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06 March 2019
Version 1.00

Title word cross-reference

5 [LPS15]. AR(1) [Kru08, Kru14]. b [Sun14, VW14a]. e [BBCL18]. F [SW16].
g [LS12]. Γ [DGG14]. I(2) [JJFG10]. K [Kau15, LLL16]. L^2 [And17]. l^1
[MM16, Zhu18]. M [IL10, IL18, Yan18, MV13]. N
[Che10b, FVW16, Gay13, AG10a, EJC12]. R [HSV13, KZ15]. S [Lea16].
√{π} [JPW15]. T [DMR16, FVW16, MMV14, ZG10].

-complete [And17]. -consistent [JPW15, Che10b, Gay13]. -contamination
[BBCL18]. -dependence [MV13]. -estimation [HSV13, Yan18].
-estimators [IL18, IL10]. -minute [LPS15]. -moment [DGG14].
-nearest-neighbor [LLL16]. -priors [LS12]. -regularization [MM16].

/unit [Kru14, Kru08].
Asymptotically [Arm15, CK18, CZP15, FGL11]. Asymptotics [AG12b, CM16, DFL18, KGMR12, KP17, LL15a, Onal14, Can14, CGP18, Kap15a, MP14, Sun14, WY16, Zha16a]. asynchronous [DLX19, SX17b]. asynchronously [PHL16]. ateoretic [Blu10, Kea10, Rus10]. attitudes [FT14]. auction [HLM+12, HN12, JPW10]. auctions [AHS10, An17, ALGQ16, AGKZ18, BS12, Cam12, FT14, HiSi13b, HML12, HLP12, KPT12, Lam12, LZ12, MS12, MX13, Zin18]. Augmented [Han15, CH15, CS14c, DP17, GP14b, GMHS12, KRW17]. August [Ano10q, Ano11o, Ano13x, Ano18x]. autocorrelated [HLT10]. autocorrelation [KW10a, KS11, PP18, RR15, Sun14, Vog12]. autocovariance [GP12, PL15]. autoregression [Du16, KMS16, Mag12, Qia16, ZL18]. autoregressions [BCRT16, CS11a, CRT10, DHY16, GMWY19, Han10, HL14b, KC15, LMS17, LZZZ19]. Autoregressive [CKM16, Gup18a, AD13, Cha13a, CYZ15, ChKS15, DK18, DPSS11, FP11b, GTY13, GKS16, GLL12, GJ17, GJ18, GS11b, GR15, GR18b, HM18, JFL19, JN10, Joh10, JL13, JN18, KG18, KP10a, fLY10, LOS18, LL12a, LZ15, LfL10a, LfL10b, LXT15b, LXC16, MS17, MSW15, Pos16, QFL15, Rob10, SJ10, Su12, Sun16, SM18, SHHW18, XfL15a, XfL15b, XfL18, YfL17b, YL17, ZY18, ZZZ18]. auxiliary [FN18]. average [Cha13b, DMP18, DK18, ES10, Far15, HS18a, LY16, LB17, Pos16, SW12]. averages [WU15]. Averaging [Han10, CH15, CIY15, CKP10, DMP15, DiT16, GZW16, HR12a, HP12b, KM16, KLGS12, LS12, ZZ19Z19, Liu15, LS15c, MPP10, MZ16, WZZ10, ZW13, ZY18]. averse [Wil11, Zin18]. aversion [BGZ11, Cam12, Jus11]. Awaji [FH15c]. Award [Ano15u, Ano12b, Ano13a, Ano16a, Ano17a]. AXIOMATIC [Fat10].

B [MXY12a, MXY12b, MP14]. Bad [BEE15, APT18, KT16]. Bahadur [CF13, Ost10]. band [CV17]. Banded [GMWY19]. bands [FR18, HL12, KS18a]. Bandwidth [ASP16, KSY17, LP13]. banks [FGPZ17]. bargaining [FM12, MT19]. Barnett [BI14]. Based [KMN11, ASP12, ASAM15, ABH11, AW15, AS14b, AS17b, AMM11, BHP12, BvH17, BD15, Brel15, BCD12, CN12, CGL15, CZ11a, CS13, CZ15a, CL15b, CW11a, SCJP14, COP10, DPvD11, DGR11, FF11, FS10, FS14, FS12, FZ10, GT18, GZW16, GLPR11, Geo10, GP14a, GLS11, GBH15b, GBH15a, HvdAW11, HvdAW16, HO12, HRL11, HLPY15, HLW13, Kim14, KKLW18, KR10, Las10, LLL16, LZK18, LYZ18, LZZZ19, LW10b, MS16, MS12, McC17, MMV14, MV13, OP16, PG16, Pat11a, Pel19, PdSSGK12, PKA18, PM11, Siz11, Son11, TBE14, Tet12, Tri11, WT18, WL14, Xiu14, Yan15b, YL17, ZL15b, Zu15, dHvdG11]. Basmann [RS17, Slo17]. Bayesian [GKP12a, Kar17, ABHP16, BCL14, BvH17, CEK16, CGP18, CFSHP14, Des11, FS12, FL19, GGR17, GHK18, GT18, Gew96, Gew12, HPK14, sHDW17, HP12b, JWFS16, JM10, JM13, JM16a, KG18, Kim14, KLGS11,
breakdowns [JM16b]. breaking [GS11b]. breaks
[Bai10, BFK16, BCLL16, BE11, CFH10, CDH12, CH14a, CDG14, HLT10, 
HLT13, HS17a, MS18, MSW19, OP18, PPP13, PT11c, QS16, WS16, WBH13, YT15].
Breusch [HOY17]. BRIKT [BdCK+14]. budget [BD12, GJZ15]. building
[Zha15].

C [MXY12a, MXY12b]. calibrated [HMT12, JK15]. Calibrating [Jus11].
calibration [KS18b]. call [FH15a]. call-option [FH15a]. Can
[CF12, CM17b, HU10, LLS17, MW17]. cannot [HU10]. capital [iKPS16].
Carlo [LS15b, NR10, PdSSGK12, ZA10]. CARMA [BL15]. case
[ADFK16, BMS18, CEG10, Gug10, HR12b, OP15, Sia17, YdJFL12]. cash
[BXZ15]. categorical [Xu17]. catheterization [BSV12]. Causal
[WXC14, LT11, LZW+18]. Causality [CS14b, RW11, AS14a, BM12, DT10, 
GMT16, GHS16, NHKJ11, TBE14, WP14]. causation [Slo17]. caused
[Tho14]. CCE [KRW17]. CDF [GK18a]. CDS [ASLP14]. celebration
[Slo17]. censored [Che10a, Che18, Ciz12, FL18, LO15]. censoring
[Che10b, CFVK15, KPT16]. censorship [CFPY10]. central
[CKT17, Xie88, Xie11]. centrality [LF10b]. CEOs [LM11]. certain [Kas10].
chain [PdSSGK12, hVdG11]. chains [NNN11]. chance [WW15]. change
[ALX11, BCF18, BDR14, Die14, FS10, GJZ15, GKP13, HO12, HLT06, 
HLT12a, JJ10, Lar11, PLG17, YT15, ZWXW10]. change-point
[BCF18, BDR14]. change-points [ZWXW10]. changes
[CF12, Che15a, CH18b, HHH12, KL11, LW10a, QQ11, Xu13]. chaos [PW12].
characteristics [AFPZ16]. Characterization
[FR18, IL10, IL18, WW18]. Chasing [CRdM17]. checking [Zha16b].
checks [LW14a, WWZ18]. Chi [GKR13, LLY15, Xie88, Xie11]. chi-square
[Xie88, Xie11]. Chi-squared [GKR13, LLY15]. child
[BK10, GKP13b, LMvdK10]. childcare [BK10]. China
[AFPZ16, BEK17, DZ15, OP15]. choice
[AM10, AG10a, Am18, BKY10, BDKS18, BHH12, CLLL16, CS12, CHM11, 
Gew12, HL11b, Hor14, Kom13, MM17b, Sto12, Tet12, Wll11]. choices
[AHK12, BK10, LS15a]. Cholesky [DFL18]. chosen [MO12]. cities
[BO14]. class [AFPZ16, CDH10, CDR11, FG11, GMO18, HvDW11, HOv12, HSS17, KV10a]. classes
[ASX16, Kri10, LPS15]. Classical
[JPW15, HS15b]. cleaning [MZ16]. Climate [HLX19, ALX1]. Closed
[Cho13, HS15b, LC16]. Closed-form [Cho13, HS15b, LC16]. cluster
[BCH11]. co [AM15a, AGHP16, BW15, BCR16, CRT10, Fas13, HLT16].
co-integration [BCRT16, CRT10, Fas13, HLT16]. co-jumps [BW15].
co-movements [AGHP16]. co-volatilities [AM15a]. Coauthorship
[AS16]. codifference [LT14a]. coefficient [CJ15, CFL16, FGPZ17, 
GLL15, GKY14, GL14, HSU10, HKLP15, HL17b, HT16, JL13, KKL14, 
LZL+16, LL12b, MKS16, MS17, SH16, Sun16, SM18, WL12, ZLX15].
coefficients [AKM11, CX12, DPY16, DHKS18, FiKRB12, FIKY16, GHPP18, 
HS15a, HHH11, KW10a, Lea16, LT11, MSW18, RV14]. cognitive [BK10].
coherent \cite{GR14}. cointegrated
\cite{FP10, GHX14, Geo10, HR10, Joh10, JN18, Phi14, Shi12, SHL11, TY17}.
Cointegrating
\cite{CP12, CK12, DGTY17, KP12, KU14, MP17, PSh10, VW14a, WWZ18}.
Cointegration \cite{BFvD10a, JW10, BFvD10b, BJN15, CN12, ChKS15, CV17, GH15b, GB15a, Gra10, GL14, HvdAW16, Hua14, KLGS11, KR10, Las10, MW13, Nie10, PLGL17, Swe11, TU10, WP14, YdJL12, ZC18}.
College
\cite{AHK12}.
Combination \cite{Bha13, HW14c}.
Combinations \cite{BCRvD13, KMPF15, WY12}.
Combined \cite{ZLZ13}.
Combining \cite{HL14b}.
COMFORT \cite{PP15}.
Comment \cite{Ahn15}.
Comments \cite{Blu10, Rus10}.
Commercial \cite{FGPZ17}.
Commodity \cite{CNT15, CCTZ14, FFG10}.
Common \cite{Bai10, CP15, BE10, FP11b, HS13b, JJ14, Kim11, OP18, PP15, PT11b, QL16, Wol16, YT15}.
Comovements \cite{HS12a}.
Compactly \cite{HSS17}.
Comparing \cite{GK18a, HU10, DPvD11}.
Comparison \cite{HMT12, RH16, AS10, GKR13, HS18b, LPS15, MP10, MP12a, MO12, Pat11b}.
Comparisons \cite{Hi16, CM15b}.
Competing \cite{MP13a}.
Competition \cite{BE16}.
Competitive \cite{CHH11}.
Complements \cite{HHS12}.
Complete \cite{EGT13, And17, DHIKS18, Khi15}.
Component \cite{ASX17, CEG11, GMR17}.
Components \cite{BN13, MBC15, MRSE11, ONa12, WU15}.
Composite \cite{LL16}.
Computation \cite{LPLZ18, RH16}.
Computational \cite{LS15b}.
Computing \cite{FAM13, Xie88, Xie11}.
Conclusions \cite{Gra12}.
Condition \cite{FGL11, HNS14, HLT12b, HA13, KRW17}.
Conditional \cite{AL14, RS13, WZ16, AG12b, AS14b, AS17b, Arm14, Arm15, AC16, Arm18, BN12, BJ16, CH14b, CT17, DFL18, DS18, EV10, FLM19, FJGM17, GK17, GGL12, GO12, Hon17, HK11, KV17, KV10b, LP13, LCLS15, LT15b, NP12, OSW12, PS17, Pd17, QY15, RL17, RS19, SC15a, Son10, Son15, SW14b, TBE14, WT18, Zha10, ZZZ18}.
Conditioning \cite{CLL16}.
Conditions \cite{CO12, CC15b, Con10, GGR17, HZ18, Kru13, Mat16, MP17, Oku11, PP12}.
Confidence \cite{CQYZ18, FP12, HL15, BDK14, BK10, CK18, FP14, FR18, HL17b, HL12, IK16, KS18a, Mik10, Sha15}.
Confronting \cite{WZ12}.
Connectedness \cite{DY14}.
Conservative \cite{CK18}.
Consistency \cite{DHY16}.
Consistent \cite{BNHLS11a, BDH16, BPMWS13, BI18, CSW14, HP18, LLL16, MSW17, Men14, MHU19, AG10a, Che10b, CT17, DMR16, EJC12, Gay13, HS14, JPW10, JP15, KS11, LKH14, LLS14, HKJ11, PSS18}.
Constant \cite{BJW15, KL18, Lar11, Ped17}.
Constrained \cite{LLL18, Phi91, XTZ10}.
Constraints \cite{BD12, FH15a, FWZ13, LTU14, SWD11}.
Constructing \cite{HK14b}.
Construction \cite{Cam12, CS11b, IDF11, LW10b}.
Consumer \cite{HL11b}.
Consumers \cite{Rod11}.
Consumption \cite{AT14, PSW10}.
Contagion \cite{CW11a, GMR14a, GMR14b}.
Contain \cite{AGJ11}.
Containing \cite{AC12}.
Contamination \cite{BBCL18, CV17}.
Contemporaneously \cite{HOY17, DPSS11}.
Contemporaneous-threshold \cite{DPSS11}.
Content \cite{CK16, vEGM14}.
Context \cite{Lea16}.
Contextual \cite{Wil11}.
Continuous \cite{ASP16, Cha16, CH11, CS13, CPY17, DL17, KW16, LTT17, MP11, PQ12, San11, SL12, SL12, WY16, Yu12a}.
HL17a, HY17, HP13, Han18, Hay10, HP15, HR16, HS17a, HLW15, HZ15a, HZ15b, HZ18, HS12b, KG14, Khw10, KV10b, KS12d, LW10a, Lee12, fLY14, Lee14b, LMZ17, LOS18, Li17, LR10a, LS16, MK14, PC14, QFLY17, RwDH14, Sas15, SX17a, SL17, SH13, SL13, SY15, SI19, Tho14, Yan18, YdJFL12.

**Dynamics** [LPT10, ABTT15, BBGV14, BKLS16, BS18, CDS14, CF12, CNT15, CLR10, GR18a, JvN11, NNN11, PT16, Wu11].

**earnings** [BS18, CF15b, JWFS16]. 

**Earthquake** [FH15c].

**Econ** [HINR14, HLT12a, Kra13, Kru14, Xie11].

**Econometric** [CM15a, JJ10, Jud13, KMN11, SX17b, Shi16, Tod11, Wes12, GM16, HM14, Kau16, KS19, Li10, LL10b, PL16, TVD13].

**Econometrics** [ASK16, BW15, CW14a, CL10, ET14, GKP12a, GMR14a, HKRV18, IL18, IK19, LMT15, BDM16, CHH18, CCG15, DKK14, Gew96, Hu17, Kar17, Kea10, Lam12, Rus10, Slo17, ZZ11, Zha11b, ZG10, Bhu10, Ano12a, Ano13b, ET14].

**Economic** [McF12, BW10, DNH16, DEvG17, FH15c, HM14, LS12, OP15, WP14].

**Economics** [HKRV18, BDM16, Hu17, LW14a, ZZ11].

**Edgeworth** [Kap15a, ZMAS11].

**Editor** [ILT11, Bha14a].

**Educational** [BDS14].

**Effects** [ALS13, ALML15, AM15b, BL17, BJS10, BFK12, BR12, BI18, BHP12, BH16a, BLV15, CLO18, Cat10, CSW14, Chi10, CP15, CL18b, EV17, FP12, Far15, FGP17, FVV11, FVW16, FMM12, FH15c, GG19, Gal11, GN13, Gay13, GKI5, GLH15, HL14a, Hay10, HHV16, HR16, HL11b, HW12b, Hsi18, Ikek16, JWFS16, JSE14, Jus11, KGMR12, Kau15, KS13, KM16, KZ15, Kt10, KS15a, Koc16, fLY10, jL12, fLY14, fLY15, LR15, Lee18, LL15a, LO15, LB17, Li17, LLS14, LS16, MK16, MK14, MSW18, Mou15, NDT19, PSE10, Par16, PHY18, RW11, RV15, Rot10, SWC12, SfL17, SJZ15, SJ18, SM18,
VRW18, Vog12, WL14, Yan18, YdJfL12. Efficiency [GL16, ST12, AC12, AS10, AT17, CFFS16, FLZ11, GKS16, HLX19, Ots10]. Efficient [AR12, AB18, BL16, Cat10, CP18b, Cos13, FR17, FL13, HL10, Han16, HN12, KV10b, LLY14, Lye18, LXZ16, LR10b, LPLZ18, Poi17, Rob10, RV15, APT18, Egg16, FGL11, H0vD12, HS17b, LZW+18, LdLB10, MCc12, MZ16, Qia16, SK16, SI19].


DK18, DH14, EV17, FZ18, GTY13, GLPR11, GRV11, GN13, HKRV18, Han18, Has11, HLW15, HK11, Hua14, KSV15a, KL12, KS12d, KS12f, fLY10, LTI14, fLY15, LB17, MS18, Mar14, MSW15, MSW18, Oga13, PM17, SX17b, SW17, SM18, YdJL12, ZLX15, ADZ14, Ahs15, ASAM15, AFS13, ADS12, ALW12, AC15, AC13, AR12, AB18, AL10, AL12, AMM11, AdCG11, BN13, BL16, BkW17, BH17, BN12, BPMSW13, BC14a, BC15, BK10, BS12, BGZ11, BJR17, BvdW11, BLL17, BMS18, CX12, Cam12, Cat10, CNT17, CFFS16, Cha17, Cha13a, Cha16, CYZ15, CDH10, Che10b, CZ10, CZ11b, CZ12, CSW14, CZJ18, Che18, CW18, CLSY19, CTK15, sc16, COP10, CV17, CP15, Ci12, CL18b, CLR10, Cos13, DGG14, DMP15.

**estimation** [DMP18, DMR16, Des11, DPH14, EJW14, EJC12, EJCL14, FWZ19, FK19, Fas13, FH15a, FS12, FSV14, FV15, FN18, FLZ11, FZ15, FR17, FNN12, FH15b, FL19, GR13, GG17, GGR17, GH18, GJZ15, GP13, Gis13, GP12, GR18a, GO12, GKN17, GJ17, GR18b, HL10, HR17, HY10, HRN12, HRN14, HSV13, HL7a, HLR11, HW12a, HP13, HK14a, HP15, HLPY15, HKLP15, HP16, HP18, HS15a, HN12, HMN15, Hor12, Hor14, HL17c, HV17c, HS15b, HKY19, HLP12, JCL10, JFY18, JFL18, JFL19, JL13, JPL15, KR17, KP10a, Kha13, KS11, KK12, KKL18, KS18b, KM16, KYS14, KV15b, KV10b, Kri17, Kri10, Kri11, Kru08, Kru13, Kru14, KPT12, Lam10, LMS17, LP13, JL12, fLY14, LKH14, LS15a, LR16, LM17, Leu15, LT15a, LL10b, LL12a, LL16, LXZ16].

**estimation** [LTT17, LTL18, LPZ19, LR10a, LR10b, LL10a, LCLS15, LPLZ18, LZW18, LF10b, LT14b, LS16, MS17, MR11, Mas17, MSW17, Men14, MU19, MI16, MW19, MZC19, NDT19, OOS13, Onu11, Ona15, OP15, PPT11, Pni14, PP12, Poi17, PY15, QSI6, QY15, QYL17, RL17, RS15, Rob10, Rob14, Rot10, RS17, SX17a, Shi16, Shi12, SH13, SWD11, SVV16, Slo17, Son15, SL12, SJ10, SJ12, Su12, SL13, SY15, SC15b, SH16, SI19, TBE14, TTG11, TTG14, Tor17, Tsi12, WW14a, WH11, WI13, WZ16, Wol16, Win14, Xia18, Xi10, XL15a, XL18, YFL17b, Yan18, Yu12a, Yu12c, Yu5, Zha16a, Zha10, Zin18].

**Estimator** [Wu10, AG10a, AK12, AKM10, And10, Che10a, DGR11, HLMN11, Hay10, HP14b, Ike16, KS19, LF18, LfBL10, Liu15, Ona12, PSS18, Sun11, Xu18, Yan15a].

**estimators** [ASP16, AG12a, AK11, AM11, BR11, BNHLS11a, BCH11, BH16a, Bui15, Cam14, CF15a, CF13, CC15b, CKP10, DLX19, DFL11, FVV11, FM10, GS12, GMH12, GQIK17, HO12, Han10, Han12, Hou17, HLW13, lbr14, IL10, IL18, JW15, KS17, Kuc12, Lec14a, Lec16b, LOS18, Lec18, MJ11, MZ16, Pat11a, PM11, ZMAS11].

**ETFs** [CDS14].

**euro** [ELN11, Fav13].

**European** [Xiu14].

**Eurozone** [ASLP14].

**Evaluating** [Bhn13, HS12a, DLX19].

**Evaluation** [BA11, AT14, BCIT14, DSS17, GKR13, MP11, RS13, RY11].

**Event** [HW16, CHO19].

**events** [GMR14a, GMR14b, GKM14].

**Evidence** [BEK17, BDCK14, MS16, Sia17, DSS15, KS14, Wu11, WW15].

**Ex** [KS18b, ABHP16, CKP10].

**Ex-post** [KS18b, ABHP16, CKP10].

**Exact** [BDK14, GT18, HM18, Sh12, Ar115, GJZ15, GS13].

**Examining** [AFPZ16, BH14b, AGHP16].

**example** [DHN16].

**Examples** [And17].

**excess**
[AGJ11]. exchange [BCN11]. exchangeable [BJR17]. excitation
[ASLP14, BLY18]. exciting [DEMY18, GKM14]. excluded [LT15a].
exclusion [KV10a]. Exit [GR18a]. exogeneity
[Can14, GMR14a, GMR14b, JW10, KP13, WP14]. exogenous
[CFR18, CP15]. expansion [Kap15a, LSL14, Xin14]. expansions
[Cho13, LC16, ZMAS11]. expectation [Egg16]. expectations
[AHK12, Bia16, Fan12, YL17a]. expected [BA11, LM11]. experience
[CGE10]. experiment [Sia17]. experiments [AH12a, FP12, Gew12, Sto12].
expiry [FH15a]. explain [CF12, CHP18]. Explaining [AAMS10].
explanatory [DevG17, MW16, Woo14]. Explicit [Cho15]. Exploiting
[BPQ16]. exploratory [CFSHP14]. explosive
[CPY17, Mag12, PL16, WY16]. exponent [PW12]. Exponential
[FWZ13, KT14, Wu10, CW10, DJFL15, JFL18]. Exponentially [TYZ18].
exports [BEK17]. Extended
[MP13a, Zad16, CLY17, CLSY19, DM13, Des11, Ped17]. Extending
[PWM11]. externality [Miy16]. extraction [Mac10]. Extremal
[DMZ18, DMC12]. Extreme [CDES14, AGHP16, BTL13, GKM14].
Extreme-quantile [CDES14]. extremogram [DMC12]. Extremum
[HMN15].

F [HS17b]. facing [CH14a]. Factor
[Han15, KF19, LK18, PU11, WLC19, Ahn15, ASX17, AM15a, ABHP16,
BW14, BL16, BKW17, BH17, BCF18, BPSMW13, BKMZ16, BE11, CH18a,
CRT15, CDG14, CH15, CP11, CFSHP14, CS14c, DLX19, DL11, DGR11,
EMvS11, FXY17, FWZ19, FGS18, FL11, FHLZ15, FHLZ17, GP14b,
GMHS12, Han18, KRW17, KL18, LLL18, MS18, MSW19, Mas17, MHU19,
Ona12, Oma15, PP15, Pel19, PS12, RS15, SW17, Tra13, Wes12, YTL5].
Factor-Augmented [Han15, CH15, GP14b, KRW17]. factorizations
[BLL17]. factors [BN13, BE10, CCH13, CGY15, DLX19, GMP17, HL11a,
HMPV11, KZ15, LL10a, LS17, LK18, Oma12, PT11a, PT11b]. failure
[ABH14]. Fat [DJS13, KLMP15]. FAVARs [MS16]. FDI [CCF18, DJFL15].
feasible [AG12b]. features [FP11b, LML11]. February
[Ano10p, Anoi1s, Anoi2t, Anoi4w, Anoi5s, Anoi7v, Anoi8t, Anoi9f].
feedback [AM15b]. feedbacks [Hay10]. Fellow [JUD13]. Fellows
[Ano12p, Anoi3o]. female [CGE10, FM12]. festivities [MY12a, MY12b].
Filter [MRR15, KP15, PdSSGK12]. Filtered [GS18]. filtering
[BFRvD13, DGR11]. filters [FL15, MP11]. Finance [HKRV18, BJW15].
Financial [CMM16, LMT15, AT14, AGHP16, BC11, Bha14a, BKLS16,
BPQ18, CM15a, CJMMPA15, CDES14, CPvdW16, DDSW16, DHS16, DY14,
DEMY18, FK19, KS14, KW16, KKLW18, LZ19, MZ18, TZ11, ZZ16, Zha11b,
ZG10, ZL15b, ZB14]. financing [LPT10]. fine [ABTT15]. Finite
[GS13, And10, AKM11, CPT14, GM15, Mar14, Tra16, VKN12].
Finite-sample [GS13]. Firm
[Bha14b, BEK17, CO15, CS10, HMR13, Ibr14, KS12f, O'D16, vEGM14].

**firm-level** [BEK17]. **firms** [DY14, GR18a]. **First** [HP13, AHS10, AGKZ18, BS12, DG17, HLM+12, HS13b, HMS13, HLP12, KPT12, MS12, MSX13, PTV16, Zin18]. **first-order** [DG17].

**first-price** [AHS10, An17, AGKZ18, BS12, HLM+12, HS13b, HMS13, HLP12, KPT12, MS12, MSX13, Zin18]. **fiscal** [LPT10, MS16]. **fish** [HHS12]. **fit** [BDK14, Bre15, KV17, MO12, MP13a, ZOZS16]. **Fitting** [EMvS11, PK17].

**fix** [Sun14]. **Fixed** [Li17, Sun14, Zha16a, ALLM15, BFK12, BI18, BH16a, BLV15, Che10b, CSW14, EV17, FGPZ17, FVV11, Gal11, GK15, GLH15, HW12b, JSE14, KAP15a, KS13, KSY17, fLY10, fLY14, fLY15, LR15, LL15a, LO15, LLS14, LS16, MKS16, MP14, MSW18, PHY18, RV15, SIl17, SJZ15, SJ18, SM18, Si19, VOG12, VW14a, WH10, Yan18, YdJFl12]. **Fixed-** [Sun14, VW14a]. **fixed-b** [MP14]. **fixed-bandwidth** [KSY17]. **fixed-effect** [Che10b, WH10]. **Fixed-effects** [Li17, BI18, Vog12, Yan18].

**Fixed-smoothing** [Zha16a, Kap15a]. **fixity** [Hi16]. **flexibility** [FM12]. **flexible** [CFW14, KP10b, LLL15a]. **flights** [DEMY18]. **flow** [BX15]. **flows** [Av11, DLM17]. **focus** [ES10]. **Focused** [DiT16]. **followers** [BE16]. **follows** [CS13].

**food** [HL11b]. **force** [AAMS10, DP17]. **forecast** [Arb13, Cha13b, CM15b, DSS17, El11, HW14c, KMPF15, MP12a, Pat11b, WY12].

**Forecasting** [AM15a, BV11, CFH10, CCH13, cCTZ14, CH15, KS14, TY17, WBH13, ABM11, AdCGIV11, BH17, BKZ16, BPQ16, BPQ18, BCN11, CG11, CGP16, CS14c, CPR10, DHS16, DK18, Fxy17, Fav13, GS11a, GR14, GKP13, HM14, JIR17, ILT11, KP15, KS15, LRV13, Ltu14, LLL15a, PPT11, RS11, Si11, TVD13, ZhL13]. **forecasts** [DPV11, HS12a, MM11, MMFG12, PPP13]. **foreign** [CBNC11]. **form** [ABH11, BJ16, CNT17, Cho13, Cho15, HS15b, LC16, LLS14, Sal12, Siz11].

**formal** [PW12]. **formation** [Leu15]. **forms** [PG17]. **forward** [DSW12].

**Four** [ASK16]. **Fourier** [Tsi12]. **Fourth** [HMR11]. **Fractional** [GK17, CNT15, CNT17, CHL18, CAS15, CV17, FNN12, GP14a, HV17a, Has11, JN10, Las10, LT14a, Nie10]. **fractionally** [Ev17, HR10, PGM15, RV15, Shi12]. **frailty** [KLS11]. **frailty-correlated** [KLS11]. **framework** [ABH11, ChKS15, HS18b, Lav14, MBC15, TB10, Zha16a]. **France** [DM13].

**Fréchet** [ZZC18]. **free** [ADZ14, CzP15, CM17a, CDR11, DV10, DE12, HvdAW11, Kha13].

**frequencies** [AGK10, LS15a]. **frequency** [ASMZ11, ASJL12, ASX17, ADFK16, And16, BW15, BKZ16, Cha17, CET14, Cha16, CM17a, sCJP14, CPvd16, CPTV17, CV17, CPT18b, DEMY18, FK19, FP11a, GM16, Ghy16, GM16, GHS16, HP14b, Kal11, KW16, KP17, KKLW18, KF19, KL18, Ltt17, LP18a, LT14b, Lk18, MM11, MZ18, MS16, MW13, MZC19, OP16, PHL16, Pe19, Qia16, TT10, Wu11, Xiu10, Zad16, Zz16, Zb14]. **frequentist** [CH15, CGP18]. **frictionless** [Cha17]. **frictions** [DLM17, DHS16]. **Frontier** [FSV14, KSV15b, APS16, APS17, BI18, CFFS16, CSW14, DG11, DFS12, DP17, GKS16, KPT13, SVV16, Tsi12, WH10]. **Frontiers**
Fuller [HLT13]. function
[CFZ15, Ell11, FS10, FS14, GP12, Gut16, HINR12, HINR14, LCLS15, LPLZ18, LCY10, MW16, Pel14, PL15, Sch11, SWD11]. Functional


hazards [HL11b]. Health

identified [BCS15, Can10a, CZ11a, FiKRB12, GMO18, KW14, Kai16].
identify [HU10]. Identifying [LY16, SJ18, Gha17, Han18, LKH14].
idiosyncratic [BBGV14]. IFC [Ano15l, Ano16m]. ignorability [Cat10].
IID [CW11b], illicit [Dez15]. illness [Gil10], immigrants [CGE10]. Impact
[AT14, CPR10, FHI5c, Gug10, GKP12b]. impacts [Lee15]. imperfect
[Pat11b]. implementation [HLM+12, LB17]. Implications
[KS15, BCDN12, HW14a]. implied [BGZ11, BCN11, CX14b, HK11].
importance [DS15, HOvD12, SK16]. imposing [Hil16]. improve [MM11].
improved [BCIT14, BJN15, JPW15, Kap15a, BPQ16, LSW10, Seo18].
improvements [PGM15]. Improving [ADN16, RV14]. Impulse
[GQIK17, CS11a, HINR12, HINR14, IK13, IK16, IK19, Li17]. imputation
[MM17a]. imputed [DMP11, DDMP15]. In-sample [CM12]. Incidental
[HZ18, LP15]. income [RS17]. incomplete
[AL10, AL12, Leu15, LT15a, Tho14, WX14, WXC14, Xia18, YfL17a].
Inconsistency [FZ10, WT18]. incorporating [LXZ16]. increase [LLS17].
Increased [ASX16]. increasing [GR18b]. increasingly [GR15]. increment
[Lar11]. independence [HR15b, Mat16, Pol17, SW14b, Tor17].
independent [GMR17]. independently [BS12]. indeterminacy [Fan12].
Index [CKM16, ABTT15, CBJ15, CL18b, DGP15, ES10, FS10, HS13b, 
HV17c, JKL12, Lee15, MZ18, O’D16, Son14]. indexes [IDF11, dhvdG11].
indicator [CS14a, DMP11]. Indicators [AV11]. indices [Fat10]. Indirect
[CC15a, CFR18, GPY10, HKRV18, Li10, BD18, BDKS18, CH18a, DH18, 
GRV11, GR18a, GK18b, HL17b, SWC12]. Individual
[FW16, ALS13, BHP12, GN13, GK15, KGM12, MP12b, WL14].
industrial [Hu17]. industry [AV11, AH12a, ID16]. inefficiencies [KS12f].
inequity [KPT13]. inequalities [AS14b, AS17b, Arm14, AC16, Arm18, 
BK14, BCS15, KC15, Koc16, LSW13, Men14]. inequality
[AFPZ16, ALGQ16, Arm15, CS14a, Shi15]. Inference
[Ama12, AS17b, BCH11, BCRT16, BJT16, CRT15, CFR18, CFL16, CPY17, 
CPTV17, DM13, DSSW18, FT14, GJ11, GKY14, GR15, HBB12, HS17a, 
Hon17, IK13, IK19, LTT16, Ped17, RV18, WX15, ALW12, AC13, AS14b, 
Arm14, Arm15, AC16, APT18, BCL14, BI18, BCIT14, BD18, BH13, BKY10, 
BV17, BD15, BDSL18, CH18a, CH18a, Can10a, CC12, CNT17, CZ11a, 
CPT14, CLS14, CL14, Che15b, CCE18, CD12, DG11, DH14, DH18, DT10, 
EM14a, FP14, FL16, FHLV16, FL18, Far15, FZ10, GM18, GT18, GRV11, 
Geo10, GPK14, Gk17, GR18a, GK15, GPK0, GM17, Gk18b, HPK14, 
Hon18, HS14, HP16, HM18, HL17c, HT16, HZ15b, HZ18, HR10, JP12, 
JN10, JPW15, Kai16, Kap15a, Ket18, KU14, KS13, Kim14, KSY17, Koc16, 
Kol18, KP10b, KLGS11]. inference [KR10, Kru08, Kru14, LOS18, Li10, 
LT11, LL15, LTTC17, LP18a, LZW+18, MS12, MP14, MZ16, PPT11, PL16, PG17, 
QY15, RT12, RV15, RR15, SC15a, Spa10, Sun11, Sun14, SM18, TBE14, 
TYZ18, Tri11, Vog12, WVI4a, WK16, WZ16, Xia12, YL17, Yu12c, vH11].
Inferences [BL17, KW16]. Inferring [BD12]. Infinite
[CP11, HR15a, AD13, BCC+15, FHLZ15, FHLZ17, KKL14, LOS18].
Infinite-dimensional [CP11, FHLZ15, FHLZ17]. infinite-state [BCC+15].
infinite-dimensional [CS13, Son11]. inflation
[CF12, Cha13b, eCTZ14, FS16, Kau15, NNN11]. influence [vEGM14].
influential [Ona12]. Information
[sC16, HINR12, HINR14, LZ12, AGJ11, AB18, AL10, AL12, CL15b, DLM17,
DHKS18, HL11b, Jud13, Klii5, Leu15, LT15a, LXZ16, O'D16, RY11, Tho14,
WX14, WX14, Xia18, YfL17a, vEGM14]. information-based [CL15b].
Informational [CTK16]. informative [FL19]. infrequent [Geo10].
inhomogeneous [Cho13]. initial [HLT12b, HZ18, Kru13]. initiations
[vEGM14]. Injectivity [HSS17]. innovation [BE10, BE16]. Innovations
[BDM16, BH16b, CZ15a]. inputs [APT18]. instabilities [RS13]. instability
[BKW17, BPMSW13, GHHT18, TVD13]. institutions [AT14]. Instrument
[CF15a, SW16]. Instrumental [BD15, FV15, HR17, HK14a, Kle10, Oku11,
San11, BC15, Bre15, CCJ12, CFFS16, D'H10, DFH+14, FS12, FI15b, GS12,
GG17, Hor12, HL12, Hor14, HKY19, KLGS12, Kri17, SH16, Tor17, WK16].
Instruments [AKM10, AKM11, BMDL17, BC15, Bre15, CT15a, CHN+14,
DiT16, HHH11, HK14a, Kol18, Mat16, Mik10, MMV14, Phi14,
PG17, RV14, WK16, Zhu18]. insufficiently [HKY19]. insurance
[KS16a, Khw10]. integer [CDHH15, CAS15]. integral [HSS17]. Integrated
[Siz11, WY14a, BR11, BS12, BLL+17, Che10a, COP10, EV17, GLPR11,
Hou17, JLZ19, LF18, LXZ16, LT14b, LKJ18, MP17, PL16, PGM15, PM17,
RV15, SHL11]. integration [BRG14, BCRT16, CRT10, CNT15, CHL18,
CAS15, Fas13, HV17a, HLT16, HL15, Has11, ILT13, Nie10, QW12].
Intelligible [LL10a]. intensity [BE10, CSS18, DSW12]. inter [CDS13].
inter-trade [CDS13]. interact [MP10]. interaction [DF12, GG17, LL10b].
interactions [YFL17a]. interactive
[BL17, HL14a, Hsi18, LS16, MSW18, SL17, SIZ15, SJ18]. interest
[AGJ11, BC13, CG11, Dua16, ELN11, ERS17, MR11]. Intergenerational
[HR16]. internally [HS14]. International [CDF12, Hi11, RH16]. interval
[Man16, SHH18, WX15]. interval-valued [SHHW18]. intervals
[FP12, HL17b]. intra [CS10]. intra-firm [CS10]. Intraday [LT15b, CPH18].
Introduction [BDZ11, GPK12a, HS14, HKW12, Bha14a, CKK12, DMR17,
DKK14, DS10, ET14, HW17, ILT11, KS12e, KS16b, ZZ11]. invalid [DiT16].
invariance [JJ14]. invariant [BBP15, LR10a]. inverse [Kri17, Xie88, Xie11].
Inverting [HL17b]. Investigating [PSW10]. investigation [DHS16, KS12b].
investment [AT14]. investor [BZ11]. Irregular [JF18, CL14]. irrelevant
[Phi14]. Issue [HKR18, MT12, ET14, GPK12a, ILT11, LZ19, ZZ11]. Itô
[GT18, KF19]. Italian [BDV17]. iteration [Dav17]. Iterative [DFH+14].
IV [CS12, FP14, HLR11, HU10, HN12, HZ15a, MMV14, RS15, SW16,
WWY10, Ahn15]. IVs [LMZ17]. IVX [Lee16a]. IVX-QR [Lee16a].
J [Ano12b, Ano16a, CW14a, GMR14a, HINR14, HLT12a, IL18, IK19, Kar17,
Kra13, Kru14, Xie11]. Jackknife [BC15, Cha13a, HR12a, LS15c, ZW13].
January [Ano10m, Ano12p, Ano12o, Ano13o, Ano13r, Ano14u, Ano15m,


maternity [JWFS16]. matrices
[ADZ14, BL17, BPS19, CP18a, DLX19, HC16, JM16a, QfLY17], matrix
misspecification-robust [Lee14a, Lee16b]. misspecified
[AG12a, CLS14, CS11b, HMT12, MO12, Ona15, Rob14]. Mixed
[LTTC17, ADFK16, AGK10, BKMZ16, Cha16, Che15b, CPvdW16, GM16, Ghy16, GHM16, GHS16, MS16, OP16, PL16, Qia16, RvdHW14, Zad16].
mixed-frequency [GHS16, Zad16]. Mixed-scale [LTTC17]. Mixture
[CHM11, DLM17, BHK+13, BHH12, CPT14, CG10, DF15, FP11a, JMI4, KMS16]. Mixtures [LS12, sHDW17, VKN12]. ML [Kru13]. MLE
[FZ10, HP12a, HM18]. MM [Hay10]. mode [sHDW17, KS12a]. Model
[AD13, AdCGIV11, CDH12, CH14a, CM17a, CK12, DDMP15, GHX14, GZW16, Geo10, Kim12, KM16, KT11, Lav14, LP15, LZZZ19, Shi15, Siz11, Spa10, WWZ18, ZWZ13, ZL15b, ADG11, AAMS10, ASX17, AG12b, ALX11, BJS10, BFK12, BKEW17, BN12, BEE15, BK10, BE10, BvH17, BLV15, BJN15, BHH12, CHHW11, CCF18, CrdM17, CCP17, CFPY10, CS10, Che10a, CZ11b, CZ12, CDS13, CN14, CSW14, CFL16, CH15, CIY15, sCJP14, CDI12, CM15b, CEG11, CLR10, Con10, DM13, Dav17, DHY16, Des11, EW15, EJW14, Fav13, FGPZ17, FM12, FL11, FkRKB12, FSW10, GM17, GN13, Gay13, GJ11, GKS16, GGL12, GHPP18, GK18b, GL14, HL10, HR12a, HL14a, HW14b, Hsu10, HR16, HS12a, HS15a, HM17, HP10, HP12b, HN12, HT16, HKY19, JCLL10, JM14, JFL18, JN10, JFH10, JF10]. model
[KL13, JM18, KMS14, Khw10, Kim14, KLGS11, KLGS12, Kru08, Kru13, Kru14, KPT13, LW10a, Lee14b, Lee15, LS12, LT11, LLL15a, LLL15b, LO15, LLL16, LZZL18, LPZ19, LP17, LR10a, LS15c, MPP10, MKS16, MZ18, MSX13, MJ11, MRSE11, PP15, PHY18, PK17, QFL15, RvdHW14, Rob10, RS11, NZ12, WZZ10, WH10, WL12, XFL15a, XFL15b, XFL18, Yu12b, ZA10, ZY15, Zha15, Zha16b, ZY18, Zha11b, ZZC18, vH11]. Model-based
[Geo10, ZL15b]. Model-free [CM17a]. Modeling
[AHK12, ACG17, BPQ18, Che15a, ELN11, GKM14, JvN11, JMI6b, KLS11, LT11, ZCC18, ABH11, ChKS15, DG11, DDSW18, Due16, HS14, HM14, JM10, JM13, JJ10, MJ16a, MR11, NP12, Pel19, PTV16, Pos16, TvD13].
Modelling [AT13, Fav13, FFG10, Gew12, JW10, MPRR17]. Models
[GKP12a, AM10, ALS13, AG10a, AC12, ASAM15, ASP16, AG12a, AFS13, APS16, APS17, AH12b, Ana12, AC15, AGK10, AW15, AL14, ALGQ16, AMM11, ABH14, Arm15, AM15a, ABHP16, AdCGIV11, BW14, BL16, BBC18, BH17, BBP15, BPMSW13, BDR14, BI18, BMDL17, BH16a, Bia16, BKL16, BH13, BKY10, BJR17, BH14b, BvdW11, BE11, BHK+13, BC14b, BDKS18, BCS15, BA11, CRY16, CX12, CW14a, CW14b, CJY15, CLO18, CH18a, Can10a, CKM16, CFH10, CNT15, CNT17, Cha13a, Cha16, Cha13b, CY15, Cz10, Che10b, CZ10, CH11, CGL12, CDG14, CFW14, CPT14, CLS14, CH14b, CZ15a, CK16, CT17, CLY17, CJ18, CH18b, Che18, CW18, Che19, CLSY19, CP12, Che15b, CIY15, CS12, CKK15, CR10, CW10, sC16, CKP10, CDR11, CPvdW16, CP11, CI5, Cz12, CL18b, CM16, CHM11]. models
[CS11b, CS14c, CW15b, CT15b, DF15, DMZ18, DDMP15, DFL18, DMP18, DL16, DMR16, DV10, DK18, DSS17, DH14, DGP15, DL18, DPY16, DGR11, DEvG17, DPSS11, EMvS11, El11, EJC12, EG14, FGL11, FL16, FXY17,
FWZ19, Fan12, FMV15, FVW16, FVGQR15, FF14, FGS18, FGS17, FSV14, 
FV15, FHLZ15, FHLZ17, FiKY16, FZ10, FLZ11, FWZ13, FZ15, FJG17, 
FZ18, Fre15, FSW10, FL19, GG17, GG19, GGR17, GHK18, G17, GTY13, 
GLL15, GKS15, GM17, GHRT18, Gha17, G010, GKY14, GZ16, GP14b, 
GK15, GMP17, GO12, GKR13, GKN17, GPY10, GMR17, GHM14, GLH15, 
GH16, GQIK17, GR15, GR18b, HNS14, HR17, HINR12, HBB12, HPK14, 
HINR14, HSV13, HydAW16, HL71a, HOY17, HW12a, HW14b, Han15, 
HV17b, Han18, Han16, HLT16, Hay10]. models
[HP15, HU10, HLM+12, HP16, HM18, HP18, HMT12, Ho15, HW10, HW12b, 
HW15, Hon17, Hou17, HZ15a, HZ15b, HZ18, Hsi18, HS12b, HS15b, Hu17, 
HW17, HLP12, Ibr14, IR11, IK13, IK19, JWFS16, JW10, JK15, JfL19, Joc15, 
JSE14, JPKW10, kW14, Kaf16, KG14, KG18, KS19, Kas10, KGMR12, Kan15, 
KP10a, Kha13, KPT16, KV17, KS12b, KS13, KW16, KF19, KV10a, KSV15a, 
KYS14, Koc16, Kom13, KV10b, KL12, KS15, KP10b, Kri10, Kri11, KS12d, 
KT14, Kue12, KP13, KT16, KT11, KKL14, LZL+16, LRV13, ILY10, Lee12, 
Li12, LSL14, IFLY14, LFLY15, LMZ17, Leu15, LLS15, LY16, Li10, LL10b, 
LY12, LL12a, LLZ15, LL15a, LS15b, LTT17, Li17, LZK18, LLL18, LL12b, 
LS19, LR10b, LF10a, LLS14, LFLZ18, LF10b, LF10b, LCY10, LXC16, LS16, 
MS18, MS17, MR11, MSW19, MXY12]. models
[MO12, Mas17, Mat12, Mat16, MM16, MSW17, MT19, MK14, MM17b, 
MUH19, MSW18, MW16, NR10, NSS14, Ona12, Ona15, Pd17, PM15, 
PLG17, Poi17, QW12, QS16, QLY17, RV14, Ric19, Rob14, RV15, Sai13, 
SW16, SW10, ST12, Shi15, SFL17, SH13, SC15a, Son11, Son14, Son15, 
SJ10, SJ12, Su12, SL13, SY15, SZJ15, SH16, SW17, SJ18, Sun16, SM18, 
SHHW18, Swei1, TYZ18, Tod11, TTT17, Ton15, Tor17, Tsi12, Vog12, 
WWZ16, WX15, WH10, WH11, WIW13, WK16, WY16, WLC19, Wes12, 
Woo14, WL14, Xia12, YFl17b, YL17, Yan18, Yu12a, Zad16, ZWZ13, 
ZL15, Zha15, ZOZS16, ZY18, Zha10, Zha11b, ZXC15, ZL15a, Zhi18, 
Zi15]. moderate [PMG10].

**modification** [HLMN11]. **Modified** [HLT06, HLT12a, HP14b, VW14a].

**Moment**

[AMM11, HA13, KMN11, WL14, AC12, AS14b, AS17b, AL14, ALGQ16, 
Arm14, Arm15, AC16, Arm18, BvH17, BCS15, CO12, Can14, CCC15, DGG14, 
DiT16, FGL11, GGR17, GT18, GM17, GO12, HNS14, Hon17, HK11, MO12, 
Men14, Oku11, OSW12, PS17, PTV16, Shi15, Shi16, Son10, Son15, TY18].

**Moment-based** [AMM11, WL14, BvH17]. **moments**

[And10, BS12, BvdW11, Can10b, CL15b, GLPR11, Han12, HLMN11, HK11, 
HS18b, Lee14a, Tra16, Tri11, WH11, Xie88, Xie11]. **momentum** [Dua16].

**Monetary** [BC13, MS16, BC11, CF12]. **monotone** [Gew12]. **monotonic**

[DGG14]. **montonicity**

[BB14, CW18, DE12, Gut16, HSWY16, Kle10, LTU14, Seo18, SWD11].

**Monte** [LS15b, NR10, PdSSGK12, ZA10]. **moral** [KS16a]. **Moran** [JfL15].

**mortality** [ACG17, GGHM15]. **move** [FL13]. **movements**

[AGHP16, GT18]. **Moving** [Cha13b, DK18, Pos16]. **MSE** [Arb13].

**MSE-optimal** [Arb13]. **Multi** [GS15, Cat10, CGP16, PPT11].
multi-valued [Cat10]. multicountry [BdCK+14]. multidimensional
[MR16]. multifactor [AM15b, KPY11, PSY13]. multifractal [CD13].
multifrequency [CFFL15]. multinomial [LR10a]. Multiperiod [DSW12].
multi [ALS13, AR12, BPS19, BCF18, BDS14, BH16b, CDH12, CS14a,
CLLL16, CCE18, CR16, CS11b, FH15c, GJ11, GJ18a, HHH12, HLT10,
HLT13, HKY19, Ile16, KT11, LL12a, LLZ15, LPS15, MBC15, MP12a,
MP12b, OP18, PWM11, RvdHW14, SW16, Xia18]. multiple-regime
Multiple [Joc15, CrdM17, GKS15, HL10, PK17].
multi-valued [Lee18]. Multivariate [BNHLS11a, CKM16, CR16, DSS11,
NSS14, AF13, ADFK16, BV11, CFPY10, CH11, CH14b, Cho13, DHN16,
DGTY17, DG13, Egg16, Fus13, FMS13, FJGM17, FZ18, GGL12, GKS15,
HL10, HR10, HLM13, JM13, JR15, JM16b, KT11, LRV13, LP17, Oga13,
PU11, SX17b, SBL18, WPY21, WKM15, Wu10, Xu12, YFL17b]. Mutual
[ASLP14, BC11]. mutually [DEMY18].
N [HZ15a, BHP12, Cal11]. N2SLS [JfL18]. National [AV11, GKP12b].
Near [Can14, GP12, Han10, Jen12, JP12, Ket18, Wes12]. near-epoch
[Jen12, JP12]. nearest [ADS12, LLL16]. Nearly [MW19, CY12]. negative
[DHN16, GKS15, MP12b, Sho16]. negativity [Con10]. Neglected [HNS14].
neighbor [ADS12, LLL16]. neither [CCH13, DLX19]. Nelson
Nested [CM15b, DR15, GMP17, GMH14, Hag12, OSW12]. net [FH15c].
network [DY14, HLP16, Leu15, LP18b, HWY16]. network-formation
[MP13a]. No [BC10, CG11, FH15a, Las10]. No-arbitrage
[BC10, CG11, FH15a]. noise
[ASMZ11, ABM11, BR11, BNHLS11a, BW15, CM17a, GS11a, GO11, GGL13,
HS18a, LM12, LT14a, LZ18, Sha11, Zha11a, Zha16b]. noisy
[ASJL12, CKP10, DLX19, DFH+14, Hou17]. nominal [BCLL16]. Non
[Con10, DR15, FF14, An17, AC15, BCC+15, BNHLS11a, BEE15, BRG14,
BJR17, CH10, CCJ12, CRT10, CM17a, CKP10, EMs11, EW15, EJCL14,
FK19, FLZ11, FSW10, GKS15, GO11, Hag12, Hou17, HPS13, HS15b,
JKM17, KPY11, LMS17, Mac10, MM16, OSW12, PP15, PV15, Xie11,
Xie11, ZWX10]. non-central [Xie88, Xie11]. non-classical [HMS15].
non-correlation [JMK17]. non-equilibrium [An17]. non-exchangeable
[BJR17]. non-Gaussian
[AC15, BCC+15, BEE15, CCJ12, FSW10, LMS17, MM16, PP15]. non-linear
[AC15, BRG14, EW15]. non-linearity [CH10]. non-negative [GKS15].
Non-negativity [Con10]. Non-nested [DR15, Hag12, OSW12].
non-parametric [Mac10, ZWX10]. non-separable [HMS13].
non-stationary [CRT10, CM17a, EMs11, KPY11, PV15].
non-synchronized [FK19]. non-synchronous [BNHLS11a, CKP10, GO11, Hou17]. Noncausal [GJ17, GJ18]. nonclassical [HR17, Son15]. nonconvex [GJZ15]. Nonlinear [CW15a, CL10, BCRvD13, BH13, CDS14, Che15b, DGY17, DFH⁺¹⁴, FVW16, GG19, G13, Gay13, HR17, HPK14, IR11, KMS14, KK12, KP10b, KR10, Lee14b, MXY12b, NHKJ11, NOR13, SH13, SC15a, WWYL10, WH11, WWZ18, Woo14, XIL15b, Yan15a, Zha10]. Nonlinearity [CHC10, MP10, CGY15]. nonnegative [Miy16]. nonnested [HP12b]. Nonparametric [ALW12, AS14b, BB14, BJR17, BS18, BMS18, BJW15, CFFS16, CL10, CDH10, CZ18, CH18b, CFVH⁺¹⁵, CCK15, CKeC18, DL16, DS18, DL11, DHKS18, FP14, FS12, GJZ15, Gew12, Gup18b, HY10, HW12b, HL17c, HS12b, Jen12, KAP15b, LTU14, LL10b, LCY10, Nie10, PVWW15, PHY18, QY15, RL17, Rob12, Rot10, SWD11, SL13, TBE14, Zha11b, Zni18, Zu15, ASP16, BS12, Bre15, CZ10, CLS14, CHP18, DG11, DFS12, DL18, DFH⁺¹⁴, EJC12, FL16, FH15a, FSV14, FiKY16, FH15b, GS12, GK17, GLH15, GKP12b, HLM⁺¹², HLPY15, HS13b, Hor12, Hor14, HS15b, JCLL10, JPW10, KG18, KP12, Kri17, Kri11, KS12d, LF18, jL12, LR15, LL15a, LL15b, LLS14, LCS15, LWY16, MXY12b, MS12, MSX13, Mat12, NHKJ11, Nor15, Rob11, Sch11, ST12, SVM16, Sun16, Xu18]. Nonparametric/semiparametric [LL10b]. nonparametrically [HL12]. nonresponse [Man16]. nonseparable [CRY16, CL18b, Gha17, HW10, HW12b, FLY15, Mat16, SWC12, Tor17]. nonstandard [McC17, PP12]. Nonstationarity [CKP10, GP13, Kim12, MP10, MP12b]. nonstationary [ASP12, AS16, AHH12, CW14a, CW14b, CW15a, DL18, JN10, Kas10, KK12, MXY12a, TY17, Xia12, Xu12]. normal [Egg16]. normality [CF13, CC15b]. normals [FP11a]. note [Ano10u, XTZ10]. novel [Cha12]. November [Ano10n, Ano12s, Ano13p, Ano15n, Ano16n, Ano17p, Ano18r]. nowcasting [BCLL16]. nuisance [CZ11a, Son14]. null [CAS15]. number [AHS10, GHK18, GHM14, LLS17, MS18]. numerical [HMN15, HL18]. nutshell [McC12].

optimality [AKM10, Can10a, CO12, FR18]. optimization [GK10, PKA18].

Optimum [FLM19]. Option [BCC+15, ABTT15, AM15b, BGZ11, FH15a, GR13, JK15, KLMP15, MBC15, Sha15, SX16, Xiu14, CFFL15].

option-implied [BGZ11]. options [AGJ11, CX14b, Wu11]. Oracle [KC15, Koc16, CGL15]. order [DG17, DH18, GK17, GJ18, GR15, HR15a, HL15, HM18, HMR11, ILT13, JR15, KS12c, KS17, LOS18, MP17, PGM15, Yan15a]. ordered [CS12, LY16].


over-identification [SK12]. over-identifying [Han18, LKH14].

overidentification [DG17]. overidentifying [CHN+14, Han15]. overlap [ALW12]. Overview [CMY16, BDM16, CM15a, KMN11, LMT15].

P [Blu10]. package [OP15]. Pagan [HOY17]. Pages [Ano10t, Ano10q, Ano10s, Ano10p, Ano10m, Ano10r, Ano10o, Ano10n, Ano11a, Ano11o, Ano11p, Ano11s, Ano11q, Ano11r, Ano12t, Ano12u, Ano12r, Ano12s, Ano12q, Ano13v, Ano13x, Ano13r, Ano13w, Ano13t, Ano13q, Ano13s, Ano13p, Ano13y, Ano13u, Ano14x, Ano14v, Ano14u, Ano14s, Ano14r, Ano14q, Ano14t, Ano15t, Ano15s, Ano15m, Ano15r, Ano15p, Ano15o, Ano15n, Ano15q, Ano16t, Ano16p, Ano16q, Ano16s, Ano16n, Ano16o, Ano17t, Ano17v, Ano17r, Ano17q, Ano17p, Ano17n, Ano18v, Ano18x, Ano18w, Ano18r, Ano18o, Ano18q, Ano18p, Ano18r, Ano18s, Ano19f, Ano19e]. Pairwise [AL12, Miy16]. Pairwise-difference [AL12]. Panel [ALS13, Hsi18, LR15, PSY13, AG10a, ALLM15, AK12, AT14, ALX11, Bai10, BL17, BJS10, BFK12, BBCL18, BN12, BBP15, BCIT14, BLV15, BS18, CCF18, CS11a, CMM18, Cha12, Che10b, CGL12, CH18b, CW18, CP15, CL18b, DGP15, FGPZ17, FVV11, FVW16, FF14, GG19, Gal11, GK16, GL15, GN13, Gay13, Gla17, GKS16, GK15, GPY10, GHP18, GLH15, GMHS12, Giug10, HOY17, HP13, HMR13, Hay10, HP15, HW12b, HT16, HZ15a, HZ15b, HZ18, JWFS16, KMS14, KRW17, KGMR12, KPT16, KS13, Koc16, KL18, Kru08, Kru13, Kru14, KP13, Lam10, fLY10, Lee12, fLY14, Lee14b, fLY15, LMZ17, LOS18, LL15a, LL15b, LB17, Li17, LLS14, LS16, MFS16, MXY12b, MSW15, MSW17, MK14, MP12b, PSU11, PU11, PHY18, QW12, QS16, QF17, RV15, RR15, RV18, Sas15, SX17a, SW10]. Panel [SFL17, SH13, SJ12, SL13, SY15, SJJ15, SJ18, SM18, Tra13, Vog12, WH10, WWYL10, WL12, Wes15a, WL15, WL14, YdJFL12]. Panels [KPY11, Ahn15, BFK16, BBGV14, BHP12, CRT15, CN12, CFVH+15, EV17, HS17a, Kim11, LO15, PVWW15, PT11b, PC14, RS15, Ros12, SSI6, TU10, Yan18]. PANIC [Wes15b]. parameter [BKY10, EM14a, FZ15, GHLT18, HLPY15, Hor14, HK11, Ket18, KK13, Sun11, Yu12a]. parameters [AFS13, BCRT16, CK18, CZ11a, CFW14, CL14, GR15, HZ18, Hua14,
HLM13, IJR17, LP15, LL10b, LPZ19, MSW15, Son14, Zha15]. parametric
[ABH14, CFW14, CM16, EV10, FF14, FZ18, GR13, GJ17, HLR11, Han16,
HW14b, KK12, KP10b, Lav14, LLS14, Mac10, Pel14, Zha10, ZWXW10].

Paretian [DKK14]. parities [RH16]. Partial
[BMM12, FGZ17, FL18, KK12, WIW13, DG11, FSW10, Hon17, LPZ19].

partially [BCS15, CX12, Can10a, KW14, Kai16, KYS14, SJ10].

participation [AAMS10]. Particle [MP11, SK16, PdSSGK12]. partitioning
[BE16, BE10]. patents [BE10]. path [CSS18]. pattern [CHP18]. patterns
[ASK16, SJ18]. pay [Khw10]. payday [LMT12]. payments [Jus11]. payout
[vEGM14]. Penalized [BD18, BL16, Lam10]. pension [HP14a].

performance [BCIT14, DHL16, HLW13, RV14, RS11]. performances

Persistence [BM12, HO12, HLT06, HLT12a, MP10, PL13].

Persistence-robust [BM12]. persistent
[BS18, CRdM17, HP12a, Ikei16, JFFG10, Lec16a]. perspective
[ADN+16, BFvD10a]. perturbed [FNN12]. Peter [MX12a, MXY12b].

phase [PK17]. Phillips [AB18, MXY12a, MXY12b, XTZ10]. piecewise

players [GH18]. Plosser [ACT13]. PMIs [CGP16]. point
[BCF18, BDR14, GS18, GKM14, HO12, HLT16, JWY18, SI19, Yu15]. points
[PY15, SW14a, ZWXW10]. Pointwise [BCK15]. Poisson [BHH12].

polarization [AFPZ16]. policies [Gil10]. policy
[AH12a, AX18, BC13, CF12, HS14, Rot10, WP14]. polynomial
[BMDL17, CZ15b, FNN12, GP14a, HR15a, Xiu14]. pools [DHS16, GA11].

Portfolio [PKA18, CLLL16]. portfolios [FLS15, FHLV16, FM10, FZ18].

Portmanteau [ZC18, AH15, CH10, CZ15a]. Portmanteau-type [ZC18].

posedness [AH12b]. Positive [BL17, BNHLS11a, CP18a]. positivity
[FWZ13]. possible [HLT16, HLT13]. possibly
[ASP16, AKM10, CLS14, CS11b, Far15, IR11]. post
[ABHP16, CKP10, EM14a, KS18b]. posterior [FS12, HOvD12]. potential
[CFL16, FGZ17]. poverty [AFPZ16, BDH16]. power
[BC15, DEvG17, HV17c, KS12f, RH16, Seo18, WL15, Wes15b]. Powerful
[Xu13, SK12]. Pre [CPK10, EM14a, MZ16, KSY17]. pre-asymptotic
[KSY17]. Pre-averaging [CKP10, MZ16]. precision [CQYZ18, DEvG17].

Predictability
[PT11c, BPTT19, BXZ15, CJP16, GHH14, HLOW16, LYCP19]. Predicting
[EL13, LYCP19, TZ11]. Prediction [BL15, CS14b, CL18a, DHL16, DS12,
DS15, GJ11, GA11, GLS11, HP12b, KF19]. Predictive
[CS11b, Lee16a, PL13, BCRvD13, BD15, CW14a, CW14b, CM12, GHLT18,
HOvD12, KAP15b, LP18a, RS13, RS19]. predictors [KP15]. preference

Prejudice [Fla10]. prenia [BGZ11, KS18b, MMFG12]. premium
[BH14a, EW15, WW15]. preparation [LZ12]. preschool [HR16].
pre-school structural [HR16]. presence
[CV17, GKP13, GO11, HLT16, HLT12b, HLT13, HP14b, Kim12, KLMP15, KSV15b, KS12f, LP15, LSL18, MW17, MKS16, Mik10, Oku11, PPP13, PSY13, RS13, SW10, SGF11, Son15, Swe11, TVD13]. present
[FS16, NNN11, AHS10, An17, AGKZ18, BS12, Bon14, CDS14, CNT15, Cha17, cCTZ14, CGH19, DZ15, Fat10, FH15a, FFG10, HS13b, HSL13, HLP12, IDF11, JKM17, KPT12, MS12, MSX13, MZ16, WW15, Zhi18, dhvdG11].
[AC15, KW14, PS18, ZY15]. procedures [HS18b]. process [AS12, CGL15, CS13, CG10, DDS11, FF11, GJ17, H11b, HK14b, JM14, SC15b, WBI13]. processes

QML [FLZ11, QfLY17, SX17b, SY15, YfL17b]. QMLE [FLZ11]. QR
[Lee16a]. Quadratic [MRR15, CFGV13, Lar11, PHL16, PM17]. qualifications [BDS14]. Quantile [CLO18, Che19, CVK15, ChKS15, FFM12, Gal11, MS12, BKM14, CX12, CCF18, CDES14, Che10a, CZ15b,
Che18, Che17, COP10, DMZ18, DH14, EG14, FP12, FL16, FL18, FGS17, 
GK16, GK17, GHPP18, HLOW16, HL14a, Ho15, Kap15a, KGMR12, KV10b, 
Lam10, Lee16a, LO15, LL16, LCLS15, LS15c, QY15, RL17, Ros12, SH16].
Quantile-based [MS12, COP10]. quantiles 
[CFVH£15, DHN16, DV13, EV10, GK18a, OQ11, SC15a, WKM15].
quintilogram [HLOW16]. Quanto [KLMP15]. quarterly [Bha14b, AV11].
Quasi [BK10, CNT17, Kru13, LL16, SC15b, Woo14, Xiu10, FS12, HLM13, 
Kim14, LT14b, SJ10]. quasi-Bayesian [FS12]. Quasi-likelihood [SC15b].
Quasi-maximum [CNT17, Woo14, Xiu10, HLM13, LT14b, SJ10].
Quasi-structural [BK10]. quoted [Lar11].
R [HL17a]. R&D [BE16]. R-estimation [HL17a]. racial 
[AAMS10, BCDN12, MW17]. Random 
[PW12, BJS10, BHP12, BM12, CL18b, DL11, DHKS18, FiKRB12, FiKY16, 
GLL15, GHPP18, HSU10, HS15a, HHM17, HT16, JL13, Koc16, LT11, LCL18, 
MK14, MSW18, RW11, RV14, WL12, Xie88, Xie11]. randomisation [Sia17].
ranged [CR10, FP12]. range [CW11a]. range-based [CW11a]. Rank 
[PS13, AS17a, AW15, BHP12, BJN15, CP12, Gew96, HvdAW11, HvdAW16, 
HL16, KRW17, Kar17, PVWW15, Swe11]. rank-based 
[BHP12, HvdAW11, HvdAW16]. ranking [LRV13, Pat11a]. rate 
[AGJ11, Dua16, ERS17, GGL13, JFFG10, JPW15, MR11]. rate-adaptive 
[JPW15]. rate-optimal [GGL13]. rates 
[AR12, BC13, CG11, CF13, CC15b, ELN11, JPW15]. rating 
[VW14a, WW10]. Ratio [HO12, BJN15, MRT16, WW15, WW10].
Ratio-based [HO12], rational [Fan12, Hod11]. rationality [Kaw17].
Rationalization [LVX17]. ratios [BKY10]. Real [BCLL16, DSS17].
Real-time [BCLL16, DSS17]. Realised 
[COP10, BNHLS11a, BNHLS11b, Pat11a, SX17b]. reality [Ghy16]. Realized 
[ABM11, ACM17, MMS11, TZ11, TGG11, ABH11, AM15a, BV11, BGZ11, 
BPQ18, BCN11, DGM13, FMY15, GM11, HS18a, JM16a, LPS15, ZMAS11].
reasons [CX14b]. recovering [San11]. recovery [Jud13]. recurrent 
[KP17, LL16]. recursive [Wes15a]. reduced 
[ABH11, Gew96, Kar17, PG17, Siz11]. reduction [CP18b, KS14].
reexamination [CJP16]. Referees [Ano12o, Ano14p]. Reﬁnements 
[RR15, Lee14a, Lee16b]. reﬂections [Ton15]. reform [HP14a]. regarding 
[HHB12]. regardless [LYCP19]. regime 
[CCP17, CFW14, CFL16, GTY13, KS19, LL12a], regimes [BC13]. region 
[Hi16]. regions [CK18, CQYZ18]. Regression 
[AGK10, DMP11, DL17, GBH15a, KS12a, PY15, Xu17, ALM15, Ana12, 
AM11, BCF17, BVH17, Bre15, CX12, CW14a, CW14b, Cal11, CCJ12, 
CET14, CGY15, Che10a, C12, CZ15b, Che18, Che19, CH15, CIY15, 
CFVK15, CG10, CCE18, CK12, Ciz12, Cos13, DFH+14, Ell11, EJC12, FL18, 
FG15, FS12, FM12, Gal11, GK16, GHLT18, Gew96, GP14b, GMHS12, 
Hag12, HR15a, HL14a, HLPY15, HKLP15, HP18, shDW17, HS19, Jen12,
KG14, Kar17, KP12, KAP15b, KGMR12, KP15, KP17, KS18b, KLGS12, Kri17, KKL14, Lam10, LZZ16, Lea16, fLY15, LR15, Lee16a, LMZ17, Lee18, LO15, LL16, LTT17, LL12b, LLS14, MMV14, MW16, NHIKJ11, NOR13, Nor15, OQ11, OXM15, PWM11, Pgw10, Pq12, Pe14, PL13, PM11, Rob11, Rob12, RT12, ST12, SH16, WWZ18, WKM15, Xu18, Yu12c, Yu15.

regression [YP18, ZA10, Zha15, ZWXW10]. Regression-based [GBH15a].

regression-calibration [KS18b].

regression-discontinuity [PWM11].

regressions [And16, AHH12, BD15, CW15a, Che17, DMZ18, DGT17, DNR10, EGT13, GS13, KRW17, KU14, KK12, LTU14, LTTC17, LS15c, Phi91, Sal12, SYN12, VW14a, WW15, XTZ10]. regressors [Ana12, BCP15, BMDL17, CW14a, CW14b, Che15a, CKT16, CPY17, Che19, CP15, DL18, HHH12, H17b, Kom13, LT15a, PHY18, PL16, Ric19, ST12, Zhu18].

regret [Sto12, Tet12]. Regular [ADFK16, GP14a].

regularisation [BPS19].


resources [BSW10]. respect [Sch11]. response [BCF17, CS11a, CTK16, DHKS18, GLL15, GQIK17, HINR12, HINR14, HS15a, IK13, IK19, Kha13, KV17, KT12, Li17, MJ11, WX15, ZLZ13]. responses [IK16]. restricted [GM17]. restricting [Kaw17]. Restriction [KMN11, DZ15, MO12]. Restriction-Based [KMN11]. restrictions [AC12, AdCGIV11, CLO18, CG11, CCC15, CHN+14, DHH16, ES10, FH15b, GO12, Han15, Han18, HL17c, HK11, KV10a, LKH14, OSW12, PS17, Poi17, Ros12, Son10, Son15].

Results [AAMS10, BCCK15, FL11, Gra12, Hay10, MT19]. Resurrecting [RW17].


Robustifying [Xu12].  Robustness
[DG11, LW14a, Ibr14].  role [BXZ15, BCN11, Gil10, KRW17, RV14].  Roll
[Cly17, CLSY19].  Rolling [IJR17].  S-TSRV [MZC19].  sale [LZ12].  sales [BEK17, MRT16]. Sample
[Ho15, AKM11, BPS19, CZ10, CZJ18, CM12, DJH15, GS13, Han12, HS13a, HZ18, IJR17, Joc15, KW10a, jL12, LLS17, MW17, MRT16, MV13, vH11]. sampler [WWW16]. samples [Tri11]. sampling
[AGK10, GM16, HOvD12, Ike16, MZC19, PM17, SK16].  Sarafidis [Ahn15]. saving [PSW10]. scale
[BS12, FH15a, GR13, Kir11, Sch11, AL14, BNHLS11a, CLS14, FZ18, GJ17, HLR11, HW14b, Xu18]. semi-definite [BNHLS11a]. Semi-nonparametric [BS12, FH15a, Kir11, Sch11, CLS14, Xu18]. Semi-parametric [GR13, FZ18, GJ17, HLR11, HW14b]. semi-strong
semidefinite [BLL^{+}17]. semidefiniteness [DHN16].
semimartingale [GT18]. semimartingales [HV17c, JKL12].
Semiparametric [AL10, CX12, CZ10, CZ11b, Cz12, CGL12, CLLL16,
CLY17, CW18, CLSY19, Chi10, CD12, Ciz12, DGP15, GP13, HvdaW16,
HR10, HLP12, MS17, Son14, Son15, SL12, Su12, WX14, WZ16, Zha15, AC12,
ABH14, ALX11, BLV15, CCF18, Cat10, CPFY10, CL15a, Cos13, EJCL14,
F16, GN13, GL14, HL17a, Hon17, IL10, IL18, JM10, JM13, JM14, JM16a,
KM16, KS15a, KL12, Kri10, LTV14, Lee15, LL10b, LL15a, LLL15a, PSW10,
QW12, Rob10, Son10, SHL11, WX15, WH11, Yu12b, ZOS16]. sensible
[Spoi12]. separability [CW18, CDDH15, LW14b]. separable
[HMS13, JCLL10, fLY15]. Separating [Dez15]. September
[Ao12q, Ao13u, Ao15q, Ao16o, Ao17n, Ao18s]. Sequential
[AFS13, Che18, AC12, KP13, Mar14, Zam10]. serial
[BJS10, DMC12, GS15, GLH15]. serially [GHK18]. Series [ET14, LR16,
LMT15, Wu10, AHH12, BC18, BCCK15, BKLS16, BH16b, Bre15, CMM18,
CX14a, CNT17, CW15a, CKP16, CDES14, CLS14, CH14b, CC15b, C15y,
DDSW18, DV10, EMvS11, GG19, GKS15, GO12, HPK14, HLOW16, HLT10,
HA13, HK14, HR15b, JR15, KSY17, KP10b, Kue12, Lee12, LLL15a, LXC16,
Mac10, MXY12a, MP13b, MP14, MM16, MP12b, NHK11, Pu11, SC15a,
Sun11, SHHW18, Ton15, Tra13, TY17, WLC19, Xia12, ZLZ13, Zha16b].
servers [HR12b]. Set [LO15, Ros12, BMM12, BK10, GMO18].
set-identified [GMO18]. sets
[BDK14, FP14, GJZ15, HL15, IK16, Mik10, SW14a]. setting [HS17b].
Sharp [Mou15]. Sharpe [MRT16]. shocks [Geo10, HL14b, MS16]. Short
[DT10, AdCGIV11, BGMT15, CS11a, LO15, MRT16, MSW15, MP13b, PS13,
Ros12, Yan18]. short-run [AdCGIV11]. Should [HS18b, Po12]. Shrinkage
[LS16, QS16, Han16]. sided [AAMS10, FL11, FH15b]. sides [DL16]. Siegel
[C14, C14, CD11]. Sieve [CLS14, CL14, CL15a, SJ12, SH16, XFL18, PGM15].
STIFs [CHO19]. Sign [C15a]. Sign-based [C15a]. signal [Kau15, Mac10].
signaled [BC11]. signals [WX14]. signature [TT10]. similarity
[BA11, GLS11]. similarity-based [GLS11]. Simple
[SK12, AL12, BP16, CC15a, CT17, F17, Hag12, HvdaW11, Hu10,
JL13, PM11, Xie88, Xie11]. Simulated [GK17, LS15a, BS12, DV13, KS12d].
simulation [FN18, FL13, H0vD12, Mc12, PdSSGK12]. simultaneity
[Mat12]. Simultaneous
[BCF18, Can10b, GM17, AL10, HZ15b, KV10a, MP17, YFL17b]. single
[AD16, CL18b, DGP15, ES10, LZZ16, Lee15, Son14, Zad16]. single-
index [CL18b, DGP15, ES10, Son14]. singular
[AD16, CY12]. size
[AG10b, Gug10, HZ18, LLS17, Mc17, PP18, SK12, WT18]. size-correction
[AG10b, Mc17, WT18]. skewness [EM14b]. Slutsky [DHN16]. small
[BHP12, GKH18, GT18, GHM14, Sun14]. small- [Sun14]. small-time
[GT18]. Smile [MBC15, CX14b]. Smooth [HKLP15, LP13, AMM11].
Che15a, CH18b, FLWZ15, HK14b, MS17, MP13a, PLG17, VKN12].

tails [BTL13, BT14, DJS+13, DPvD11, DKK14, KLMP15, MdV13, MP10].

Takeshi [CHH18]. Taking [Cha12]. tale [BLO14, ELN11, SX16]. targeting [FR17].
taste [BCDN12]. taste-based [BCDN12]. tax [DZ15].
taxes [BLO14]. technical [FS10, JJ10, SYN12]. techniques [MPP10].
technologies [O’D16]. technology [KT16]. teenage [AAMS10]. tempered [KT14].
temporal [CHC10, DPY16, GMWY19, Has11, HPY10]. TENET [HWY16]. Term [KS12b, AC13, CG11, CN14, CDR11, CW15b, Du16, ELN11, GZ16, HW12a, HW14a, HR16, MPRR17]. terms [JN18].
test [ALGQ16, Arm18, BFK12, CRY16, CHL14, CH10, CZ15a, CT17,
CAS15, DG17, FLZ15, GHX14, GKS15, GBH15b, GHM14, Gug10, Hag12,
HHM11, HOY17, HS13b, JF15, JF15, JPW10, JF15, LSL14, LS14,
LSW10, LYY16, LP18b, LYP19, NHKJ11, PW12, SW16, Sch11, Sha11,
SLB18, SJZ15, VW14b, WWYL10, WT18, WW10, ZOS16, ZL15a].

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Kaw17, KL18, LSL16, LSW13, LKH14, Lec14b, LW14b, MSW19, OP18,
OSW12, PY15, Sou10, SW14b, Tra16, WL12, YT15, BPS19, BM12, Cal11,
CO12, CH11, Che15a, CH18b, CP18a, CM15b, CS11b, DR15, DGY17, Ell11,
EJCL14, FLZ11, GKH18a, GGL13, Gup18b, HLOW16, HL14a, HLT12c, HS17a, Hor12, Kri11, Las10, LP13, SSL5, SSL5, SSL10b, LY12, LZY14, LLY15, MS17,
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BS15, CNT15, CN12, Cha12, CZP15, CDDH15, CW11b, CR16, CM12,
DV10, DE12, DS18, EV10, FMV15, GS15, GKR13, GS13, Gup18b,
HvdAW11, HvdAW16, HLT06, HLT12a, HA13, HK14b, HS17b, JK15, JF19,
K18b, Lav14, LLC16, LYZ18, LW14a, MP12a, MP13a, MRSE11, MP12b,
PS11, PG16, PWW15, PS13, PS12, PSY13, PP18, Ric19, RS19, Shi15,
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uncertainty [AX18, Bia16, HLT12b, Sal12], unconditional
[HK11, OSW12, TYZ18], uncontoundedness [HSWY16, LY16],

under [CS13], Understanding [Che17, DNR10, RS11, WL15],

Undesirable [FS14], Unequal [SX17a], Unexplained [KZ15],

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[Mat16], unobservables [HSWY16, Hu17], Unobserved
[SVV16, BBP15, CW10, Dez15, GG19, Gay13, HR12b, HS12b, HMS13, Lee15, Mat12, NR10, SH13], Unpredictability [HM14], unrelated
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[And16, Cha17, Dez15], Useful [Gra12, CG11], usefulness [Ell11],

Validation [Ahn15], valid [CL15b], validated [HR15a], validating [CH14b],

validation [GZWZ16, LZZZ19, ZY15], validations [Zha11b], validity
[BCF12, Can10a, Sto12], Value [LT15b, WZ16, CWZ19, Wes12],

Value-at-Risk [LT15b, WZ16], valued [Cat10, SHHW18, WLC19], values
[GK18a, HS13b, JvN11, Lea16, Yan15b], VAR [IK19, AdCGIV11, BJN15, CHL18, GMR17, Han15, HLT16, IK13, Swe11, WMK15, DJS13, FZ18],

Variable [PPT11, Sal12, BC15, BJR17, BD15, CJY15, DL17, DL18, FV15, GS12, GG17, HR17, Hor12, JWF16, Koc16, KLS12, Lee15, LY12, Mat12, Okt11, San11, SH16, WK16, Xie88, Xie11, XFL15b], variables
[APS17, AMM11, Bha14b, CCH13, CCJ12, CFFS16, Cha17, CFR18, CLLL16, DL16, EII11, EJW14, FF14, FH15b, GHX14, Geo10, GKN17, GS13, HR17, HK14a, HL12, Hor14, HS12b, HKY19, Kau15, KS14, Kle10, KKL14, LYP19, MP17, MW16, PWM11, SW16, SHL11, Swe11, Tor17, WH11, Woo14],

Variance [Bon14, Sho16, Wu11, ADZ14, AT13, AS10, AD13, BR11, BH14a,
CP12, COP10, CP18b, DY14, EW15, FMV15, FM10, KSV15b, KKL14, PS12, Siz11, Sun11, TY17, Yan15a, ZWXW10]. variances [Bai10]. variate [AT11].


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