Win05].

Finite-sample [DJ06, DT00, DKBG04, Du06, LS09a, LLC02]. finite-state [Mc07a]. firm [AP02, KS08b, Sic05]. firm-specific [Sic05]. firms [Dav06b].

first [Li05, Maa01]. first-order [Maa01]. first-price [Li05]. Fiscal [JLWY08].

Fisherman [KY09]. Fisherman-Bayesian [KY09]. fit [ASBS01, CCM08, Dec00a, HK08b, HZ07b, HZ07c, Hid09]. fitted [Rot02].

five [Ame09]. Fixed [FV09, MW08, Abr00, Car07, HHK07, Han07b, HCL08, HL04, HPT02, fl07b, PS07a, YdJfl08]. fixed-effects [Abr00]. flexible [BBV04, Des06, GT09, HL07, HKD07b, vSD02]. flow [Cha04a, Cha08].

fluctuations [GZ06]. food [LBPA02, LA08]. forecast [CM01, ET04, FW08a, GT09, Han08, IL09, LS08a, San07].

Forecasting [BN08, BPT01, CF01, CC04, DGR08, DHL06, DW01, DL06, Gra07, Moe08, PP04a, AT06, BRY08, CN06, DSS07b, Gew01, GGHW08, IK06, IL09, MSW06, Sch05]. Forecasting-looking [Gra07]. Forecasts [GT09, ASM08a, EHL06, FW08a, Gos02, Han06, Hen06, HLZ07, Mar08, PT07a, PT05, Wri08].

foreign [BGW00, HLZ07, Yan06]. form [BK07, DP08b, GK04, LI08,Yu07]. forms [KT07]. formulas [SH07]. Forum [An01j, Hsi01, Kri01]. forward [Gra07, HS02b]. forward-looking [HS02b]. four [AAD05].

Fourier [FMRT09]. fractional [AV09, CH03a, CN06, DAV02c, HR07, MR01, NS07b, PW08, PY02, RI05, Rob05, SP06, SP03]. fractionally [BH02, Dav06a, DG02, SH07, TC00]. frailty [BvS08]. framework [BZ06, EE00, HN00, KSS03, KP07, KP09a]. free [AM08, DSS08a, DFH06, FS07, HK08b]. frequencies [GSCV06]. Frequency [CM07a, Bas08, BPT01, BW00, BC06, Cha04a, Cha08, MMS+08b, Tod09].
dMF07. frequency-domain [BC06]. frequentist [NS03]. Frisch [Koe00].
Front [Ano02j, Ano02k, Ano03k, Ano03m, Ano03n, Ano03o, Ano03p, Ano03q, Ano04g, Ano04h, Ano04i, Ano04j, Ano04k, Ano04p, Ano04l, Ano04m, Ano04n, Ano04o, Ano05k, Ano05l, Ano05m, Ano05n, Ano05o, Ano05p, Ano05q, Ano05r, Ano05s, Ano05t, Ano06o]. frontier [CFS02, Gre05, GS04, KT06b, MFY07, MFY08, WS09]. Frontiers [GT03, FKS00, FS07, FS05, GO05, KPST07]. full [LHMC09]. Full-time [LHMC09].
function [Cho00, FNS04, KP09b, KW06b, Lee07, LP08d, LS09b, Sin01, SW07b]. function-based [SW07b]. Functional [CDXW06, CLP09, RR02, Xia09a, BN03, Dav02a, Dav02b, HY05]. Functional-coefficient [CLP09, Xia09a]. functionals [HM06]. functions [AT05, AP02, Cop04, ET04, FGHM08, FS08a, KT06b, LT06a, McC08a, Mos01, OC05, PS08, PY08b, RL04, Wha00]. Further [DT07, GL00a]. future [Bol01, Gra01, Gra05, HIM05, Hs01, Lü01, Phi01]. futures [Bat00].

Galton [Koe00]. game [dP09]. games [Dav06b]. gamma [DSS07a]. GARCH [BRT03, BC08a, CDPX07, CI08, EZ01, Gos08, Haf08, Hii05, Kaw06, LL09, LM02, LT02, MPR02, Nak00, PWT08, SS06, Tse00, Yan06]. GARCH/IGARCH [Lin07]. gasoline [RT06]. gauging [BZ06]. Gaussian [AL04, ALM06, Art04, BS03, CM07a, MCGJL08, GS06, Shi07, SS00, VK09, Z03]. GDP [APW06]. gender [Bha03b]. General [Lü07, Rob03, BR05a, Bi07, CCFG07, CS07b, DGR07, Duf06, ET04, Hu08, KT07, LS09b, PS09a, Sch04, WZ03b, Woo07]. General-to-specific [Lü07]. Generalised [Tur00]. Generalized [Ber01, BD04, EV06, GS08, Han07b, KP06, M107, RS02, vAJM02, Ahr00, Can08, CZ07, DSS07a, FHLR04, GL01, H103, HI07, HIJS07, HK08a, IS02, LH04, Lie01]. Generalizing [Kle07, Ze07a, Ze07b]. Generating [DS05]. Geweke [LO1, Ze01]. Gini [Dav09]. Glejser [Im00, MS00]. Global [DLY08, BKN09, BL02a]. GLS [PR03, SO04]. GMM [AL05, AL01, BB02, BM05, But00, Can07, Can08, CV03, DS06, GT05, Ink00, IS06, FL07a, FL07c, Ne02, PS09a, RT01, Wan01, Win05, WP07]. Goodness [ASBS01, CGM08, H109, De00a, HK08b, HZ07b, HZ07c]. Goodness-of-fit [ASBS01, CGM08, HK08b, HZ07b, HZ07c]. goodness [RR01]. government [DL06]. graduate [MZ04]. Granger [De01, DJ06, Eic07, HLW09, MC06, SEG06, Ze01]. grids [HW08a]. group [BR08, FHH07, FL07b]. group-level [FHH07]. grouped [DLM06]. groupwise [Bek02]. Growth [MRS07, APW06, AP02, Dur01, Pes07]. Guest [KH09a]. guide [IL08b].

HAC [KP07]. Hansen [ASM08b]. Hansen-Scheinkman [ASM08b]. harm [DM04]. Hausman [CHO08, Das03b, WWM01]. Hausman-type [CHO08, Das03b]. hazards [HL04]. health [AHM+03b, ACM03, Bha03a, CGS08, DF08b, Pot03, SW01b, WvDW03].
healthcare [MT03]. Healthy [AHM+03b]. heavy [CDPX07]. heavy-tailed
[CDPX07]. Heckman [Dei01]. hedging [BCC00, GG00]. HEGY [BT04a].
heterogeneity [BM00a, Che09, FHH07, Gre05, Tab00]. Heterogeneous
[DS08b, MM08, Bar07, Cho02, Dav06b, IPS03, McK04, SW01a, WKV03].
heteroscedastic [Bek02, CCZ08]. heteroscedasticity [BT01, Deo00b, Lew00, Lug03, Muk07].
heteroskedastic [CK03, CP07b, DKBG04, GKr04, Im00, Ink00, Par02, PB09, Seo07, Vil01].
hidden [CP04b]. High [FFL08, BPT01, BW00, CNS06, MMS+08b, MT08a, PS08, RZ07, Tod09, DMF07].
high-dimensional [MT08a, PS08, RZ07].
high-frequency [BPT01, BW00, Tod09]. Higher
[ALM06, HK08a, RH03, XP02b, Ehr04, GP02a, IS08, Mar04, Mor04, PQT01].
Higher-order [ALM06, RH03, GP02a]. Highly [FRW05, Gos02, Mül05].
hint [GG00]. historical [CS07b]. histories [Jur02]. history [Coo08, Zel07d]. Hodges [LP08b].
homogeneity [GG00, PY08a]. homoskedasticity [BPP06].
Honour [Ano07t, PP04b, SEG06]. honoring [CDN08]. House [Lee08].
Household [DF08b, Bha07, CKP01, CLP03, HW08b, LP08c, PS00].
household-level [HW08b]. households [vdKW08]. housing [CMvS01].
hybrid [ADGG03]. hypotheses [AD07, Bas08, CK02, CK07, DV09, HY05, HK08a, Joh02, Joh06, KP09b, RM07].
hypothesis [CW06, Deo00b, EV06, HLT07, HLT08, Has01, HS00, Hor01b, Jan05, RT07, ST01b, SK06b, Tay05].

i.i.d [ABD07]. Identification
[BD09, BP06, BD07, Das03a, HM06, Hu08, fl07b, MM07, Man00, Mul06, SF01, BP07c, Can07, CS07a, CDvD07, CW07a, CF09, GS08, Jun08, JP09b, Kli07, MC08, Mol08, PS08, PP04b, Sic05, Tab00, vS04]. identified
[GH09, MPR00, NS07a, Ros08]. identifier [HD08]. identifying [GH09]. IFC
[An02j, Ano02k, Ano03k, Ano03l, Ano03m, Ano03n, Ano03o, Ano03p, Ano03q, Ano04g, Ano04h, Ano04i, Ano04j, Ano04k, Ano04p, Ano04l, Ano04m, Ano04n, Ano04o, Ano05k, Ano05l, Ano05m, Ano05n, Ano05p, Ano05q, Ano05r, Ano05s, Ano05t, Ano06o]. IGARCH [Lin07].
ignorable [HD08]. ignores [KW06b]. ignoring [DM04]. II [Kim09]. Impact
[BN06, OP05, EM06a, Reb04]. impacts [DS08b, WKV03]. implement
[vGK02]. Implementation [JST06]. implications [ABD07]. Implified
[ABR07, ASL00, ASBS01, BPT01]. importance [KSC09, RZ07, Vi02].
important [CR05]. imposing [HHP09, OC05]. improve [MJ05]. improved
[DS06]. improvements [ALM06]. Inc. [Bas03b]. Incentive [LM08a, CR05].
Incidental [MPP07, Lan00, Mac04, PS07a]. Income
[CF07, Dom01, LBPA02, Wu03, vdKW08]. incomplete [HM06]. Incorrect
[AG09]. Increasing [HM08]. incremental [BPT01]. independence
[MGM08, SW07b]. independent [BR09, Gir00, Hor05, LPV00]. Index
[An000d, Ano00c, Ano00f, Ano00g, Ano00h, Ano01g, Ano01h, Ano01i, CP03, Ano01e, Ano01a, Ano01b, Ano01c, Ano01d, Ano02a, Ano02b, Ano02c, Ano02d, Ano02e, Ano02f, Ano02g, Ano03c, Ano03a, Ano03d, Ano03e, Ano03f,
Ano03b, Ano04b, Ano04c, Ano04d, Ano04e, Ano04f, Ano05b, Ano05c, Ano05d, Ano05e, Ano05f, Ano05g, Ano06a, Ano06b, Ano06c, Ano06d, Ano06e, BR05a, BPT01, Che09, Dav09, Hla06, Hla01, RR02, SH07. India [BvS08, Bha03b, JR03]. Indian [BMM09]. indicator [IV06].
dicators [EG06, dJAS07]. indices [IV06, Oul08, SR02, ZC01]. Indirect [DGR07, SCF08]. Individual [BGW02, ALS01, HOS05, SS09, vDP08]. indivisibilities [Dav06b]. Industrial [GO07]. industry [Kar02]. inefficiency [AP02, KS08b, KT05, KW06a, KW06b]. Ineligibles [BR08]. inequalities [KT09, Ros08, WvDW03]. inequality
[Bha07, Bie02, CL09, CF07, DF07, MS09b, SvG09, ZC01]. infant [Bha03b].
Inference [Bha07, Bha08, BH02, GS06, HT09, KT09, Pal09, YH00, dP09, AM08, Bek02, BL08, Bha05, Bie02, CH06, CH08, CHJ09, CP04b, CM07b, Dah09, DF07, Dav09, DH00, Des00, DP02, DGR07, DT00, DJ06, Dun06, DPR06, DT07, FSZ04, GP02b, GW05, GS04, Han07b, HML02, HMV06, HN05, Ino08, JM07, KS08a, Kle04, Koo01, KT06a, Kru08, Kru14, LC08, Leh09, LP04, McCO0, MJ05, Mu06, NS07a, OCSN07, Ot08, RT01, Sar03, SW07a, SWZ08, Sma07, UH02, Xu09, Zd03, ZW09, Zhe01, ZC01, vAJM02].
Inferential [HL508]. infinite [Has01]. inflated [HZ07a]. inflation [CP04b].
Information [Cla07, DSS07a, Gol02, Gol07, GLS02, HIJS07, Kar02, LBPA02, SR02, Ze02, And05, BPT01, CFS06, CFS08, CP04b, GL00b, Hu06, Kim02, LPV00, MM07, MhL02, NS07a, Ne02, RT06, Smi07, Ze07d].
Information-based [Kar02]. Information-theoretic [GLS02, Ne02]. informational [ABR07]. informing [SW08a]. Infrastructure [DSK07].
inhomogeneous [ELX03]. initial [EM06a]. innovation [KLN02]. innovations [BRT03, CDPX07, SV07a]. input [KT06b]. input-oriented
[KT06b]. inputs [LP03]. Institute [Gra07]. instrument [Kle07].
Instrumental [CH06, CIN07, CH08, Che07, Cho02, Das05, Sak07, Aba03, AM08, BL08, CDXW06, CL09, CHMR08, DIN09, HHH07, HKn07a, HKn07b, Hu08, Jun08, KZ03, Kue01, Lew00, Lin02, MW08, Par03, PPC04, SL03, SK06a, WW02]. instruments
[AMS07, AS07, AM08, AMS08, CDvD07, DT07, MPS09, Mor09]. insufficient
[Das03a]. Insurance [LW08, AAD05, CvDK08, DF08b, Jurr02]. intangible
[Dub07]. integer [CDSV08]. integrated [AL04, BZ02, BZ04, BH02, CP03, CP07a, Dav06a, DG02, HW06, Par06a, PY09a, Shi07, TC00, XP02b].
integration [BBvDv04, HW08a, KV00, SP06]. intellectual
[GO07, Mca07]. Intensity [Bow07, KLM08]. inter [GW02].
interaction [GW02]. interaction [KS07]. interactions
[BD07, CT07b, DLY08, FL07b, PSS07b, dP09]. interdependence [GW02].
interdependent [BEV08]. interest [CFK06, Das02, GT09]. interface
[ABCD07, DEF+06]. international [HMSA03]. Internet [HH00].
Internet-based [HH00]. interrelated [KP04a]. intertemporal [GLR03]. Interval [CDPX07, Han06, CS06c, WP07]. intervals [CCL03, ES01, IS02]. interventions [DG08]. intra [EG06]. intra-daily [EG06]. intraday
[HLZ07]. Introduction
introspective [ABW07]. Invariance [Kem01]. Invariant [Kle04, AMS08, SS01]. Inverse [Woo07, LS07, PY08b]. investigation [BS06, BDGT00]. investor [WW09]. Issues [Gas03, CCL03, Flo03, Gew03, HMSA03]. iterated [GL00a, MSW06]. IV [AMS07, AMS08, Cha02, CS07a, DT07, Frö07, Kle07].

J [Ano05h, BZ04, BT03a, Cha08, DM02, Dei01, GKL05, HLT12, KA02, Kru14, PSS03a, SEG06, Ze07a]. J. [Dei01, WWM01]. Jacobi [GJ06]. January [Gra06, Ano00n, Ano02m, Ano05x, Ano06p, Ano07o, Ano08q, Ano09o]. Japanese [YH00]. JE [Kri01]. Jeffreys [CP02, Kle04]. job [BC08b, HSWW08]. Joint [BBP06, Esc08, AD07, Chi07, EHL06, HT06, MhL02, Yam08]. Jones [EM06b]. Journal [CK07, Dav02a, Dir01, HLT08, RU05, Ano09, Ano05j, CDN08]. July [Ano00l, Ano02q, Ano03v, Ano05v, Ano06r, Ano09r]. jump [BN03, Pos09, Yu07]. jump-diffusion [BN03, Pos09]. jump-diffusions [Yu07]. Jumps [BKPT09, ABD07, BNS06, BLT08, Das02, JO08, Tod09]. June [Ano00q, Ano01n, Ano02o, Ano03w, Ano04v, Ano06v, Ano08s].

Kalman [PFC08]. Kernel [DFG04]. Kolmogorov [Cop04]. KPSS [dJAS07]. Krueger [HKvD07a]. Kulback [DG07, SNT06]. Kurtosis [BRT03, RJ02].

labor [BGKT04, DG08, Evd07, Gro04, Hou03, JS08, Jur02]. laboratory [FKL05]. labour [vSDG02]. LaLonde [ST05b]. Large [GM06a, CHP09, DGR08, DK02b, HI03, HLT07, Han07a, JP09a, PY08a, SCF08, SW08, ST03, Yu07]. last [DF08a]. latent [BN06a, BV04, DRA06, GLR03, JJP07, KLM08]. lattice [Hid09, SC07]. laws [JP09a, LPS05]. lead [FGS03]. leading [IV06]. Learning [CGS08, Fr09, CS04, LS08a]. Least squares [Han08, Sch04, An05, CN06, GL00b, Han07b, HK08a, HW06, IS08, PS07b, SL07a, Wil04, YH06]. Least-squares [Han08, HW06]. learning [GH06b]. lecture [Hsi09]. Leibner [DG07, SNT06]. lessons [Hoo03]. level [FH07, HW08b]. levels [GKL03, GKL05, Sic05]. leverage [ABD07, BKPT09, OCSN07, Yu05]. Levinson [BD04]. Lévy [BN06, ZW09]. LIBOR [JKS03]. licensing [HL07]. Life [Coo08, Cos03]. Likelihood [HW08a, PS09b, WZ03a, And05, ABR07, BU07a, Bjo04, Can08, CG07, CHS07, CC07, DIN03, ELX03, FPW04, FdV07, FRW05, GW04, GS08, HPT02, JJP07, KS08a, Kim02, Kom05, Kru08, Kru14, KPST07, Lin07, OCSN07, Ots08, PS08, Plo04, RHSP05, RS02, Sim00, Xu09, Yu07, YdJLF08]. Likelihood-based [PS09b, Xu09]. Limit
Limited [Kim02, RT06, And05, JST06, MhL02, RHSP05]. LIML [GL00a, OK00]. Lindley [Kle04]. linear [ALS01, Bek02, Cho05, DM02, EM07, FFP07, For05, FL03, HK06, Hu06, Ino08, JL08, JX05b, Kim00, KA02, KS02, Kle09, LH04, Lug06, MFY07, SYR09, WW02, Win05, Yam08, Zaf04, vGLP00]. linearity [DS05, Gos08]. linearized [Bie07]. lines [Zhe01]. link [IV06, vdK08]. links [KY09]. list [Ano08m]. listing [Ano07n]. litigation [Bas03a, Bas03b]. living [Oul08]. LM [BBP06]. Local [Dah09, For08, GL00b, HS07, Jun09, PSZ08, SP06, SU08, ADG07, BSEY01, CL09, CT07b, DP08a, Frö07, GZ06, KPST07, Lin07, MFY07, NS07b]. locally [Dah09, Plo04]. location [Che00b, CM07b, Fit04, Gro04, MS09a]. location-scale [MS09a]. locations [HIM05, PSS07b]. Log [ACMP08, HMV06, Phi07, SP03]. Log-ACD [ACMP08]. log-periodogram [HMV06, SP03]. logistic [Lon04a]. logit [BHH08, Dub07, JMR09, LG02]. logit-probit [BHH08]. loglinear [vG01]. Long [BP08, DT02, DI01, HHK07, Phi09, ADG09, ALM06, Art04, BCC00, BU05, BW00, BC06, BC08b, CH09, CG08, CD06, DS05, DV05, DHL06, DCM06, FMRT09, GKL03, GKL05, HN06, HMV06, IZ05, LP08d, Lin00, MV02, MM08, Mül07, RH03, Zd03, vDFP02]. long-memory [ALM06, BW00, DV05, DHL06, FMRT09]. long-range [CG08, MV02, Zd03]. long-run [BP08, ADG09, BC06, BC08b, EM06b, HMV06, Mül07]. long-term [BCC00, CH09]. longitudinal [CH02, Mor04]. looking [Gra07, HS02b]. Lorenz [HK03, ST02]. loss [BC08b, ET04, MJ05, PT07a, WZ03b]. lots [FTC03]. low [vdK08, vdKW08]. low-income [vdKW08]. LS [BK06]. Lyapunov [SL04].

M [RH03]. M-estimation [RH03]. Maasoumi [Hor01a]. Macro [Sto01, vdBvdK01]. Macro-econometrics [Sto01]. Macroeconometrics [Gra01]. macroeconomic [BM06, BS06, CFK06, GL02, HTV06, KPS07a, MSW06, Phi01, YH00]. macroeconomics [BN06a, DIW00, DW01, DEF+06, Hoo03, Pos09]. macroeconomists [CS01]. macroeconomy [DRA00]. main [OP04]. major [Arc04]. makers [SW08a]. Making [KPS07a, CR08]. malnutrition [WvDW03]. management [ASL00, GMA08]. Mandatory [Mat08]. Manfred [PP04b]. Manifesto [Dur01]. Manipulation [McC08b]. manufacturing [BR05a, FS08a]. many [AS07, MT08a]. March [Ano00m, Ano01l, Ano04u, Ano06t, Ano07n]. Marginal [FdV07, Esc08, FV09, IvD05]. Market [BL02a, BU05, Bas08, Bat00, BM06, Bow07, DG08, Dub07, FFP07, GZ06, HMSA03, Jur02, Liu00, MR02, RT06, WW09]. market-response [FP07]. markets [ASWY01, AG06, BL02a, HLW09, JLWY08, Jon03, Sen04]. Markov [AS06, Car02, CNS02, CP04b, CSW00, Des06, FZ01, KSP08, Kim08, Kim09, LG02, McC07a, Nak00, SWZ08, SNT06, Tim00, dMF07].
Markov-switching [Car02, FZ01, Kim04, Kim08, Kim09, SWZ08, SNT06]. Markovian [DT00]. markups [DF08c]. martingale
[ABD07, CW06, Dec00b, EV06]. Masking [CW07a]. match [KPS07a]. matched [LSW08]. matching [BS04, Deh05a, ST05b]. Maternal
[LHMC09]. matrices [FSZ04, Kle07]. Matrix
[Kaw06, DS06, ET07, FFL08, Han07a, Kar02, LP07]. matter
[GM06a, MC08]. max [FS08b]. Maximum [ELX03, GW04, HPT02, Kru08, Kru14, Moo04, PB09, RHP05, SP01, AL04, And05, BU07a, Bis04, GP02a, Hor02, JJP07, Kom05, KPST07, Lin07, Wu03, WP07, YdJF08]. may
[MP09, Ano00k, Ano01k, Ano02n, Ano03r, Ano04t, Ano05y, Ano08p, Ano09q, GM06a]. McFadden [HKZ06]. McFadden-type [HKZ06]. MCMC
[CH03b, JJP07]. ME [BB02]. mean
[BU07b, BK07, CW06, Esc08, Hay09, JX09, MS09a, RSU96, RU05, SS00]. mean-nonstationarity [Hay09]. mean-variance-skewness [MS09a]. means [DLM06]. measure [Dah09]. measured [BC08b]. Measurement
[HMS05, AD05, Bi02, CDS02, CF07, DK05, FSZ04, KL08, LH04, Wan01]. measures
[CDS09, DSS07a, DF07, FKS05, LBPA02, SvG09, SV07a, Ul02, Zhe01]. Measuring [KT05, MvD07, Slo08]. Median [Gas02, Sak07, SS01]. medical
[JDCZ03, Mal08]. meeting [Ano02b]. meets [HK08a]. memory
[ADG09, ALM06, Art04, BU05, BW00, CD06, DT02, DS05, DV05, DHL06, DI01, FMRT09, GKL05, GKL06, GKL05, HN06, Laz05, LP08d, Lin00, MM08, Phi09, Rob01, RH03, Zaf07, vDFP02]. men [GK06]. mergers [FTC03]. method [AB01, Ban07, DS04, GG03, HI03, HI07, HIJS07, HS06, HN00, IS02, KMR07, FL07c, OT05]. methodological [Rob03]. methodology
[Gro06, Hen01, SEGG06]. Methods
[SWZ08, BBvDvO04, BCY00, CNS02, CW07a, DW01, DP06, Dur06, Eng01, FL07, FPW04, HLS08, HKvD07b, Kru08, Kru14, LH03, LMPX09, LMNT01, MK06, MSW06, PW08, SA04, SB02]. metric [RM07]. micro
[vdBvdK01]. microaggregation [SS09]. Microeconometrics
[Hau01a, WWM01]. mid [Cos03]. mid-life [Cos03]. migration [Gro04]. minimal [Rei07]. Minimax [Man07, Sto09]. Minimax-regret [Man07]. minimization [J02a]. Minimizing [EM06a]. minimum
[AL04, LS09a, PY08b]. mining [STW01]. mis [CD06]. mis-specified [CD06]. misclassification [Hu08, Ram02]. misclassified [Mo08]. mismeasured [FL03, Hu06]. missing [DT07, IV06, Man07, PS09a, Woo07]. misspecification [BM00b, BSEY01, CF06a, CS06a, JL08, Sch05]. Misspecified [Car02, Ink00, AC07, HI03, HI07]. mixed
[BHH08, HLR07, FL07a, FL07c, LMR09]. Mixing [FMZ08, GK07]. mixture
[Cop01, Lie01]. Mixtures [GGHW08, MS09a, VKG09]. ML [BB02]. MLE
[But00, Kim09]. MM [BB02, BK06]. MMC [JST06]. Mobility
[FSZ04, Bi02, MRS07]. MOD [Cop01]. Model [BDW07, FS07, Wr08, AL04, Abr00, ACMP08, ALS04, AL01, AG09, BSJ01, BBP06, BV04, BGG08, Bek02, BH07, BSEY01, Ber01, BKPT09, BHH08, CC04, CP02, CMvS00.
Che00b, CC01, CF06a, CZ07, CHS07, Cho02, CN06, CGM00, Cop01, Cop07, CS04, DS04, Dav02c, DHL06, DS06, DF09, Dub07, EM06b, EG06, FFL08, FLS01, For05, FHLR04, GLR03, GV07, GSN08, GP02b, Gos08, Gre05, HK06, HOS05, Han03, HZ07a, Hans03, HLZ07, HKvD07a, HTV06, HL04, HL09, Hou03, HLR07, Hu06, HS02b, iD05, Ink00, JJ00, Joh06, Jun08, Jun09, KLM08, Kru08, Kru14, LG02, LS08a, LSW08, fL00, LS08b, LL09, Lew00, Lew07, LP03, Lie01, Lon04a, LT06b, MM08, MP00b, MN00b, MJ05, Moo04, MT03, MT08b, PB09, Per00, Rac00, SC07, SYR09, Seo06, SL07b].

model [SNT06, SI04, Tse00, Tur00, WW02, Wes01, Yan06, Yu05, YS07, ZRT01, vDFP02, vSDG02]. model-selection [Rac00].

Modeling [CJ07, FPW04, FF07, GW02, Liu00, Jin09, KPS07a]. Modelling [Ano05u, BU05, Bow07, Cla07, CHP09, GMA08, Gir00, HZ07a, Luit07, Sko07, Tho00].

terms [Aba03, ALS01, AC07, ABD07, And02, AG08, AL01, AC03b, Aart04, AM09, AHR09, BN01, BRT03, BC08a, BK08, BSK03, BEP07, BS03, BN03, BMM09, BU07a, BU07b, BIY07, BS06, Bha08, Bie07, BGW02, Bow07, BD07, BLS06, BK06, CDX06, Cai07, CL09, CM08, Car02, CC07, Car07, CG08, CT07a, CPDX07, CP03, CMvS01, Ck00, Che00a, CK03, CCZ05, CF06b, CD06, CF06a, CG07, CHS07, CP09, rMCGJ08, CGGT03, CH06, CIN07, CH09, CH00, CNS02, CHO2, CNS06, CW07a, CP04b, CM01, CW07b, CT07b, CFP09, CS07b, CR04, DGR03, DAS03a, DAS04, DAS05, DM02, DAV02d, DE07, DS08a, Des00, DP08b, DLM06, Dis08, Dom01, DP02, DIN09, DGR07, DMN05, DSS07b, DJ06, DV09, Dur06, EHL06, ET07, Esc08, FG05, FG06, FV09, FVR04, Fit04, FFP07]. models [FZ01, FHH07, GG07, GC06, GGJ04, GRS06, GW04, GP02b, GW05, GM07, GJ08, GL01, GS04, GS08, HHH07, HJ03, HI07, HL05, Han00, HS02a, HL06, Han07b, Hay09, HPU06, HLC08, HN05, Hid03, HZ07b, HZ07c, Hid08, HJ05, HS03, HT03, HS06, HH04, HKvD07b, HPT02, Hu08, IS02, IK06, In008, JPR04, JPP07, JK03, JMR09, JH08, JST06, JX05b, KFP07, KS08a, KL04, KP08, KP01b, Kha01, KT07, KT09, Kim04, KAR07, KPS08, Kim09, Kle04, Kle09, KLY09, KV00, Koo01, KT06a, KYH09, Kue01, KH09b, JLV06, Lee07, fL07a, fL07b, fL07c, Leh09, LP08c, Li02, LH03c, LH04, Li08, Li09, Lin07, Lun06, LT02, MK06, MM07, MR04, MME08, MW08, Nak00, NS07a, NS03, Nic06, Nob00, Oku09, OP04, Ots08, PWT08, PS08, PSS03a]. models [PSS03b, PSS07a, PP04a, PQ06, PSS00, PT05, Phi00, RHSP05, Ram02, Rob01, Rot09, Sai05, SW01a, Sar03, SF01, SC08, Se07, SL07a, ST01a, SL03, SW01b, SW07a, SWZ08, Sin01, SV07b, SU08, SS06, Tab00, Tim00, Tod09, VV05, WZ03a, WS09, Wan01, Xia09a, XP08, Yang08, Zd03, Zaf04, Zaf07, Zaf09, dL06, vGL00, vG01, vGK02]. models-a [DP08b]. moderate [PM07]. Modified [HLT06, HLT12, HW06, OK00, SO04]. moment [AC07, ASM08b, AL01, CC07, CMvS00, CCK00, CHS07, CS07, CP09, DN03, DN09, HJ07, JP09b, KT09, MS09b, Phi00, Ros08, Sni07, vAJM02].

Moments [Tim00, BZ02, BZ04, GG03, HI03, HI07, HI08, IS08, IS02, LM02, Oku09, OT05, PQT01, SS09]. monetary [Bar07]. money [HS02b]. Monitoring [AG06]. monopolistic [DF08c, vdB07]. monotone [MM07].
monotonic [JX09]. monotonicity [McC08a]. Monte
[BM00a, BBvDvO04, CNS02, CS06b, DGR06, Duf06, Dur06, GRZ07, KW06b,
LG02, MN00b, VI02, Vil01]. Monte-Carlo [VI02]. monthly [RR02]. Moran
[KP01a]. mortality [BvS08, Bha03b, Cos03]. most [GSCV06]. movement
[ASWY01]. movements [CHP09]. moving [Hid03]. MSE
[AL04, CS07a, LS09a]. multi
[Bha05, BP07c, Dav02d, JKS03, KLM08, McA08]. multi-factor [JKS03].
multi-object [BP07c]. multi-stage [Bha05]. multi-state [KLM08]. multi-unit
[McA08]. multi-way [Dav02d]. multifractal [CF01]. multifrequency [CFT06]. Multilateral
[Bar07, Fré09]. multilevel [Han07b]. multinomial
[BHH08, IvD05, MPR00, Nob00]. multiple
[AHR09, Bas08, EG06, FKS00, FKS05, GP02b, HN00, KP08, KAR07, Kie07,
MM08, MT03, SW01b, SWZ08, WZ03a]. multiple-equation [SWZ08].
multiple-output [FKS00, FKS05]. multiplicative [CK00, HS07].
multistep [FPW04, MSW06]. Multivariate [GJ06, MS09a, AM09, BC08a,
BIKY07, Bow07, CF06a, CNS06, CHP09, DS07, DK02b, Eic07, FS07, For08,
FZ01, GJS09, Haf08, HM03, LL09, PY08b, SC07, SA04, Shi07, Tse00, ZBK09].

n [CP02, YdJfL08]. Nagar [Phi00]. Nagar-type [Phi00]. narrow [CN06].
narrow-band [CN06]. national [JDGZ03]. Native [LP03]. Natural
[HKvD07a, Whi06]. NBER [IV06]. near [ES01, SM02].
near-multicollinearity [SM02]. Nearly [Can08, AL04, Cho02].
Nearly-singular [Can08]. negativity [MT08a]. neglected [DGR03].
Neglecting [Hil05]. Nelson [CDN08, DLY08, Kim08, Nel08, OZC08].
negonatal [BvS08]. Nested [Ant01, BSJ01, CK02, CK07, CM01, CW07b,
Dub07, LG02, Lug06, RPS05, RS02]. network [MMS08a, MMS^+08b, SL04].
networks [BFD09, GG00, HKvD07b]. Neural
[MMS^+08b, GG00, HKvD07b, MMS08a, SL04]. neutral
[BS03, Bon03, CGM00]. No [ABD07, Moe08, Sec006, Wes01]. No-arbitrage
[ABD07, Moe08]. Noble [MR00]. noise
[ABD07, Art04, JO08, LM08b, PY09a]. noise-a [JO08]. noises [DF09].
nosy [BR09]. nominal [Kon05]. nominal-to-real [Kon05]. Non
[Bre07, KPS07b, MS06, WW08, AL04, AB00, BRT03, BR08, CT07a, CT08,
CK2, CK07, DP08a, DV09, FFP07, GH09, GS06, HL05, HD08, IS08, Kar02,
Lee08, LHM09, Lug03, Lug06, MGM08, MT08a, MS04, RS02, vGLP00].
non-admissible [MS04]. Non-causality [MS06]. non-experimental
[HL05]. non-Gaussian [AL04, GS06]. non-identifying [GH09].
non-ignorable [HD08]. non-linear [FFP07, Lug06, vGLP00]. non-local
[DP08a]. non-negativity [MT08a]. non-nested [CK02, CK07, Lug06, RS02].
non-normal [BRT03]. non-normality [IS08]. Non-parametric
[Bre07, KPS07b, WW08, LHM09, Lug03, MGM08]. non-participants
[BR08]. non-random [Lee08]. non-regular [DV09]. non-response [HD08].
non-stationary [CT07a, CT08, Kar02]. non-stochastic [AB00].
nondurable [RR02]. nonexperimental [ST05b]. Noninformative [NS03].
Nonlinear [BK08, Cha02, PPC04, SP03, dJ01, dJ02a, CP07b, CSW00, CS02, DFG04, Dav02a, Dav02b, DT02, DG02, GG07, GW04, GL00b, HT03, HS06, Hu08, KSS03, Li02, Par02, RSU96, RU05, Sai05, SW01a, ZRT01, vDFP02].
Nonlinearity [Mar08, BK07, DGR03, GKvD07, PT07a]. nonnested [DM02].
Nonparametric [ASL00, ASD03, Bre02, BT03a, CW08, CFS02, CCZ05, CHS07, CDSV08, D507, DH00, DE07, FG05, Fr007, GGV08, HCL08, KPS07, LMPX09, LM08b, MY07, OFRP05, RL04, SL04, SK00, YH06, ZW09, BM00a, BL02b, BDGT00, CK00, Cop03, Das04, Das05, DEG01, EV08, EE00, FW08b, FS05, For08, FNS04, GG07, GL00b, GL01, HHP09, HK03, HL09, HK00, JX05a, Lev01, LP08a, LHZ03, LM09, LS09b, MFY08, Sic05, SU08, Xn09].
nonregular [Sar03]. Nonresponse [Nic06, KMR07]. nonseparable [CIN07, Jun09]. nonsimilar [AMS08]. nonsmooth [CP09]. nonstandard [Duf06]. Nonstationarity [ADG07, Hay09, Mar08, SL07b]. Nonstationarity-extended [ADG07]. Nonstationary [CP07b, HP04, Par02, PJH07, AV09, Bai04, BP07a, CLP09, Cho02, DT00, Jin09, M004, NS07b, PP04a, Rob05, SO04]. normal [BRT03, CW07b, Hor05, SA04]. normality [BM05, CN06, IS08, dJ02b].
normalization [Nob00, WZ03a]. normalizing [SvGo9]. normals [MS09a]. normative [Man00]. Norwegian [AVH05]. note [GL02, dJ02b]. Notes [Tan01]. November [An00o, An02p, An03y, An04s, An06s, An09p]. NQ [FS08a]. nuisance [Duf06]. null [Jan05, KP09b, Sec06, SK06b]. number [AC03a, AB01, CP04b, DGR08, Dir01, Ros08, SH07]. numbers [Hi106, JP09a]. numerical [HW08a]. numerically [fL00].
object [BP07c]. objectives [Zel07c]. observations [Dir01, Pot03, SW01a]. observed [BN06a, CL00, GM06b, J008]. obtaining [Phi00]. occasion [Dir01]. OCS [LPV00]. October [An00o, An04r, An05-27, An06w, An07r]. offerings [Reb04]. offs [BP08]. oil [Ham03]. older [Cos03]. OLS [LS09a]. omission [CES08]. omnibus [ALS04]. one [AD07, BBP06, Cop04, Dur06, ES01, IL00, YH00]. one- [Dur06]. one-factor [IL00]. one-sided [AD07]. one-way [BBP06, YH00]. Online [San07]. Open [An01j]. EL03, Hsi01, Kri01].
Opening [Gra06]. operations [WW08]. operators [Tur00]. opinion [Lit07]. Oprah [Bas03b]. Optimal [ET04, For05, Kue01, RV02, SV07b, WZ03b, vG01, Jan05, Oku09, PT07a, SK06b, vdB07]. optimality [Cla07]. Optimally [DT09]. Option [CH06, ASWY01, ASBS01, ASD03, BRY08, Bat00, Bat03, BGW00, tMCGJL08, GLR03]. options [BCC00, BDGT00, Jun03]. oracle [LP08b]. order [ALM06, BU07b, CC07, DP02, GP02a, HK08a, Hid02, Maa01, PQT01, RSU96, RU05, RH03, XP02b]. ordered [Cop07, HZ07a, LS07, MME08, MT08b]. oriented [KPS07a, KT06b]. origin [KS07]. Origins [And05]. Ornstein [GS06]. other [HIM05, OZC08, RM07, Zaf09]. out-of-sample [CW06, HZL07, McC00].
outcome [Man07]. outcomes [AHV05, CL09, CJ07, HPT08, MT03, SS04]. outcry [EL03]. outlier [Bas03b]. outliers [GKvD07, HMS05]. output [FKS00, FKS05, Kim08, Pes07]. outputs [AD05, GO07, LP03]. overcome [ST05b]. overidentifying [MS09b]. overview [BU05, GMA08, Gol07, McA07]. overweight [LHMC09]. owner [EL03].

P500 [BKPT09]. Pages [Ano00s, Ano00r, Ano00p, Ano00n, Ano00q, Ano00l, Ano00m, Ano00k, Ano00j, Ano00o, Ano01o, Ano01m, Ano01p, Ano01r, Ano01q, Ano01n, Ano01l, Ano02k, Ano02s, Ano02q, Ano02r, Ano02p, Ano02m, Ano02o, Ano02n, Ano03s, Ano03t, Ano03x, Ano03w, Ano03v, Ano03y, Ano03u, Ano03r, Ano04s, Ano04u, Ano04t, Ano04v, Ano04r, Ano04q, Ano05z, Ano05-28, Ano05x, Ano05y, Ano05-27, Ano05w, Ano06x, Ano06u, Ano06p, Ano06v, Ano06r, Ano06t, Ano06s, Ano06w, Ano06q, Ano07p, Ano07q, Ano07o, Ano07n, Ano07r, Ano08r, Ano08q, Ano08s, Ano08p, Ano08o, Ano09n, Ano09t, Ano09u, Ano09s, Ano09q, Ano09r, Ano09q, Ano09p]. pair [Gre06, Pes07]. pair-wise [Pes07]. Panel [BKN09, CKP01, KKP07, PW08, Sic05, SBES05, ALS01, AL01, Ant01, AC03b, Bai04, BSK03, BSJK07, Bha09, Bie04, BK06, CC04, Car07, CMvS00, CMvS01, C01, C07, Das03a, Das04, D06, FV09, GV07, Gew03, Gre05, HHK07, HOS05, Han07a, Han07b, Hay09, HCL08, HH04, HL04, HPT02, Ink00, Inn08, IL09, Kru08, Kru14, LL02, MPP07, MW08, Nic06, Oku09, PSS03a, PSS03b, PSS07a, PS07a, PS09b, SYR09, SK06a, WW02, Wan01, Yam08, YdH08]. panel-sample-selection [GV07]. panels [Cha02, Cha04b, IPS03, Jin09, McK04, MP04, PY08a]. Paper [Gra07]. papers [Zel01]. paradox [Kle04]. Parameter [TC09, Che00b, Cho00, DF02, Han06, Hil05, Lan00, PS07b]. Parameterization [FGHM08]. parameters [CI08, Duf06, FV09, GH09, GL01, GLS02, Hua06, Kle07, Mac04, MPR00, OFR05, Ros08]. Parametric [FS05, KY09, LHMC09, ALM06, BP07a, Bre07, C07, CHS07, CHMR08, DH05, DP08b, GL00b, HOS05, HL09, KPS07b, jLV06, Lug03, MCM08, Sic05, SW07a, Wua00, WW08]. Parental [WKV03]. paribus [BS00]. parking [FTC03]. part [SW01b]. Partial [KT07, MCA08, Mol08, Cho00, JP09b, Kri08, PSZ08]. partially [GH09, JX05b, Ros08]. participants [BR08]. participation [SSVY09]. pass [PW08]. passenger [MS08b]. Past [Bol01, Gra01, Gra05, HIM05]. PAT [EL05]. Patent [BMS07, HL07, Mac04, SV07a]. Patenting [GO07]. patents [MCM07]. path [Eic07, Oul08]. path-dependence [Oul08]. paths [AHM03b]. pathways [ACM03]. Patient [Mal08, CS04]. Paul [Bas03b]. pay [Cap04]. Pearson [BSW04]. peer [BDF09, Kra06]. Performance [AMS07, AT06, PN05, Rot04]. periodic [BT01]. periodogram [HMV06, Phi07, SP03]. periods [HPT02]. permanent [OZC08]. permanent-transitory [OZC08]. permutation [Lug06, MCM08]. Perron
procedures [AL01, AG09, AHR09, Dav06a].

process [Bow07, Cor00, DP08b, GJ06, JS09, HW06, LP08d, LS00, LST03].

processes [ASY06, ALM06, BK08, BNS06, BH02, CV03, CSM00, CS05, Dav02a, Dav02b, DS05, Dav06a, DGR06, Dis08, DG02, DT00, EZ01, FMOZ08, GG04, Gos02, GW02, GH06a, GS06, Haf08, HP08, Hid05, HK06, Hid09, HHS07, Lazo95, LM02, MC06, MPR02, MP08, Par06a, PY09b, Pos09, Rob05, RT04, Shi07, SW07a, SP03, TC09, TC00, XP02b, ZW09].

processing [WW08, Zel02, Zel07d].

Product [KAR07, PN05, Zel07a, Zel07b].

Production [Mos01, BGKT04, FKS00, FKS05, GO05, KT06b, PN05, RR02, SW07a].

productive [KPS07b].

Productivity [FS08a, AP02, AD05, DK05, DSK07, SBES05].

profile [MRS07].

Program [Del05b, CvdK08].

programming [CDV08, Tab00].

programs [AHV05, CR05, HIM05].

PROGRESA [DS08b].

Progress [FvD07, DF08c].

project [CH09, CR05].

projection [DT07].

projection-based [DT07].

projections [KS02].

propensity [Del05a, SSVY09].

Properties [DG02, PT07a, ZZW09, ACMP08, BU07a, CC07, DP08a, DGR06, DS06, FM028, HP08, Han07a, HK08a, KH09b, LLC02, OK00, OS06, PT05].

property [G007, LP08b, McA07, dMF07].

proportional [HL04].

prospect [ABW07, Die01, Nel08].

prospects [Koe00].

proxy [DG07].

Pseudo [KS08a, CK02, CK07, Ino08, McK04].

Pseudo-likelihood [KS08a].

pseudo-panel [Ino08].

pseudo-panels [McK04].

pseudo-true [CK02, CK07].

PSID [GK00].

Psychology [Coo08].

public [MC08, Reb04, SW08a].

publications [FF07].

publishing [Dir01].

Pure [EM06b].

Purebred [ADGG03].

puzzles [BZ06].

QML [CI08].

QMLE [ACMP08].

quadratic [ASM08a, KL08, MJ05, Plo04].

quadrature [FL00].

qualitative [Lew00].

Quality [AG08, BS04].

Quantile [HK02, MK06, Xia09b, CH06, CHJ09, DS07, Gal90, GJ08, HL09, Jun08, Jun09, Kha01, Koe00, LY06, Lee07, MFY08, Ots08, WW08, YS07].

quantile-regression [HL09].

Quantiles [DH09, BCY00, BP07b, Kom05, Qu08].

quantilogram [LW07].

quantity [Dav06b].

Quasi [Kom05, YdJF08, Gir00, Lin07].

quasi-differencing [Gir00].

Quasi-maximum [Kom05, YdJF08, Lin07].

R [CDN08, Muk07].

R-estimators [Muk07].

radial [BBDV04].

radial-based [BBDV04].

random [Ant01, BSJK07, BH07, DGR03, Dis08, EHL06, HLM07, HKP02, HN00, JP09a, JMR09, KLV04, LK00, Lee08, LMG03, MW08, RHSP05, Ror02, SS01].

random-component [FL00].

Randomization [HK05].

Randomized [Lee08, AAD05, Mal08].

randomly [ASM08b].

range [CG08, CP07a, HHS07, MV02, MV07, Zd03].

range-based [CP07a].

Rank [Abr00, Che00b, Has01, And02, And06, ABG05, AV09, BH02, For08, HKvD07b, Kha01, KT07, KP06, LS00, LST03, NS07b, RY02, Shi01].

ranking
responses [AHV05]. Restricted [PFC08, PQ06]. restriction [AC07, DIN09, Sak07]. restrictions [ASD03, ABD07, CMvS00, CCK00, CC07, Che09, Das03a, DIN03, GH09, GSN08, HS02b, JP09b, Ma08, Mc08a, OFRP05, Smi07]. results [But00, CS06b, DT07, PS09a, Sai05], retirement [vdKW08]. Retrospect [Die01, Nel08]. retrospective [Bat03], return [BP08, BZ06, CCZ08, GSCV06, LP08b, Mor04]. return-volatility [BZ06]. Returns [CL00, Arc04, BL02a, BNS06, BPT01, BKPT09, DF08c, GO05, JLS05, MR02, PQT01, STW01, WW09]. revealed [ABW07]. reverse [Che03]. revisited [MS00, PFC08, Sch04, SV07a, SM02]. Revolution [GO07], rich [Moe08]. Riesz [AHT07]. rights [GO07]. Risk [BLT08, ASL00, AG08, BS03, BP08, BL02a, Bon03, CDPX07, CGM00, DF09, GMA08, GT06, HLW09, Kle09, KYH09, Mos01, Rei07, Yu07]. risk-neutral [Bon03]. risk-return [BP08], risks [NS03], risky [PS00], rival [Rob05]. Robust [CHO08, GTU05, Li02, LH04, Mc000, OT05, RT01, BBvDv004, CS02, CH08, CM07b, Han07a, HLT07, HLT08, HLNS06, Jun08, Kle04, Kle07, LMPX09, Mü07, RM07, WW02, dJAS07]. Robustifying [Hen06, Im00]. Robustness [PS09b]. role [BW00, HKL05, Le09]. rolling [ST01b]. Root [GV07, HR07, AB00, BGG08, BT04a, Cha02, Cha04b, CS06b, Dis08, FMZ08, Gal09, Gos08, HMs05, Has01, KSS03, KLN02, KP09b, Kru08, Kru14, LLC02, MP04, MPP07, PPP06, PR03, Phi02, PM07, Phi07, RT04, RT07, SK06a, ST01b, Tay05]. Root- [HR07, GV07]. roots [Bre02, BT03a, BT01, BT03b, CT07a, Cha04a, Cha08, EJ03, EM06a, FdV07, Gre06, IPS03, MN00a, SS00, SL03]. Rotterdam [Gra07]. rule [Gol01, Zel07a, Zel07b]. rules [AC03a]. run [ADG09, BP08, BC06, BC08b, DPR06, EM06b, HMV06, Mü07, Phi09]. running [McC08b]. rural [JR03].

S [BKPT09, SW01a]. S&P [Bat00, BPT01]. S-estimation [SW01a]. Saddlepoint [ASY06]. Sample [Nev02, PS00, ASM08a, ACMP08, BU07a, BIKY07, CHJ09, CW06, CS02, Das04, Des00, DS06, DT00, DK02b, DKBG04, DJ06, Duf06, GV07, HI03, HI07, HLZ07, Ink00, Joli02, LS09a, LCL02, Mc000, Mc07b, OK00, PT05, SB02, Win05]. sampled [ASM08b, GSCV06, ZW09]. samples [Bha05, Gas03, Ram02, RS00, Sto09, ZC01]. sampling [BBBvDv04, But00, Cha04a, Cha08, HKvDv07b, KSC09, MC06, Nak00, RZ07, SA04]. San [Gra06]. SAT [Rot04]. satisfy [Ros08]. saving [Hou03]. savings [vdKW08]. scale [DF08c, GO05, MS09a]. scanner [FPF07]. scanner-data-based [FPF07]. Scheinkman [ASM08b]. scheme [rMCGJL08]. schemes [DS05, KL04]. school [Mat08, Reb04]. schooling [BMM09, HHM04, JLS05]. schools [MC08]. scientific [FF07]. score [CK02, CK07, Del05a, FS08b, Hor02, Moo04, MPS09, SSVY09]. scores [HHM04]. search [DF08b, EvdB07, GSN08, HSWW08, Koo01]. Seasonal [HS02b, BT01, BT04a, DHL06, HMS05, RT04, RT07, SS00, SL03, SO04].
SL07b, ST01b, Tay05]. **Seasonality** [FFP07, BT03b]. **seasonals** [KV00]. **second** [BU07b, CC07, RSU96, RU05]. **second-order** [BU07b, CC07, RSU96, RU05]. **secret** [EL03]. **section** [FFP07, BT03b]. **sections** [Gir00, VV05]. **sector** [WvDW03]. **sectoral** [GO07]. **securities** [GG00]. **Security** [LSW08, Bow07, vdKW08]. **seek** [AAD05]. **seemingly** [DK02a, FRW05, SK00, Tur00]. **Selection** [AT07, Mal08, MOC05, PT07b, AL01, AG09, CF06a, CHS07, DG07, GV07, Gol01, GP02b, HIJS07, Hit02, Hor05, IK06, jLV06, Lee08, Lew07, Li09, MZ04, MT03, MT0b, Nev02, PS08, PS00, Rac00, SNT06, ZBK09]. **selective** [BR05b]. **Self** [Lin07, CH09, MT03, CR05]. **Self-Sufficiency** [CR05]. **Self-weighted** [Lin07]. **sellers** [vdB07]. **Semi** [BL02b, ABD07, CHMR08, jLV06, LHMC09, SW07a]. **semi-martingale** [ABD07]. **Semi-nonparametric** [BL02b]. **semi-parametric** [CHMR08, jLV06, LHMC09, SW07a]. **Semiparametric** [ABA03, BMM09, BW00, BP07c, CH02, FLS07, GS04, HL04, JP09b, KT06a, LS08b, Lew00, MR01, PSS03a, PSS03b, Par03, PSS07a, Rot09, SS06, Tab00, AC07, Art04, CMvS01, CC06b, CF06a, CP09, Dav02a, Dav02b, GV07, HY05, JLLW08, KP01b, KP04b, LHZ03, Lin02, PS08, RH03, ST01a, Sh07, SO04, S04, Yan06]. **Semiparametric-efficient** [PSS03a, PSS03b]. **semi-parametric/nonparametric** [LHZ03]. **sensitivity** [BM00b].

**separability** [FW08b]. **September** [An000i, An001r, An002l, An004q, An005w, An006q, An008a]. **sequences** [Dec00a]. **Sequential** [Pal09, AHR09, BP06, Bre07, Das03a]. **serial** [BSJK07, DFF07, EL09, Han07b, Yan08]. **serially** [Cai07, KH09b]. **series** [AT05, AC03a, ALS04, AHR09, BN01, BN08, BU07b, BS06, Cai07, CLP09, CT07a, CP03, CC01, CCZ05, CF06b, CG07, Dah09, Dav02a, Dav02b, DT02, DV05, DEG01, DFF06, DPR06, Eic07, EM07, FPW04, Gir00, GTP06, Gre06, GS08, HP08, HTV07, Hid03, HT09, Hs09, IS06, Kim00, KA02, LY06, LHZ03, LTO6a, LP08d, LS09b, LTO6b, MS06, MV02, MS06, Mui05, Phi01, PP04b, Rob08a, SL03, SL07b, Whi06, XP02b, dJ02b]. **service** [KM09]. **services** [HW08b, HSW08]. **set** [CS01, vdB07]. **sets** [EM07, HKvD07b, JM07, PY008b, Ros08]. **setting** [BL08, PS09b]. **settings** [Sic05]. **several** [Cop04]. **severely** [Cop03]. **shadow** [AP02]. **shape** [AS03, BMM09, HKvD07b, OFR05]. **share** [Dub07]. **sharpen** [Mul06, Sin00]. **shift** [LST03]. **shock** [Ham03]. **shocks** [GM06a]. **Short** [DPR06, Th00, ADG09, BC06, GT09, HPT02, Kri01]. **short-** [BC06]. **short-term** [GT09]. **shortfall** [CW08]. **Should** [WW09]. **shrinkage** [DGR08]. **sided** [AD07, AMS08, DT00]. **Siegel** [DLY08]. **Sign** [DV05, SS01]. **signal** [Art04]. **significance** [SV07a]. **similar** [Fort05]. **Simple** [BCY00, Das04, BP07a, BZ06, CS06b, EE00, HLT07, HLT08, HT03, LS07, Shi01]. **simplified** [ST01a]. **simulated** [CS07b, GG03, Nie00]. **Simulation** [DK02b, DKBG04, Kra06, Li09, CW07a, DJ06, GLS02, MN00b, MT03].
Simulation-based [DKBG04, Kra06, DJ06, MT03]. simultaneous
[And06, CP02, GL02, GGV08, Gol01, KP04a, Phi00, RT06, SU08]. since
[Kim08, Lan00]. single [EM07, GP02b, HN05]. singular
[Bie07, Can08, KP06]. SIPP [LSW08]. SIPP/Administrative [LSW08].
Size [Mi05, AG09, BL02a, GM06a, Mor09, SV07a]. skeptical [WW09].
skewed [FS07]. skewness [CHJ06, MS09a, RJ02]. Skill [BR05a].
Skill-biased [BR05a]. skills [CL00]. slope [KP09a, PY08a]. slopes [VF05].
Slutsky [HHP09]. Small [PT05, Des00, GM06a, Ink00, Joh02, PS07b, RS00].
small-sample [Des00]. Smith [Deh05a]. SML [Ink00]. smoking [JDGZ03].
smooth [GJ06, KT06a, MFY08, MM08, VKG09]. smoothed [Hor02, SL07a].
smoother [CCZ08]. smoothing [Dur06, LMNT01]. Smoothly [GK07].
SNP [CG02]. Social
[LSW08, vdKW08, BDF09, BD07, LM08a, Mor04, dP09]. Socio [ACM03].
Socio-economic [ACM03]. socioeconomic [AHM+03b]. solution
[Hu08, Ou10]. solutions [MZ04]. Some
[BDW07, Dir01, Flo03, Gra03, Hoo03, Phi01, Pot03, Rot02, Zel07d, ABG05,
BBvDV04, CMP09, Gra05, KP04b, SP06, SV07b]. sorting [Arc04]. space
[GG04, Vi06]. space-time [GG04]. spaces [Sch04]. spacing [BvS08].
Sparse [LP08b, HW08a]. Spatial [CM07b, BSK03, BSJK07, BU07a, CC01,
KP07, KS07, LP07, fl07a, fl07c, PSS07b, Rob08a, SC07, YdJFL08].
spatially [BK07, KKP07, KP04a]. Special
[ABCD07, Ano07m, HL05, II08a, SW08a, CDN08]. specific
[CKL06, Li07, Sic05]. specific-to-general [Li07]. Specification
[CCL03, Del08, EV08, GC08, Hid08, CGM00, CS05, DS08a, EE00, Esc08, FG05,
GM07, Han03, HL07, HK06, HLR07, LP07, LC08, LHZ03, MME08, SSVY09].
specifications [CLP03, GT06]. specified [CD06]. spectra [XL04]. Spectral
[CV03, Dec00b, Ber01, Dah09, EV06]. speculative [MN00b]. spell [SW01b].
spells [GH06b]. spherical [Bek02]. spillover [Hon01, HLW09]. spillovers
[CS04]. splines [DH09]. spurious [CHO08, Mar08, NS07a, TC00]. square
[Pol00]. square-wave [Pol00]. squared
[BU07b, BS04, CW06, RSU96, RU05]. squares
[And05, CN06, DP08a, GL00b, Han07b, Han08, HK08a, HW06, IS08, PS07b,
Sch04, SL07a, Wil04, YH06]. Stability [KLV04, Sai05, DF02]. stable
[Dec00a, fl00, LPS05, MPR02, ZW09, vGK02]. stage
[And05, Bha05, HW06, Kha01, PY09b, PS07b, SW07a]. standard
[Zel07a, Zel07b]. STAR [KSS03]. State [DG08, BGKT04, CP04b, HH09,
Hsi01, HSWW08, JJP07, KLM08, Hat01, Mc07a, YH06, ZBK09].
state-price [ZBK09]. states [AAD05]. static [vGK02]. Stationarity
[FZ01, LM02, MPR02, BT04b, CSW00, Kur02, MV02, Mi05].
stationarity-ergodicity [CSW00]. stationary
[CT07a, CT08, CN06, Dah09, Des00, DT00, EJ03, Hid05, HK06, HT09,
Kar02, Kru08, Kru14, Mc07a, PPP06, PY09a]. statistic
[HKZ06, KP01a, vGK02]. Statistical
[Bas03b, Joh06, Zhe01, ZC01, CFP09, FGS03, FSZ04, HM06, SV07b].
Statistics [Coo08, Bas03a, BHPW04, Das03b, DP02, Kle07, Lin02, Per00, SV07a, XP02b].

status [AHM03b, ACM03, Pot03].

step [AB01, KP01b, Kim09, Win05].

stepwise [Bio04].

Stochastic [AP02, GGJ04, HML02, OCSN07, Art04, AM09, AB00, BRT03, Bai04, BKN09, BV04, Bie07, BZ02, BZ04, BDGT00, BT03b, CMP09, rMCGJL08, CN502, CNS06, CS07b, DHL06, DP08b, DGR07, DV09, Dar06, FS07, FMZ08, GSN08, GM07, GJS09, Gre05, GS04, GS06, GO05, HKZ06, Hout03, JPR04, Jon03, KT06b, KPST07, PZ05, Rob01, Tod09, WS09, Yu05].

stock [BU05, BM06, BGKT04, CGGT03, HS02b, Lie01, Liu00, MR02, PQT01, STW01].

stocks [ACMP08, SCF08].

storage [MN00b].

strategies [AT06].

strategy [Bas08, KM09].

strength [MN00a].

strike [EL05].

Strong [AC03a, Can07]. strongly [BK08, Hid02].

Structural [Car02, GG03, GM06b, Han03, PZ05, PSS00, Pos09, AG08, Ano05u, BU05, BH07, BIKY07, Can07, CCZ05, CH06, CHO08, CM05, DH00, DP08a, DP02, DF09, FV09, Fit04, GTU05, GGV08, GKV07, Han00, Han03, HW06, Jun09, KS08a, KP08, KP09a, Laz05, Li09, LST03, MK06, MN00a, MJ05, PR03, PQ06, PT05, Qu08, dLJ06, vSDG02]. structure [ADGG03, AM09, BS03, CFK06, DL06, DMIN05, For05, GT06, HMSA03, HTV06, LaF08, WZ03b].

structures [Dav02d]. student [Mat08, vdK08, Des06]. Student- [Des06].

Studies [HP01, Ehr04]. study [BM00a, CR08, VI02].

Subsampling [BHPW04, Cho05, GV05, AG09, HS06].

subject [ABD07].

Subsidy [CH09].

supply [CES08, Hou03, JS08, Reb04, vSDG02].

surprise [Das02].

swap [JKS03, J008]. swaption [JKS03].

Sweden [EL03].

switching [BGW00, Car02, Des06, DI01, FZ01, HD06, KPS08, Kim08, Kim09, LPS05, MP08, Pel06, SWZ08, SNT06, Tim00].

symmetric [DFH06].

Symmetry [BL08, BN01, Che00a, DE07, HHP09].

Symmetry-based [BL08].

Synchronization [HP06, dP09].

synthesis [BB02, Go07].

System [vS04, KT05, KW06a, MM08a].

systematic [SM02].

systems [AV09, BS08, BW02, Bio04, CM07a, CLP03, HHP09, Hen06, HPT08, HS05, KPS08, Kim08, Kim09, LPS05, MP08, Pel06, SWZ08, SNT06, Tim00].

T [Han07a, YdJL08]. Table [Ano04w].

tailed [CDPX07].

Tails [ST02, JPR04].

talented [Reb04].

tamed [DF08a].

TAR [Gos08].

TAR-GARCH [Gos08].

target [LT06b].

targeted [BN08].

Tastes [Bar02].

teachers [Reb04].

technical [BR05a, BMS07, DF08c, Fl03, K05, KT06b, KW06a, WS09].

techniques [JST06, KP04b].

technology [AP02, Bar02, FGNW05].

tell [APW06].

Temporal [Ha08, MR04, HOS05].

temporally [CM07a].

tenant [EL03].

tennis [KM09].

Term [GT06, ADGG03, BCC00, BS03, CH09].
CFK06, DL06, DMN05, GT09, HTV06, RT06. term-structure [HTV06].

termology [Lütt07]. test

[ALS04, AV09, BN01, BBP06, BSW04, CK02, CG07, CK07, CHO08, CW06, CS02, CS06b, DH05, DEG01, EL09, FW08b, FMZ08, GH09, HHH04, HTL07, HLT08, Hil05, HZ07b, HZ07c, Hon01, HLNS06, HLR07, Im00, JX05a, KP01a, Kem01, Lav01, LT06a, LMR09, Lin02, MS00, MGM08, McC08b, MPS09, PW08, RM07, RV02, Rei07, SYR09, SSVY09, Shi01, SL04, SS01, SK06b, SW07b, Tse00, XPA02, Yam08, vGK02]. testable [ABD07, McC08].

testimony [FGS03]. Testing [AD07, ABG05, AS07, BC08a, BSK03, BSJK07, BK07, BM05, BC06, BT03b, CT07a, CT08, Cha04a, Cha08, CCK00, CSW00, DGR03, DP08b, Dis08, DMN05, ET07, EJ03, GL01, HH09, Han00, HS02a, HL09, HKZ06, HP01, IPS03, JO08, JX05b, KSS03, Kon05, KV00, KSC09, Kur02, Laza05, LSO0, MP04, PY08a, PY08b, Qu08, VF05, dMF07, Ano1f, BL02b, BLS06, Dav06a, Del08, Dec00a, DSS07b, DJ06, EM06a, EE00, Gal00, GGV00, GC08, HOS05, HY05, HK08b, HCL08, Hid08, LP08a, Li08, MME08, PPF06, Pes07, Rob08a, Rob08b, SF01, Seo06, ZC01]. Tests [BSEY01, BT04b, CM01, JX09, Kie09, Mor09, ASBS01, AMS07, AMS08, AB00, BM00a, BGG08, BIKY07, Bre02, BT03a, BT01, BT04a, Can07, CGM08, Cha02, Cha04b, CHS07, CDSV08, Cho05, CM05, CW07b, CS05, CS06a, CS06b, CS06c, DM02, Dav02c, DM06, DF02, DV05, DE07, DS08a, DP08a, Dec00b, DIN03, DK02a, DK02b, DKBG04, Duf06, DV09, EV08, EV06, Exc08, FW08a, FG05, For05, For08, GTU05, GG03, GKL05, GKL07, Gos08, Gre06, GS08, HT06, HLT12, Has01, HK08a, HK06, HS00, Hor01b, Hor02, Jan05, Joh02, Jun08, JP09b, KLX02, KS08b, KP09a, KP09b, KP06, KPS07b, LCO02, LHZ03, Lug03, Lug06, LST03, MeCC07, MOC05, MP07, Mü05, PWT08, Pr03, Pes04, Plo04, RS02, RT04, RT07, SS00, SL03, SK06a, ST01b, Tay05]. tests [Vil01, WZ03b, Wes01, Wha00, AHM03b]. Thailand [WKV03]. their [AT05, JDGZ03]. them [Hil06]. Theorem [Zel07a, Zel07b, Dav02a, Dav02b, PSS07b]. theorems [JP09a]. theoretic [Bar07, GLS02, LBPA02, Nev02, Smi07]. theoretically [CLP03]. Theory [AT07, ABDO7, CCK06, CG08, CMP09, GC08, IL08a, MCM07, PSZ08, AB07, ABCD07, Bas08, BS00, BD07, Cha00, DGR03, FGNW05, KPS07a, Koo01, Maa01, MCO07, Par06a, PM07, Rot02, Zel07a, Zel07b, vS04]. there [BEPO7]. thick [GZ02]. third [BEPO7]. third-country [BEPO7].

Thirty [Ame09]. Thirty-five [Ame09]. Three [Sim00, AB01, MN06].

three-step [AB01]. Threshold [Car02, BGG08, DSS07b, GP02b, GW05, HS02a, LS08b, PWT08, Seo06, SLO7a]. Time [GRZ07, HP08, McC07a, SS04, Wh06, ALS01, ASY06, AC03a, ABDO7, ALS04, AHR09, BN01, BN08, BU07b, BNS06, BS06, BKPT09, Bow07, Cai07, CLP09, CT07a, CV03, CP03, CCK00, CC01, CCZ05, CF06b, CG07, Cor00, CSW00, CS01, Dah09, DFG04, Dav02a, Dav02b, DT02, DV05, DP08b, DEG01, DFH06, DPR06, ELX03, Eic07, EM07, FW04, FHH07, GG04, Gir00, GTP06, Gre06, GS08, HT07, Hid03, HT09, HPT02, IS06, KNN00, KA02, KP09b, LY06, LT06a, Lio08, LS09b, LHMC09, Lon04a, LT06b, LS00, MSW06, MV02, MS06, Mü05, OFRP05,
time-deformed [BNS06]. time-inhomogeneous [ELX03].
time-reversibility [RM07]. Time-series [Whi06, BU07b, LT06a, PP04b]. Time-use [SS04]. time-varying [ALS01, Cai07, Li08, XP08]. times [AHR09]. timing [GRZ07]. timing-of-events [GRZ07]. Title [vdK08].
tobacco [HZ07a]. Tobit [YS07]. Todd [Deh05a]. top [KM09]. toxic [FGS03]. tracking [Lam01]. Trade [BGKT04, BEP08, BP08]. trade-offs [BP08]. trademark [Gas03]. trading [DF09, Lie01]. training [BGKT04, HIM05]. transformation [DMN05, GW02, ZRT01]. transformations [DG02]. transformed [HT09, PWT08]. transforms [AT05, SvG09]. transition [FSZ04, Kar02, MM08]. transitions [GJ06, KLM08]. transitory [OZC08].
translog [KT05]. treatment [AHV05, Aba03, CH06, CH00, CH02, Chi07, CJ07, CJ08, Frö07, HN07, Lew07, Man00, Man07, St009]. Trend [MV02, MP08, Pol00, AB00, BT03b, CMP09, HLT07, HLT08, KP09b, KV00, LS00, VF05]. Trend/cycle [MP08]. Trending [Cai07, Phi01, Pol00].
Trials [HTV07, Bai04, BKN09, CH03a, FS08a, JX05a, MPP07, Par06b, PZ05, PY09a, Phi02, PS07a, Ri05]. trials [AAD05, Mal08]. Triangular [Hau03]. true [CK02, CK07]. Truncated [DG01, Hor05, PSZ08]. truncation [CGM08]. Turning [SW08b, CC04]. Two [ADG09, Ano02t, KP01b, Kha01, SW01b, And05, AM080, DT00, Dur06, HS02a, HW06, Kim09, OK00, PY09b, PS07b, SW07a, Win05]. Two-factor [Dur06]. Two-part [SW01b]. two-regime [HS02a]. two-sided [AMS08, DT00]. Two-stage [Kha01, And05, HW06, PY09b, PS07b, SW07a]. Two-step [KP01b, Kim09, Win05]. type [CHO08, Das30b, HKZ06, MOC05, OP04, Phi00].

U.S. [AAD05, FS08a, Lee08, PN05, RT06, SBES05]. Uhlenbeck [GS06]. unattended [BT03b]. unbalanced [Ant01, BSJ01, Bio04, Dav02d]. unbiased [Gos02]. uncensored [DT09]. uncertainty [AB00, BDW07, Han06]. uncompleted [GH06b]. unconditional [WW08]. uncorrelated [LL09]. uncorrelatedness [HLNS06]. underlying [ASWY01, J0n03]. Understanding [Cos03]. undesirable [AD05]. unemployment [AAD05, GZ06, GH06b, Jur02, Lal08, RS00, vDFP02, vdBvdK01]. ungrouped [DLM06]. unidentified [Can07]. unification [SR02]. Unified [HY05, GKvD07]. uniform [JP09a, dJ02b]. unilateral [CCL03]. Union [Cos03]. uniqueness [vdB07]. Unit [AB00, Gal09, KLN02, KP09b, LLC02, PPP06, Phi07, BG08, Bre02, BT03a, BT01, BT04a, BT03b, CT07a, Cha04a, Cha08, Cha02, Cha04b, CS06b, CLP03, Dis08, EJ03, EM06a, FvD07, FMZ08, Gos08, Gre06, HMS05, Has01, IPS03, KSS03, KMR07, Kru08, Kru14, MN00a, MCA08, MP04, MPP07, PR03, Phi02, PM07, RT04, RT07, SS00, SL03, SK06a, ST01b, Tay05]. unit-root [BG08, FMZ08]. University [Gra07, BGKT04]. unknown
unobservables [Bha08].
unobserved [CL00]. unrelated [DK02a, FRW05, SK00, Tur00].
unrestricted [Kle07]. updating [Can07]. use [ABR07, CDS09, SW08a, SS04]. useful [CR08]. usefulness [BS06]. Uses [Ull02]. Using [CW06, GL00b, Sim00, AP02, BN08, BSJK07, BW02, BZ02, BZ04, Bon03, CL09, CMvS00, CMvS01, Cop01, Dav02c, DGR08, DHL06, Dom01, DP02, DS06, EG06, FFL08, Gal09, Gas03, Gew03, GH06b, HL07, HKvD07b, HM06, HKZ06, HIM05, Hu06, Hu08, IS08, IvD05, IV06, JKS03, JMR09, JX05b, KT09, KP09a, KP06, KV00, LSW08, MGM08, MT03, PY08b, SSVY09, Sin01, SNT06, Tod09, VKG09, XP02a, XL04, YH06, jD01, vDP08].
usual [BM00b]. utilities [AD05]. utility [ABW07, HN00, Stu03].
utilization [Ano07s]. Uttar [Bha03b].

Valid [KS08b, DGR08]. validated [CG02]. Validating [EHL06].
validation [GRS06, Rac00]. validatory [Rac00]. validity [MPS09, PS09b].
valuation [CH06, CGM00]. value [CDPX07, CGS08, CLP03, HKL05, HL07, KP06, KY09, SV07a].
value-at-risk [CDPX07]. values [Che07, CF07, HS00, Hor02, WZ03b].
Valuing [Dub07]. VAR [CC04, DJ06, GSN08, HPU06, LS09a, LS00, LST03, Moe08, Par06b, Sch05, VI02, CW08]. variable [Aba03, BV04, BLO8, CIN07, CH08, CHMR08, Cop04, Gol01, GO05, HT03, HKvD07b, HL09, Jun09, KZ03, Lin02, McCO8b, PPC04, RHSP05, Ram02, Sak07, SL03, SK06a, WW02].

variables [AC07, AM08, AC03b, CDWX06, CL09, CP02, Cho02, Cop04, CSO01, Das05, DIN09, FL03, GLR03, HK07, HKvD07a, Hu08, JST06, Kim04, Kim09, Kue01, KPS07b, Lew00, LI02, MW08, OK00, PW08, Par03, PSS00].

Variance [EM06b, Tay05, XL04, ADG09, CP04a, CP07a, Esc08, GKL03, GKL05, Han07a, Has01, JO08, KLN02, LS09a, MS09a, Miü07, WZ03b, Win05].

variances [BNS06, XP08]. variants [KP04b, SP06]. variation [ASM08a, BGKT04, HOS05, HM08, KL08, Phi09]. variations [BKPT09].

VARs [GRS06]. vary [AHV05]. varying [ALS01, Cai07, Cha04a, Cha08, LI08, OFRP05, XP08]. vec [Tur00]. vector [BLS06, Cho05, ET07, HS02a, Han03, HW06, NS03, PSS00, Sch04, S006, S007, Shi01, Tur00]. vector-autoregressive [NS03]. vectors [Joh02].

versatile [RM07]. version [DJAS07]. versus [FMRT09, MV02, vGK02].

veterans [Cos03]. via [Cho00, MFY07, PPP06, Pol00]. Vietnam [WvDW03]. View [Gol02, Mar04]. viewing [GL00a]. vocational [AHV05].
volatilities [ASBS01, BPT01, EM06b]. Volatility [BZ06, CFT06, ADGG03, ABD07, Art04, AM09, BRT03, BRY08, BU05, BM06, BPT01, BW00, BZ02, BZ04, BDGT00, CF01, CG08, CT07a, CT08, CCZ05, CCZ08, rMCGJL08, CNS02, CNS06, CN06, CKL06, CDS09, DHL06, DP03b, DV09, Dur06, EG06, FNS04, GG04, GSCV06, GKL03, GKL05, GJS09, GW02, GM06b, GS06, HL06, Hon01, JPR04, Jon03, Lie01, Liu00,
REFERENCES

MVd07, MCM07, MR04, MMS⁺08b, OCSN07, PY09b, PY08b, Rob01, SM02, Tod09, Yan06, Yu05, Zdl03, Za07, Zaf09]. **Volume** [Ano07t, Dir01, SEGG06, Ano01e, Ano02a, Ano02b, Ano02c, Ano02d, Ano02f, Ano02g, Ano03c, Ano03a, Ano03d, Ano03e, Ano03f, Ano03b, Ano04b, Ano04c, Ano04a, Ano04d, Ano04e, Ano04f, Ano05b, Ano05c, Ano05d, Ano05e, Ano05f, Ano05g, Ano06a, Ano06b, Ano06c, Ano06d, Ano06e, Gol07, Lie01, PY08b]. **vs** [GM06a, SM02].

W [Dei01, SEGG06]. **wage** [BH07, CL09, CL00]. **wages** [CL00]. **Waiting** [Coo08]. **Wald** [AMS07, AV09, Kem01, Per00, XP02b]. **walk** [EHL06, HLL07, Lueg03, Rot02]. **walks** [SS01]. **Washington** [HSWW08]. **water** [JR03]. **wave** [Pol00]. **wavelets** [CCZ08]. **waves** [FMRT09]. **way** [BBP06, Dav02d, YH00]. **Weak** [Jun08, AMS07, AS07, AM08, AMS08, Can07, CS07a, DT07, FW08b, HR07, JP09b, Kle07, MPS09, Mor09]. **weakly** [NS07a, Par06a]. **wealthy** [AHM⁺03b]. **weighted** [FS08b, For05, HKZ06, LS07, Lin07, Woo07]. **weighting** [DS06]. **weights** [But00, OS06]. **welfare** [CR05, CH09, HSWW08]. **whether** [KSO8b]. **white** [CL00, LM08b]. **Whittle** [ADG07, NS07b, SP06, Zaf09]. **wild** [DF08a]. **wildcat** [LPV00]. **window** [PT07b]. **Winfrey** [Bas03b]. **wise** [AHM⁺03b, Pes07]. **Wishart** [GJS09]. **within** [HN00]. **without** [CCK00, Chi07, Shi01]. **work** [AAD05, CvdK08]. **workers** [JLS05, Jur02]. **working** [Bas08]. **worklife** [MNRS03]. **world** [BEP08]. **Worst** [San07]. **wrongful** [Lew03].

**years** [Ame09]. **Yield** [LMNT01, APW06, CP04b, DRA06, DLY08, Moe08]. **yields** [DL06, EHL06]. **youth** [DG08]. **Yuan** [Yu07].

**Zellner** [Ano05a, Ano07t]. **zero** [HZ07a, NS07a]. **zero-inflated** [HZ07a]. **zero-information-limit** [NS07a]. **zone** [LT06b].

References


[AB00] Leila Ayat and Peter Burridge. Unit root tests in the pres-

Andrews:2001:ETS


Abadie:2003:SIV


Aliprantis:2007:SIE


Andersen:2007:NAS


Andrade:2005:TCR

[ABG05] Philippe Andrade, Catherine Bruneau, and Stéphane Gregoir. Testing for the cointegration rank when some cointegrating directions are changing. *Journal of Econometrics*, 124(2):269–310,
Abrevaya:2000:REG


Antoine:2007:EUI


Abdellaoui:2007:RIU


Altissimo:2003:SRD


Arellano:2003:BCP

REFERENCES


Abadir:2007:NEL


Abadir:2009:TEL


Ahn:2003:PHR


Andreou:2006:MDF


Andreou:2008:QCS


Andrews:2009:IAS


Anderson:2006:CF


Andrews:2001:CMM


Abadir:2004:CMM


Andrews:2006:Hoi


Ahn:2001:Gel


Anderson:2004:OTT


Anderson:2002:RRR


Anderson:2004:TEA


Anderson:2005:OLI


Anderson:2006:RRR


Anonymous:2000:C


Anonymous:2000:Ea


Anonymous:2000:Eb

REFERENCES

Anonymous:2000:Ia


Anonymous:2000:Ib


Anonymous:2000:IC


Anonymous:2000:Id


Anonymous:2000:IE


Anonymous:2000:PS


Anonymous:2000:PN

Anonymous:2000:PMb


Anonymous:2000:PJc


Anonymous:2000:PMa


Anonymous:2000:PJa


Anonymous:2000:PO


Anonymous:2000:PD


Anonymous:2000:PJb


Anonymous:2000:PAb

Anonymous:2000:PAa


Anonymous:2001:AIa


Anonymous:2001:AIb


Anonymous:2001:AIc


Anonymous:2001:AIId


Anonymous:2001:AIIV


Anonymous:2001:ET

REFERENCES


Anonymous:2001:PAa


Anonymous:2001:PD


Anonymous:2001:PF


Anonymous:2001:PEE


Anonymous:2002:AIVa


Anonymous:2002:AIVb


Anonymous:2002:AIVc


Anonymous:2002:AIVd

Anonymous:2002:AIVe

Anonymous:2002:AIVf

Anonymous:2002:AIVg

Anonymous:2002:EM

Anonymous:2002:EB

Anonymous:2002:IIFa

Anonymous:2002:IIFb
REFERENCES


REFERENCES


REFERENCES

Anonymous:2003:EBa


Anonymous:2003:EBb


Anonymous:2003:EBc


Anonymous:2003:EBd


Anonymous:2003:IIFa


Anonymous:2003:IIFb


Anonymous:2003:IIFc

REFERENCES


Anonymous:2003:PD


Anonymous:2003:PF


Anonymous:2003:PEEc


Anonymous:2003:PEEb


Anonymous:2003:PEEa


Anonymous:2003:PEEd


Anonymous:2004:AIVc


Anonymous:2004:AIVa


Anonymous:2004:IIFf


Anonymous:2004:PS


Anonymous:2004:PO


Anonymous:2004:PEE


Anonymous:2004:PEEb


Anonymous:2004:PEEa


Anonymous:2004:PEEc


Anonymous:2004:TC

Anonymous:2005:AZA


Anonymous:2005:AIVa


Anonymous:2005:AIVb


Anonymous:2005:AIVc


Anonymous:2005:AIVd


Anonymous:2005:AIVe


Anonymous:2005:AIVf

JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

[Ano05o] Anonymous. IFC — inside front cover — Editorial Board.
ISSN 0304-4076 (print), 1872-6895 (electronic).

ISSN 0304-4076 (print), 1872-6895 (electronic).

[Ano05q] Anonymous. IFC — inside front cover — Editorial Board.
ISSN 0304-4076 (print), 1872-6895 (electronic).

[Ano05r] Anonymous. IFC — inside front cover — Editorial Board.
ISSN 0304-4076 (print), 1872-6895 (electronic).

[Ano05s] Anonymous. IFC — inside front cover — Editorial Board.
ISSN 0304-4076 (print), 1872-6895 (electronic).

[Ano05t] Anonymous. IFC — inside front cover — Editorial Board.
ISSN 0304-4076 (print), 1872-6895 (electronic).
Anonymous:2005:MSB


Anonymous:2005:PJb


Anonymous:2005:PS


Anonymous:2005:PJa


Anonymous:2005:PM


Anonymous:2005:PA


Anonymous:2005:PO


Anonymous:2005:PEE

REFERENCES

Anonymous:2006:AIVa

Anonymous:2006:AIVb

Anonymous:2006:AIVc

Anonymous:2006:AIVd

Anonymous:2006:AIVe

Anonymous:2006:EBa

Anonymous:2006:EBb


REFERENCES

Anonymous:2006:IIF


Anonymous:2006:PJa


Anonymous:2006:PS


Anonymous:2006:PJc


Anonymous:2006:PND


Anonymous:2006:PMA


Anonymous:2006:PF


Anonymous:2006:PJb

Anonymous:2006:PO

Anonymous:2006:PA

Anonymous:2007:EBa

Anonymous:2007:EBb

Anonymous:2007:EBc

Anonymous:2007:EBd

Anonymous:2007:EBe
Anonymous:2007:EBf


Anonymous:2007:EBg


Anonymous:2007:EBh


Anonymous:2007:EBi


Anonymous:2007:EBj


Anonymous:2007:EBk


Anonymous:2007:EBl

REFERENCES


Anonymous:2008:AA


Anonymous:2008:EBa


Anonymous:2008:EBb


Anonymous:2008:EBc


Anonymous:2008:EBd


Anonymous:2008:EBe


Anonymous:2008:EBf

REFERENCES

Anonymous:2008:EBg


Anonymous:2008:EBh


Anonymous:2008:EBi


Anonymous:2008:EBj


Anonymous:2008:EBk


Anonymous:2008:FL


Anonymous:2008:NF

REFERENCES


Anonymous:2009:EBc


Anonymous:2009:EBd


Anonymous:2009:EBe


Anonymous:2009:EBf


Anonymous:2009:EBg


Anonymous:2009:EBh


Anonymous:2009:EBi

REFERENCES


REFERENCES

Anonymous:2009:PF


Anonymous:2009:PAb


Anonymous:2009:PD


Antweiler:2001:NRE


Atkinson:2002:SEF


Ang:2006:WDY


Arcidiacono:2004:ASR

REFERENCES


REFERENCES


[Ait-Sahalia:2008:AHS]


[Ait-Sahalia:2001:DOM]


[Ait-Sahalia:2006:SAC]


[Abadir:2005:AFS]


[ Aiolfi:2006:PFP]
Ahlin:2007:SAC


Avarucci:2009:WTC


Bai:2004:ECS


Banerjee:2007:MEA


Barnett:2002:TTC


Barnett:2007:MAT

REFERENCES


REFERENCES


Browning:2008:LRC


Bakshi:2000:PHL


Bilias:2000:SRM


Brockwell:2004:GLD


Brock:2007:IBC


Bramouille:2009:IPE

REFERENCES


REFERENCES


REFERENCES


Biørn:2004:RSU


Bun:2006:EDF


Blake:2007:TAP


Baillie:2008:NMS


Bai:2009:PCG


Baltagi:2007:ASD

REFERENCES


REFERENCES


REFERENCES


[BP06] Bjarne Brendstrup and Harry J. Paarsch. Identification and estimation in sequential, asymmetric, English auctions. *Jour-
Bandi:2007:SAP


Blundell:2007:CRQ


Brendstrup:2007:SIE


Bandi:2008:LRR


Blair:2001:FSV

REFERENCES


REFERENCES


REFERENCES

Boero:2004:DPC


Burridge:2001:RBT


Breitung:2003:CNT


Busetti:2003:TAS


Burridge:2004:BHS

REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES

Capps:2003:SIC


Chen:2005:NES


Chen:2008:DCR


Chen:2006:EMSa


Cogley:2008:IJE

REFERENCES


[Cai:2006:FCI] Zongwu Cai, Mitali Das, Huaiyu Xiong, and Xizhi Wu. Functional coefficient instrumental variables models. *Jour-
REFERENCES


REFERENCES


[CG07] Song Xi Chen and Jiti Gao. An adaptive empirical likelihood test for parametric time series regression models. *Jour-
REFERENCES

Casas:2008:EEL


Chernov:2003:AMS


Clement:2000:ESR


Cao:2008:GFT


Chernew:2008:LVI

REFERENCES


REFERENCES

Card:2009:DEE


Chamberlain:2000:EDT


Chang:2002:NIU


Chambers:2004:TUR


Chang:2004:BUR

Chambers:2008:CTU


Chen:2000:EEB


Chen:2000:REL


Chernov:2003:ERE


Chesher:2007:IV


Chesher:2009:EHE

REFERENCES


REFERENCES

Choi:2005:SVA


Choi:2008:RES


Cubadda:2009:SCM


Chen:2007:NLR


Corradi:2008:BRQ

REFERENCES


[CK03] Songnian Chen and Shakeeb Khan. Rates of convergence for estimating regression coefficients in heteroskedastic discrete re-


REFERENCES


REFERENCES


[CN06] Bent Jesper Christensen and Morten Ørregaard Nielsen. Asymptotic normality of narrow-band least squares in the station-


REFERENCES

Coppejans:2004:KRF


Coppejans:2007:EEO


Corradi:2000:RCT


Costa:2003:UML


Chao:2002:JPA


Chang:2003:IMI

REFERENCES

113


REFERENCES

Chang:2006:BCR


Card:2005:HIE


Cho:2008:EUP


Croux:2004:DFM


Croushore:2001:RTD


Corradi:2002:CTN

REFERENCES


REFERENCES


REFERENCES


REFERENCES


[Das03a] M. Das. Identification and sequential estimation of panel data models with insufficient exclusion restrictions. *Journal of Econometrics*,...


REFERENCES


REFERENCES


References


REFERENCES


REFERENCES


REFERENCES

Donald:2003:ELE


Donald:2009:CIV


Dirkmaat:2001:SPF


Distaso:2008:TUR


DeJong:2000:BAD


dJ01

REFERENCES


REFERENCES


Diebold:2008:GYC


Davidson:2002:BJT


Danilov:2004:HIP


Davidson:2006:PBA


dMatos:2007:TMP


Driessen:2005:TAT

Joost Driessen, Bertrand Melenberg, and Theo Nijman. Testing affine term structure models in case of transaction costs.
Dominitz:2001:EIE


Donald:2002:SEI


Dufour:2006:RME


Deng:2008:NLP


Dette:2008:TPF


Howard E. Doran and Peter Schmidt. GMM estimators with improved finite sample properties using principal components of the

[Daouia:2007:NEA]


[Delgado:2008:DFS]


[Djebbari:2008:HIP]


[Duggal:2007:IPE]


[Dadpay:2007:IMG]

Dueker:2007:CTA


Dufour:2000:MPT


Davidson:2002:LMN


Dufour:2007:FRP


Devereux:2009:OCC


Dubin:2007:VIA

REFERENCES


REFERENCES

Diebold:2001:FEM


Ellison:2000:SFN


Engle:2006:MIM


Egorov:2006:VFJ


Ehrenberg:2004:ESH


Eichler:2007:GCP

REFERENCES


Elliott:2003:TUR


Eklof:2003:OOA


Evans:2005:BPC


Escanciano:2009:APT


Egorov:2003:MLE

 REFERENCES


REFERENCES

Elliott:2004:OFC

Eklund:2007:TCE

Escanciano:2006:GST

Einmahl:2008:STN

Eckstein:2007:ELS

ElBabsiri:2001:CAG
REFERENCES


Fernandes:2006:FAC


Fare:2008:EDD


Fare:2005:CPT


Fienberg:2003:EST


Frederiksen:2007:DTD


Forni:2004:GDF

[FHLR04] Mario Forni, Marc Hallin, Marco Lippi, and Lucrezia Reichlin. The generalized dynamic factor model consistency and


REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES


Liudas Giraitis, Piotr Kokoszka, Remigijus Leipus, and Gilles Teyssière. Corrigendum to “Rescaled variance and related tests

**Giordani:2007:UAN**


**Gao:2000:FCV**


**Gozalo:2000:LNL**


**Gozalo:2001:TAG**


**Gao:2002:NDC**

REFERENCES


REFERENCES

Griffiths:2005:EVR


Greasley:2007:PIP


Golan:2001:SEV


Golan:2002:IEE


Golan:2007:IEE

REFERENCES

Gospodinov:2002:MUF


Gospodinov:2008:ABT


Golan:2002:CME


Gonzalo:2002:EMS


Granger:2001:MPF


Granger:2003:SAC

Granger:2005:PFE


Granger:2006:OCP


Granger:2007:FLB


Greene:2005:RHP


Gregoir:2006:ETP

REFERENCES


REFERENCES


Gagliardini:2005:RGT


Gayle:2007:RCS


Grammig:2002:MIV


Goncalves:2004:MLB


Gonzalo:2005:SIT

REFERENCES


REFERENCES


Hausman:2003:TSM


Hayakawa:2009:EMN


Henderson:2008:NET


Hamermesh:2008:ECC


Heckman:2001:EEE


Heckman:2003:CCP

REFERENCES


**Hendry:2001:ACE**


**Hendry:2006:RFE**


**Hardle:2000:IBE**


**Honore:2004:ECS**


**Hardle:2009:DSP**


**Hahn:2007:LDI**

REFERENCES


REFERENCES


REFERENCES


Ham:2005:REL


Honore:2002:QRU


Hoogerheide:2007:NCP


Hoogerheide:2007:SPD

REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES

Hoover:2003:SCL

Horowitz:2001:RCE

Horowitz:2001:BHT

Horowitz:2002:BCV

Horace:2005:RSI

Han:2005:EPD
REFERENCES


REFERENCES

Herriges:2008:EDS


Hecq:2006:CCF


Hualde:2007:RCE


Horowitz:2000:ERC


Hansen:2002:TTR

REFERENCES


[Hu06] Yingyao Hu. Bounding parameters in a linear regression model with a mismeasured regressor using additional informa-
REFERENCES


REFERENCES

Harris:2007:ZIO


Hidalgo:2007:GFTa


Hidalgo:2007:GFTb


Inoue:2006:SFM


Imbens:2008:SIE


Imbens:2008:RDD

REFERENCES


Issler:2009:PDA


Im:2000:RGT


Inkmann:2000:MHP


Inoue:2008:EEI


Im:2003:TUR


Imbens:2002:CIG

REFERENCES


REFERENCES


REFERENCES


Jacobson:2005:ERC

Lee:2006:SPE

Jansen:2008:FPA

Judge:2007:EIC

Jiang:2009:BAR


REFERENCES


REFERENCES


**Jurajda:2002:EEU**


**Juhl:2005:NTC**


**Juhl:2005:TCU**


**Juhl:2009:TCM**


**Kim:2002:CDC**

REFERENCES


REFERENCES

Kapoor:2007:PDM


Kalnina:2008:EQV


Kleibergen:2004:IBI


Kleibergen:2007:GWI


Kleibergen:2009:TRP


Koopman:2008:MSL

REFERENCES


REFERENCES


REFERENCES


[Kim:2009:ARP]


[Kim:2009:URT]


[Kapetanios:2007:MMC]


[Kuosmanen:2007:NPT]


[Kim:2008:EMR]


REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES

Liu:2009:MFT

Li:2003:CST

Li:2002:RCE

Li:2005:EFP

Li:2008:ETE
REFERENCES

Li:2009:SBS


Liesenfeld:2001:GBM


Linton:2002:EAS


Ling:2007:SWL


Liu:2000:MLM


Lee:2009:CBM

REFERENCES


Lima:2009:NRM


Li:2009:NTE


Long:2004:HCD


Long:2004:CAE


Li:2003:EMB


Lubrano:2004:DIR


[LPS05] Remigijus Leipus, Vygantas Paulauskas, and Donatas Surgailis. Renewal regime switching and stable limit laws. *Jour-
nal of Econometrics, 129(1–2):299–327, November 2005. CO-
DEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).
S0304407604001721.

[LPV00] Tong Li, Isabelle Perrigne, and Quang Vuong. Condition-
ally independent private information in OCS wildcat auctions. Jour-
nal of Econometrics, 98(1):129–161, September 2000. CO-
DEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).
S0304407699000810.

tegrating rank of a VAR process with a time trend. Jour-
JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).
S0304407699000354.

dered data estimator for inverse density weighted expectations. Jour-
JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).
S030440760500206X.

agreement in a Bayesian learning model. Journal of Econo-
metrics, 144(2):325–340, June 2008. CODEN JECMB6. ISSN
sciencedirect.com/science/article/pii/S0304407608000213

a binary response model with a change-point due to a covari-
ate threshold. Journal of Econometrics, 144(2):492–499, June 
article/pii/S0304407608000420.
REFERENCES


Lundbergh:2006:TSM


Luger:2003:ENP


Luger:2006:EPT


Lütkepohl:2001:CEC


Lütkepohl:2007:GSS

REFERENCES


REFERENCES


REFERENCES


REFERENCES

Matilla-Garcia:2008:NPI


Miller:2002:RJD


Mittelhammer:2005:CEI


Ma:2006:QRM


Magnac:2007:IIM


McAleer:2008:MRS

Michael McAleer and Marcelo C. Medeiros. A multiple regime smooth transition heterogeneous autoregressive model for long

Mora:2008:STO


McAleer:2008:NND


Medeiros:2008:AAE


Marriott:2000:SEU


Michaelides:2000:ERE

REFERENCES


Millimet:2003:EWE


Montanes:2005:SBP


Moench:2008:FYC


Molinari:2008:PIP


Moon:2004:MSE

Moretti:2004:ESR


Moreira:2009:TCS


Moschini:2001:PRE


Moon:2004:TUR


Morley:2008:TCD


Moon:2007:ITP

REFERENCES

McCulloch:2000:BAM


Mittnik:2002:SSP


Moreira:2009:BVS


McCulloch:2000:RN


Marinucci:2001:SFC


Maasoumi:2002:EPS

REFERENCES

Mealli:2003:AAE

Meddahi:2004:TAV

Maasoumi:2007:GCP

Machado:2000:GTR

Mouchart:2004:BEN

Mosconi:2006:NCB
REFERENCES


Martens:2007:MVR


Murtazashvili:2008:FEI


Marsh:2004:BSG


Nakatsuma:2000:BAA


Nelson:2008:BND


Nevo:2002:SSI


[ODonnell:2005:BAI]


[Oberhelman:2000:APC]


[Okui:2009:OCM]

Osiewalski:2004:BCB


Omtzigt:2005:IF


Okhrin:2006:DPP


Ortelli:2005:REM


Otsu:2008:CEL


Oulton:2008:CIC

REFERENCES


Phillips:2000:AAO


Phillips:2001:TTS


Phillips:2002:NUR


Phillips:2007:URL


Phillips:2009:LML


Phillips:2007:NDC

REFERENCES

Ploberger:2004:CCT


Phillips:2007:LTM


Paul:2005:PDP


Pollock:2000:TET


Posch:2009:SEJ


Poterba:2003:SOH

[PP04a] Daniel Peña and Pilar Poncela. Forecasting with nonstationary
321, April 2004. CODEN JECMB6. ISSN 0304-4076 (print),
science/article/pii/S0304407602001471.

[Potscher:2004:CET]

[PP04b] Benedikt M. Pötscher and Ingmar R. Prucha. Contribu-
tions to econometrics, time-series analysis, and systems iden-
tification: a Festschrift in honor of manfred deistler. *Journal
JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).
S0304407603001313.

[PPC04] Peter C. B. Phillips, Joon Y. Park, and Yoosoon Chang. Nonlin-
ear instrumental variable estimation of an autoregression. *Journal
JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).
S0304407603001416.

[Parker:2006:URT]

[PPP06] Cameron Parker, Efstathios Paparoditis, and Dimitris N. Politi-
is. Unit root testing via the stationary bootstrap. *Journal
of Econometrics*, 133(2):601–638, August 2006. CODEN
JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).
S0304407605001284.

[Perron:2006:ERS]

[PQ06] Pierre Perron and Zhongjun Qu. Estimating restricted structural
change models. *Journal of Econometrics*, 134(2):373–399, Octo-
ber 2006. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895
article/pii/S030440760500148X.
REFERENCES


REFERENCES


**Prokhorov:2009:GRR**


**Prokhorov:2009:LBE**


**Pesaran:2000:SAV**


**Park:2003:CSE**


**Park:2003:SEE**


REFERENCES


REFERENCES


Phillips:2009:TSR


Perron:2005:SBD


Qu:2008:TSC


Racine:2000:CCV


Ramalho:2002:RMC


Reback:2004:ICC

Randall Reback. The impact of college course offerings on the supply of academically talented public school teachers.
Reif:2007:ABR


Robinson:2003:HOK


Rabe-Hesketh:2005:MLE


Robinson:2005:CFS


Rockinger:2002:EDA

Racine:2004:NER


Racine:2007:VRM


Cheng:2008:GAS


Robinson:2001:MSV


Robins:2003:GMC


Robinson:2005:DBR

REFERENCES


REFERENCES


REFERENCES


REFERENCES


Sentana:2001:IET


Silver:2007:WEP


Shintani:2001:SCR


Shimotsu:2007:GSE


Strachan:2004:BAE


Sickles:2005:PEI

REFERENCES


REFERENCES


REFERENCES


REFERENCES


Sun:2006:SEA


Schmid:2009:EMI


Shaikh:2009:STP


Severini:2001:SAC


Smith:2001:RRR

REFERENCES


REFERENCES


[Sakata:2001:ENR] Shinichi Sakata and Halbert White. S-estimation of nonlinear regression models with dependent and heterogeneous observa-
REFERENCES


Sims:2008:MIL


Sarafidis:2009:TCS


Taber:2000:SIH


Tauchen:2001:NFE


Taylor:2005:VRT


Tsay:2000:SRF

References


REFERENCES


van Schuppen: 2004: STS


van Soest: 2002: SLS


Verbeek: 2005: EDM


Wansbeek: 2001: GEP


West: 2001: ETW


Whang: 2000: CBT

REFERENCES


REFERENCES


REFERENCES

Wheelock:2008:NPU


Wachter:2009:PRA


Wansbeek:2001:CMJ


Waggoner:2003:LPN


Wan:2003:OCV

REFERENCES


Adonis Yatchew and Wolfgang Härdle. Nonparametric state price density estimation using constrained least squares and the
REFERENCES


[Yu:2007:BAT]


[Yu:2005:LSV]


[Yu:2007:CFL]


[Zafaroni:2004:CAL]


[Zaffaroni:2007:AMM]

Zaffaroni:2009:WEE


Zhang:2009:BAB


Zheng:2001:SIT


Zaffaroni:2003:GIC


Zellner:2001:CPE


Zellner:2002:IPB

REFERENCES


Zellner:2007:EGS


Zellner:2007:GSP


Zellner:2007:POE


Zellner:2007:SAH


Zheng:2001:SIP


Zhang:2001:NAC

Michael Yuanjie Zhang, Jeffrey R. Russell, and Ruey S. Tsay. A nonlinear autoregressive conditional duration model
