A Complete Bibliography of the *Journal of Econometrics* (2020–2029)

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/

25 May 2022
Version 1.10

Title word cross-reference

\( \beta \) [BR22], \( F \) [MISW20], \( g \) [BC21], \( I(1) \) [BLL21], \( N \) [YCK20, CZ20], \( q \) [CK20], \( R \) [HL20a].

-estimation [HL20a], -order [BC21], -prediction [CZ20].

164 [PST22], 19
[CK21, HLS21, KN21, Kor21, LLSS21, LL21, LMS21, MM21a, Tam21, Tou21].

2020 [Ano20t, Ano20s, Ano20u, Ano20o, Ano20q, Ano20n, Ano20r, Ano20p].
2021 [Ano21s, Ano21u, Ano21p, Ano21q, Ano21t, Ano21r]. 2022
[Ano22m, Ano22l, Ano22k, Ano22j, Ano22i]. 212 [CCCM22]. 2SIF [KS20].

85th [CT20].
accumulation [BFLT21]. accuracy [BP20a]. activity [BAFMS20].
Adaptive [JLZ21, LR20]. Adjusted [MH20, FKW20, ZD21]. admissions
[ZZ21]. adoption [AI22]. adverse [PG21]. after [AKM21]. against
[HHS20]. age [LTZ21]. aggregation [GM21, LP22]. Akaike [JM21].
allocation [PT11, PST22]. alpha [FLM22]. alternatives [FLM22].
Analysis [JLMM21, AHX21, ACL21, AI22, Bot20, CHK22, CY22, GHKP21,
HT20, KHK20, PY20, SW21a, SKY+21, WY21]. analytical [NW21].
Analyzing [HW22, SX22]. Anatomy [MM21a]. angular [JC20]. Annals
[GH22, NQV21, CT20]. Announcement [Ano20a]. Annual [Ano20a].
anticipation [DM22]. application
[BK20b, Ca21, CCM21, CNPR22, DS20, DM22, FMM+22, GHM20, GM21,
Gua21a, HKT20, HL20b, HLS21, KHK20, KZ20, LL22, Wan22, YCK20].
Applications [SCC22, BM20, FFKL21, KKL21, KOP20]. approach
[BAFMS20, BK20a, FGP22, HHO22, HLLO21, HV20, JS22, KHK20, MZ21,
NW21, SX22, SW21b, SG21, Toun21, YS21, vdBJMN21]. approaches [FS21].
Approximation [Kno22, MJLS20]. Approximations [EL21]. April
[Ano20t, Ano21s, Ano22m]. arbitrage [CCL21]. ascending [BGM21].
Assessing [WML21]. assessment [AAG20]. Asset
[BG21, CMM21, CNPR22, DS20, DM22, FMM+22, GHM20, GM21,
Gua21a, HKT20, HL20b, HLS21, KHK20, KZ20, LL22, Wan22, YCK20].
asset-pricing [LP20a]. assets [AM22]. assumption [KY22]. assumptions
[ACS20]. asymmetric [WZLL22]. asymmetry [ACM22]. Asymptotic
[CY22, DGR20, MIS20, MZ21, SWP20, AGC20, GGV20]. attachment
[CCW20]. attention [FLS22]. auction [GG20b]. auctions
[BGM21, GG22, JZ22, Luo20]. audit [YCK20]. Augmented
[FKL21, DR22, JL20, Wan22]. August [Ano22l]. Australia [IK21].
Autoencoder [GKX21]. automated [SW21b]. automobile [WY21].
autoregression [YIL21]. Autoregressions [CCM21, Mav21, OSW21, Bog22,
Ccm21, CCM22, Gu21b, GB21b, I20, Pre20]. Autoregressive
[CXY21, FSS20, HT20, HWZ20, JLZ20, JLZ21, KS20, MH20, MS21a,
PDC21, ZZLL22, ZHP20]. average [GdXP22, ZD21]. averaging
[FLX22, LZGZ21, PY22, SHL+21]. aversion [JZ22]. Award [Ano20a].

balance [SK21, Pre20]. based
[AI22, CHLZ20, CP21, CX22, FFX20, KZA20, LPG20, LL22, LZ20,
PS21b, S21, S21, WCL22, ZZLL22]. Bayes [Gal22, OJT20, Tau22].
Bayesian [Bog22, CCM22, ARR21, BAFMS20, CCM19, DTB21,
FHL22, GKR22, KZ21, KHK20, MS21b]. behavior [CKS21]. behavioral
[KKK21]. beliefs [HS21a]. betas [ZLT22]. between [Gua21a, Hor21].
behind [YZC21]. bid [JZ22]. Bidding [BGM21]. bids [GG20b]. Big
[YCK20]. bilateral [QFL21]. binary [LTY21, Su21]. bird [HS20]. birthday
[CT20]. BLP [HLL21]. board
[Gua21a, Ano20b, Ano20c, Ano20d, Ano20e, Ano20f, Ano20g, Ano20h, Ano20i,
Ano20j, Ano20k, Ano20l, Ano20m, Ano21a, Ano21b, Ano21c, Ano21d, Ano21e,
Ano21f, Ano21g, Ano21h, Ano21i, Ano21j, Ano21k, Ano21l, Ano21m, Ano21n,
Ano22a, Ano22b, Ano22c, Ano22d, Ano22e, Ano22f, Ano22g, Ano22h. bond
[FKL21, KLL21]. Boosting [YN21, YCK20]. Bootstrap
[CNPR22, PS21b, DT20, FSU20, HV20, LT21]. Boosting
[BCGR21, GP20]. boundary [CNPR22]. Bounding [Hor21]. Bounds
[Cal21, AL21], break [BP20a, CP21, DR20], breaks
[AKM21, KOEP20, OW21, PDC21, PT11, PST22]. browser [JLMM21].
bubble [GJM20]. build [AGP20], bundles [AR22], burst [COR22], buyer
[GG20b].

C [CT20]. Can [AMMQ22]. capital [BFLT21, CFX22, IK21]. carbon
[WH20]. Carlo [FHL22, KS20]. case [HLT20, HR21, IK21]. catastrophic
[ILM20]. categorical [HM21]. Causal [CKS21, Kas22]. Causality
[CMPZW20, ATM20, GMM20]. CCE [JKW21]. Celebrating [SW21a].
celebration [CT20]. Censored [NK22, BHKvD20, CW20], cereal [KHK20].
Chamberlain [GH22]. change [BHS20, BCS20, CP21, HPP20]. changes
[BKW21, DR20, HLRW20]. changing [DGR20, Kas22]. characteristics
[ZZ21]. choice [AL21, AM20, BSX21, CGI21, KSSR21, KMMS21, Lu22,
PS21a, SY20, Wil20, WY21]. choices [KKKN21, LTY21], claims [FLS22].
class [RW20]. climate
[BCS20, CKK+20, HPP20, ILM20, MJLS20, PLS20, Pre20]. Closed
[ASLL21]. Closed-form [ASLL21]. cluster [AGP20, Hwa21].
cluster-robust [Hwa21]. clustered [RV21]. clustering [VL20]. clusters
[MW20]. co [HT20, SX22]. co-movements [SX22]. co-shifting [HT20].
Coefficient [LP20, Bre21, CFX22, DAM21, PW22, TW22]. coefficients
[GZW20, HO22, HN21, JLZ20, LL22, LCL20]. cointegrated
[BLL21, Pre20]. Cointegrating [LP20, Cha20, WH20]. cointegration
[iSK21, KASY20, LTY20, SW21b, Tra21, YFL21]. cointegrations [LT20].
collective [LL22]. college [ZZ21]. combination [MM21b]. Comment
[Bog22]. commodity [HR21]. common [BL21, JS22, KOEP20, LCL20].
communal [PW22]. Communities [CHK22], comment [BCV20].
comparing [FMM+22]. comparisons [KST22]. complementarity [AR22].
condition [RW20]. conditional
[BO20, CNPR22, Da20, FFX20, FZ20, JC20, JLZ21, Kas22, WPLL21].
conditions [BM21a, Gal22, Kit22]. confidence [ACG20]. confounding
[GZW20]. conjugate [Bog22, CCM19, CCM22]. connectedness
[BHSV21]. consequences [ZZ21]. Consistency [BH20]. Consistent
[AV21]. constancy [DM21]. Constrained [GH22], constraints [CT21].
constructed [QfLY21]. Consumer [KN21, KK21, WML21]. contact
[LLSS21]. continuity [BC21]. Continuous
[CP21, ALZ22, BCFL21, HSS22b]. continuous-time [BCFL21]. continuum
[ACS20]. Control [NS21, Fer21, LY22]. Copula [CXW22, CHY21, NKM22].
Copula-based [CXW22]. copulas [BH21, LZ20]. corporate [CK20].
correct [Kle21], corrected [DS21, HKL22], correction [SL20], correlated [LY21], correlation [CY22, HLT20, JC20], correlation-based [CY22].
correlations [BO20, Tsa20], Corrigendum [CCCM22, PST22], cost [BIJS22], cotrending [iSK21], Counterfactual [JP20, ALZ22, PS21a].
country [LMS21], country-level [LMS21], coupled [LV20], covariance [DTW22, SCC22, WD22, WPLL21, YZC21]. Covariate [ZD21, KY22].
Covariate-adjusted [ZD21], covariates [BH21, DDF21, GG20b, KKS21, PW22]. COVID [HLS21, KN21, Kor21, LLSS21, MM21a, CKS21, LL21, LMS21, Tou21].
COVID-19 [HLS21, KN21, Kor21, LLSS21, MM21a, CKS21, LL21, LMS21, Tam21, Tou21].
criterion [LYZ20], cross [BPY21, CFX22, GXZ20, GP20, HS21b, HW22, Hos22, HJPS21, JMS21, KLL21, WCWL20], cross-section [HJPS21, KLL21].
cross-sectional [BPY21, CFX22, GXZ20, HS21b, Hos22]. cross-validation [HW22].
crowd [DJK21]. cure [NK22]. curve [WGH20]. curves [VL20].
cycle [IK21].

D [KKKN21]. Daniel [HKW21]. data [AA22, ACL22, Ari21, BL21, BM21a, BLL22, BIJS22, CHLZ20, CFX22, Cal21, Cha22, Cha20, CT20, CFVW21, DM22, FGP22, GXZ20, HLL21, Ish20, JYGH21, KPR21, LLV20, LCL20, LY21, LLZ22, LS20b, MM21b, NSYC21, OW21, SW21a, SST21, ZLB22].
datasets [KSS21]. date [CP21]. Day [NQV21]. DCS [LV20].
DCS-EGARCH [LV20]. debt [CK20]. decisions [HAX21].
decomposition [MM21b]. defactored [NSYC21]. defined [HSS22a].
degree [CCW20]. demand [JLMM21, PS21a, WML21]. densities [Dal20].
density [BC21, LQ21, ZLB22]. dependence [CFX22, FFX20, GXZ20, GP20, HS21b, HJPS21]. Dependent [LV20, CT20, KMS21, MS21a, Wil20, vdBJMN21]. derivatives [RW20].
Design [AI22, Ber20, BC21, DM22]. Design-based [AI22]. designs [Tuv20].
Detecting [BM21b, GB21b]. Detection [KPR21, FLS22, LS20a].
Determining [Fre22, LS20b]. Deviance [LYZ20]. deviated [LT20].
Diagnostic [BPY21]. dichotomous [FLX22]. Difference [AI22, CS21, GB21a, Hor21, MW20, SZ20]. Difference-In-Differences [AI22, CS21, GB21a, MW20, SZ20]. Differences [AI22, CS21, GB21a, MW20, SZ20].

dimension [CES20]. dimensional [BHS20, BKW21, BLL21, BHN22, BMS20, CHLZ20, CGI20, DDF21, DLZ21, FFX20, FLLM22, GZW20, GLT20, HLT20, KSS21, KASY20, LC20, MJLS20, SCC22, Tsa20, WCWL20, Wan22, YZC21, YN21, YHK22].
discontinuously [KY22]. discrete [AL21, AM20, Ari21, BSX21, HKR20, KSSR21, KMMS21, NS21, Wil20].
discriminants [OJT20]. Disentangling [PG21, RSV20]. disparity [Par20].
displacement [Ca21]. distance [AD21b, WD22]. distributed [KY22].
distribution [AKOW20, ALZ22, KOPV20, YZC21]. distributional
[ACS20, Cal21, GG20a, TD20]. distributions [ACLZ22, CCW20, CKK+20,
HV20, JMY22, Kit21, TD20]. diverging [LZGZ21]. do [PS21a]. Does [BP20a].
domain [Cha20]. dominance [AST20, FMM+22, LT21, Luo20]. dominant [PY20, PY21].
Double [YCK20, JZ20, LTY20]. double-nonlinear [LTY20]. Doubly
[SZ20, HKL22]. draws [HLL21]. drift [COR22, LS20a]. drift-diusion
[LS20a]. driven [BGK21, ByBL22, BCFL21, SWP20]. drugs [MB21].
Dufour [CMPZW20]. duration [Bot20, HL20a]. Dynamic
[AHX21, BL21, BLL21, JC20, KKV21, AGL21, AGP20, AA22, AM20,
BM21a, BH20, BHSvS21, BK20b, BSX21, GHKP21, Han21, JLM21, JLL20,
KSSR21, KKS21, Kit22, KZ20, KMMS21, LKL20, LY21, LXX22, NSYC21,
SC22, SA21, WY21, YfL21]. Dynamics [RSV20, BO20].
early [CKS21]. Earth [PLS20]. Econometric
[GAL20, HPP20, PY20, PL20, Pre20, Gua21a, YS21]. Econometrics
[CCCM22, PST22, BM20, HKW21, LTL21, RSV20, Tam21, GAL20].
economic [AV21, DS20, FGP22, HY22]. economics [KKKN21]. economy
[ILMM20, LTL21]. economy-climate [ILMM20]. edges [MZ21]. Editorial
[LTL21, Mav21, Ano20b, Ano20c, Ano20d, Ano20e, Ano20f, Ano20g,
Ano20h, Ano20i, Ano20j, Ano20k, Ano20l, Ano20m, Ano21a, Ano21b,
Ano21c, Ano21d, Ano21e, Ano21f, Ano21g, Ano21h, Ano21i, Ano21j,
Ano21k, Ano21l, Ano21m, Ano21n, Ano22a, Ano22b, Ano22c, Ano22d,
Ano22e, Ano22f, Ano22g, Ano22h]. editors [HPP20, Ano21o, CMPZW20]. education [MB21]. effect
[Ca21, HK20, HK21, Hos22, YCK20, ZD21]. Effects [IK21, BPQ20,
CKK+20, CO21, DS21, GZ20, GGV20, GL20, Han21, JLM21, KPR21,
Kas22, Kit22, LY21, LP22, LTY21, LS20b, MLS20, NW21, SST21, SA21].
efficiency [AL21, ZLT22, ZZ21]. Efficient
[CH21, GS21, Kle21, LCL20, SCC22, Yan20, BHKvD20, GdXP22].
EGARCH [LW20]. eigenvalue [DTW22]. elastic [HH22]. elliptical
[YZC21]. emissions [WGH20]. Empirical [SG21, CT21, MM21b].
endogeneity [CW20]. eigenvalue [DTW22]. elastic [HH22]. elliptical
[YZC21]. emissions [WGH20]. Empirical [SG21, CT21, MM21b].
endogenous [HR21]. energy [IS21, Pre20]. England [KH20]. entry
[BK20a]. environmental [WGH20]. epicenter [HLS21]. epidemic [Kor21].
epidemics [HLS21]. Epilogue [McF21]. epidodic [DGRT22]. equation
[iSK21, SW21h, ZHW20]. equations [CK20, CHL21, LM20]. equilibria
[GJM20, LXX22]. equilibrium [KZ20, JLM21]. economy [ASKM20, ATU21].
equivalence [Pre20]. error
[AKOW20, CK20, CSZ22, KSS21, MM21b, NSYC21, PS21b, SL20]. errors
[CG20, Eib20, HHS20, HSS22b, RV21]. Essays [GAL20]. establishing
[ACG20]. estimates [PLS20]. Estimating [BKW21, HLS21, HHS20, KST22,
LP20a, Lu22, MM21a, PDC21, Phi20, RW20, SA21, FZ20, ZHW20.

**Estimation** [ALZ22, BHS20, BL21, BS21, BLL22, CSZ22, GAL20, HLT20, HR21, KSS21, KLL21, LL22, LTY20, MLG21, MS21b, PY21, QLY21, Tou21, YLF21, AA22, AKM21, AD21b, BAFMS20, BvBKL22, BCV20, BLT21, BMS20, BHK21, BSX21, BLJS22, CHLZ20, Cha20, CW20, CHY21, Che21, CGI21, DGS21, DLZ21, FHL22, GHL22, GKM21, GdXP22, GS21, HL20a, HKT20, HHO22, HL20b, HLL21, Hos22, Ish20, JLF20, JYGH21, JMS21, KKS21, Kor21, LS20a, LLV20, LCL20, LSZ22, LQ21, MNP20, NSYC21, PW21, SCC22, So20, Tau22, WGH20, WCWL20, WPLL21, WZLL22, Wan22, Yan20, YS21, YHKZ22, ZLB22].

**Estimator** [DLP21, HKL22, JKW21].

**Evaluating** [CKK20, KKKN21].

**Evidence** [ZZ21].

**Existence** [GG20a, FZ22].

**Exogeneity** [DD20].

**Expectation** [GJM20].

**Expected** [ILMM20].

**ExpectHill** [DGS21].

**Explainable** [FLS22].

**Explosions** [BKN22].

**Exponential** [ACM22].

**Exponentially** [AD21b].

**External** [OSW21].

**Externalities** [WY21].

**Extreme** [DGS21, HK21, Ts20].

**Factor** [AM22, BLL21, FKW20, Fre22, ASKX20, AGP20, BHS20, BK21, BH20, BHSs21, BK20b, CV22, DL21, FKL21, FLM22, GP20, JMS21, KSS21, Lew22, LKL20, LC20, MLG21, NW21, SCC22, Wan22, YHKZ22].

**Factor-adjusted** [FKW20].

**Factor-augmented** [Wan22].

**Factors** [AM22, BLL21, BCV20, FKL21, Fre22, LP20a, AG21].

**Fast** [DT20].

**Fat** [KM20].

**FDI** [HLLO21].

**February** [Ano20s, Ano22k].

**Feedback** [Cha22].

**Few** [Fer21, MW20].

**Fields** [JM21].

**Filter** [LLSS21].

**Financial** [ACL22, BHSs21, CCL21, LP22, LTZ21, RSVZ20, SCC22].

**Finding** [LLSS21].

**Fingerprint** [CKK20].

**Finite** [TD20].

**Finite-sample** [TD20].

**Firms** [Gua21a].

**First** [GG20b, GG22, JZ22].

**First-price** [GG20b, GG22, JZ22].

**Fisher** [OJT20, ZD21].

**Fit** [KKSV21, LZ20, WD22].

**Fixed** [DS21, GGV20, KKK21, MLS20].

**Flexible** [DIHV20].

**Forecast** [BP20a].

**Forecasting** [FKL21, HW22, LKL20, PS21b].

**Forecasts** [LMS21].

**Form** [Gao20, Gua21a].

**Fraction** [HLS21].

**Fractionally** [MN20].

**Fraud** [FLS22].

**Free** [BIJS22, JS22].

**Frequencies** [HV20].

**Frequency** [Cha20, JLP20, ASKX20, ASB20, CHLZ20, GNM20, LL20, LLZ22, MMF20, WCLC22, ZLB22, ZLTT22].

**Frequentist** [KZ21, Tau22].

**Frictions** [BGM21, Par20].

**Frontier** [KKH20].

**Fully** [WGH20].

**Function** [GdXP22, RW20].

**Function-valued** [RW20].

**Functional** [FW22, SX22, CFX22, TW22].

**Functionally** [BP20b].

**Functions** [BLL21, AKOW20, ALZ22, HHS20, KOPV20, LY22, NS21].

**Fund** [AAG20].

**Funding** [AG21].

**Future** [SW21a].


Labor [BFLT21, IK21, MB21]. LADE [ZZLL22]. LADE-based [ZZLL22].
lagged [Wil20]. Laplace [CP21, HLL21]. Laplace-based [CP21]. Large
[BL121, Bog22, CCM19, CCM22, BM21b, CES20, FZ20, GHM20, GB21b,
HLT20, HS21b, HWZW20, JYGH21, KPR21, Tra21, WPLL21, YHKZ22,
ZHPW20]. Large-dimensional [BL21, YHKZ22]. large-scale [HWZW20].
LASSO [LSG22]. Latent [AR22, HJPS21, LP20a, LYZ20, MSW20, WS21].
learning [CT20, ON21, Phi20, YCK20]. Lebanese [FMM +22]. Level
[HKT20, LMS21, YS21]. levels [FMM +22]. leverage [BPQ20, HKR20]. life
[IK21]. life-cycle [IK21]. Likelihood [BM21a, KZ20, AS21, AA22, BvBKL22,
CT21, DS21, HN21, SST21, Wan22]. Limit [KMS21, BCFL21]. Linear
[EL21, KSSR21, BHN22, Che21, CXZC21, FLLM22, GdXP22, HKL22, Kc21,
local [BKN22, BP20b, Fre22, HV20, LP20b, OJT20, Xu20]. locally [FK21].
location [HLLO21]. logit [AGL21, HHL20, HN21, Kit22]. Long
[KLKL20, ACM22, FHLL22]. long-run [FHLL22]. Long-term [KLKL20].
loses [Kas22].

Machine [ON21, Phi20, YCK20]. Macroeconomic [HS21a]. management
[FLS22, SCC22]. many [AM22, BHN22, Ber20, Fer21, HK1, Sal20].
mapping [SCC22]. March [Ano20q, Ano21q]. marginal [TW22]. Marie
[CMPZ20]. marker [vdBJMN21]. marker-dependent [vdBJMN21].
market
[ATU21, BAFMS20, BFLT21, FK1, HR21, MB21, NEFG20, Par20].
markets [CCL21, DJK21, JLMM21]. Markov [CD21, JLM21, JMY22].
Markov-switching [CD21]. Markowitz [AST20]. martingale [LZ20].
masks [CKS21]. Matching [Fer21, ZZ21]. mathematical [HSS22a].
matries [WPLL21, YZC21]. matrix [ACM22, CXY21, WCWL20, YHKZ22].
Maxwell [GAL20]. May [Ano21t]. McFadden [HK21]. MCMC
[GHL22]. mean [DGR20, FS21, HT20]. mean-variance [FS21]. measure
[AMMM22, FFX20]. Measurement [CK20, AKOW20, BHSvS21, HSS22].
measurements [WML21]. Measuring [SSW22]. mechanism [CCL21].
Medicare [KKKN21]. medium [ZZ21]. medium-run [ZZ21]. memory
[ACM22]. method [BKL +22, HL20a]. Methodology [KKS21]. methods
[GG22, KMMS21]. microstructure [LZ20]. MIDAS [KKS21, MS21b].
mild [HLRW20]. Minimax [DM22, Tu20]. Minimax-regret [DM22].
minimum [CHLZ20, DLZ21]. mis [MNP20]. mis-specified [MNP20].
Missing [BGK21, BH21, DM22, JMS21]. misspecified [GM21, LYZ20].
mixed [AS21, Cha20, GHM20, HHL20]. mixture [MS21a]. mode
[HWZW20]. Model [LZGZ21, Su21, BM21a, BKN22, Bot20, BK20b, BCS20,
S21, CW20, FKW20, FLX22, GZW20, GG20b, Gu21a, HHO22, HN21,
HWZW20, ILMM20, JLZ21, KLL21, Kor21, LL22, LW20, PY22, QiLY21,
RSV20, SHL+21, ZHPW20. Modeling [HI20, BP20a, PW22]. Modelling [KHK20, FGP22, Pre20, SW21b]. Models [BL21, AGL21, AD21a, ALZ22, ASKX20, ASLL21, AR22, AGP20, AA22, AM22, AL21, AM20, Ari21, BKL+22, BHS20, BL21, BPY21, BKW21, BH20, BHSv21, BHN21, BGK21, BvBKL22, BPQ20, BMS20, Bre21, BCFL21, BSX21, BL22, BIJS22, CFX22, CP21, CD21, CNPR22, Cha22, CZ20, CXY21, CHY21, CFVW21, Che21, CGI20, CXZC21, DAM21, DW20, DS21, DLZ21, DLP21, DHK20, DR20, FFX20, FKL21, FLL22, FK21, Fre22, FHLL22, GXZ20, Gao20, GM20, GP20, GHKP21, GM21, GJ20, GKW21, HMM22, HHL20, HLL20a, Han21, HPP20, Hor21, Hos22, HSS22b, HJPS21, Ish20, JL20, JLZ20, JYGH21, JMS21, KSS21, KPR21, KR22, KIK21, Kit22, KZ20, KMMS21, LR20, LY20, LCL20, LY21, LZGZ21, LSDZ20, LC20, LY22, LS20b, Lu22, LMY20, MGL21, MN20, MS21a, MLS20, MJLS20].

normality [GGV20]. Note [Ano21o]. November [Ano20n]. nuisance [CO21, Xu20, ZHW20]. null [BLT21, JLZ20]. number [Fre22, LZGZ21, LSZZ20].


[AD21a, ASLL21, AST20, ACM22, Bog22, BCGR21, Bot20, CCM19, CCCM22, FMM+22, ILMM20, KHK20, KZ20, LP20b, LT21, Luo20]. stock [DGRT22, GL20, HLT21, PT11, PST22]. strategic [AL21].

strategic-interactions [AL21]. strength [AR20]. Strong [AM22].

Structural [HKW21, OSW21, AGL21, AHX21, BKW21, BP20a, CP21, DR20, GHKP21, Gua21b, HHM22, HW22, KSSR21, KKIS21, NS21, OW21, PS21a, PT11, PST22, Tau22]. structure [ASKM20, AGP20, CSZ22, DTW22, HLT20, KSS21, NSYC21]. structures [HJPS21, MSW20, WS21]. studies [DDF+21, SA21]. study [KKKN21].


Testing [ACS20, AR20, BC21, CFX22, DAM21, DGRT22, Ell20, FZ22, GAL20, GMM20, JLP20, JZ22, Kiv20, MS21a, SY20, Tsao20, YZ21, BKW21, BP20b, DTB21, FS21, HKT20, KZA20, KZ20, WD22, WZ22].

Testing-optimal [SY20]. tests [ACG20, AST20, BPY21, iSK21, CR20, GL20, HLT21, Hor21, KZ21, LLZ22, MMF20, MWS20, TD20, Tou21, Yan20, ZD21]. theorems [KMS21].

Theory [BM20, JYG21, DGR20, SWP20, TD20, Tra21, Tsao20]. Threshold [LC20, MLS20, MSW20]. thresholds [Ber20]. Tiao [CT20]. tilted [AD21b].

Time [ACL22, BHSvS21, GKM21, LPG20, SHL'+21, Yan20, BGK21, BK22, BLT21, BM21b, BCFL21, CS21, CCM21, CD21, CKK+20, CYX21, CXW22, CG21, DGR20, DS20, DLP21, HZ21, HKT20, HZ20, ISh20, KR22, KLL21, LL20, LZG21, LC20, LS20b, NKM22, RV21, SX22, Tsao20, WD22, YN21].


Trends [GG20a, CCK+20, FSU20, KOEP20]. true [Hor21]. trust [FMM'+22]. trustworthy [Hwa21]. TVP [CES20]. TVP-VAR [CES20].

U.S. [CKS21, NEFG20]. Ultrahigh [WCWL20]. unbiased [GGV20].
uncertainty [CCM21, HSHS20, HS21a]. unconditional [Gua21b].
Uncovering [LTY21]. Understanding [LP22]. undirected [FFX20].
unfair [ZZ21]. Uniform [LL20, IK20]. unit [HKT20, LP20b, LT20, NW21].
units [KPR21, PY20, PY21]. unity [BP20a]. Unobserved
[Luo20, AGL21, Bot20, BCV20, CGI21, KST22, Lu22, LXX22, SST21].
unrelated [WGH20]. unreported [HLS21]. use [CR20, MMF20]. Using
[CCM21, HN21, ACS20, AMMQ22, BLL22, BIJS22, CFX22, Cal21, FHL22,
GHL22, HLL21, KY22, KST22, KMMS21, MM21b, RV21]. utility
[ILMM20, Su21]. utility-maximizing [Su21].

Valid [HK21]. validating [FKL21]. validation [HW22, JMS21, WCWL20].
validity [IK20, JM21]. value [GG20b, Tsa20]. valued
[CD21, CXV21, RW20]. VAR [CES20, FZ20]. Variable
[CGI20, GKM21, LY20, NSYC21]. Variables [EL21, BHN22, BMS20,
Che21, DLP21, GLT20, Hor21, HHS20, Kle21, KMS21, NS21, QfLY21, Wil20].
Variance [HS20, MZ21, Par20, ASKM20, ATM20, CHLZ20, DGR20, DLZ21,
FS21, HKL22, RSV20]. Variation [ZLTT22, GB21a]. variations [BS21].
Varying [Bre21, LP20, BHSvS21, BKN22, CCM21, DAM21, GKM21, Ish20,
KR22, SHL+21, YN21]. Vector [CCM21, Mav21, OSW21, Bog22, CCM19,
CCCM22, DS20, Gua21b, GB21b, HT20, KZA20, Pre20, SL20, YfL21].
vectors [Cha20]. Vehicle [WY21]. via
[BC21, CHL21, LKL20, Phi20, Tsa20, WD22, WCWL20]. view [HS20].
vine [NKM22]. Virtual [FZ20]. VIX [AG21]. volatilities [BH20].
Volatility [KM20, LS20a, LLZ22, SKY+21, AD21a, ASLL21, AG21, ACM22,
Bog22, BCGR21, BCFL21, CCM19, CCM21, CCCM22, CNPR22, DW20,
HKT20, JLZ20, LL20, LW20, NEFG20, Yan20, AG21].
wages [Kas22]. Wales [KHK20]. war [JLMM21]. warming [GG20a].
wavelet [BKL+22]. weak [AM22, MISW20, TD20]. weighted
[DLP21, ZHW20]. weights [QfLY21]. welfare [Kas22, KKKN21]. well
[PS21a]. Which [MMP20]. white [Tuv20]. Who [Kas22]. wild [FSU20].
will [LL21]. wins [Kas22]. wisdom [DJK21]. without [HS21b, Ish20]. work
[PS21a].

years [SW21a].

zero [CCW20, GHM20, HI20]. zero-degree [CCW20].

References

REFERENCES


**Almeida:2020:NAH**


**Andrews:2020:GRE**


**Andersen:2022:OTS**


**Asai:2022:RME**


**Amengual:2020:TDA**

Ahsan:2021:SEI


Antoine:2021:REE


Andreou:2021:PVV


Aguirregabiria:2021:SSU


Alonso:2020:RPB


An:2021:DDU

REFERENCES


Anonymous:2020:EBi

Anonymous:2020:EBj

Anonymous:2020:EBk

Anonymous:2020:EBl

Anonymous:2020:PN

Anonymous:2020:PJb

Anonymous:2020:PS


REFERENCES


REFERENCES


REFERENCES


REFERENCES

Anonymous:2022:EBe


Anonymous:2022:EBf


Anonymous:2022:EBg


Anonymous:2022:EBh


Anonymous:2022:PJb


Anonymous:2022:PF


Anonymous:2022:PF

REFERENCES

Anonymous:2022:PAab


Anonymous:2022:PAa


Antoine:2020:Tis


Allen:2022:Lcb


Aristodemou:2021:Sip


Arias:2021:ibp


Abbring:2021:Lmh


REFERENCES


[BCFL21] Giuseppe Buccheri, Fulvio Corsi, Franco Flandoli, and Giulia Livieri. The continuous-time limit of score-driven volatil-


REFERENCES


REFERENCES


REFERENCES


Buchinsky:2022:EIS

Bravo:2021:RNR

Bertanha:2020:IIE

Barbosa:2021:LIR

Brownlees:2021:DGT
REFERENCES


REFERENCES

Bollerslev:2020:MLE

Baltagi:2021:DTH

Bandi:2022:T

Breunig:2021:VRC

Breitung:2021:EHP

Buchholz:2021:SED
Blasques:2022:MLE


Callaway:2021:BDT


Carriero:2022:CLB


Chen:2021:IAM


Carriero:2019:LBV

REFERENCES


[CFX22] Zongwu Cai, Ying Fang, and Qiuhua Xu. Testing capital asset pricing models using functional-coefficient panel data models with

Chiou:2020:VSH


Crawford:2021:SPE


Chambers:2020:FDE


Chamberlain:2022:FPD


Chen:2021:ROE

REFERENCES


REFERENCES


REFERENCES

Chen:2021:JEL


Chen:2020:SEC


Chen:2022:CBT


Chen:2021:AMM


Cui:2021:MLR


Choi:2022:APC

REFERENCES


REFERENCES


REFERENCES


**Davidson:2020:FIIB**


**Dogan:2021:BRC**


**Dovonon:2022:TES**


**Dhaene:2020:IOI**


**Escanciano:2021:OLI**


**Elliott:2020:TTP**

REFERENCES


REFERENCES

Frazier:2021:IIL


Fan:2021:AFM


Fan:2020:FAR


Feng:2022:HDT


Farbmacher:2022:EAN


Fang:2022:SMA

REFERENCES


REFERENCES


REFERENCES


Goncalves:2021:IRA

Gallant:2022:CEU

Ghysels:2020:TLS

Gourieroux:2020:SBE

Giraitis:2021:TVI
REFERENCES


Han:2021:INM  

Hahn:2020:STM  

Hafner:2022:ISM  

Heiss:2022:NER  

Hu:2020:EPF  

Harvey:2020:MTS  


REFERENCES


REFERENCES


Hortacsu:2021:EFU


Hafner:2020:EMC


Harvey:2021:STS


Heiler:2021:SCR


Horowitz:2021:UPL

REFERENCES

Horowitz:2021:BDB


Hoshino:2022:SIE


Hillebrand:2020:EMC


Hall:2021:EES


Hollstein:2020:VRB


Hansen:2021:MUP

Hidalgo:2021:ISL


Hansen:2020:TPU


Hsieh:2022:IEM


Hu:2022:INM


Holt:2020:GHT


REFERENCES


REFERENCES


**Juodis:2021:RPC**


**Jenkins:2021:BWA**


**Jiang:2020:TSH**


**Jiang:2020:NSI**


**Jiang:2021:AIS**


REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES


Li:2020:DMN


Li:2022:VVE


Liu:2021:PFC


Lutkepohl:2020:IPI


Lettau:2020:ELA

REFERENCES


REFERENCES


REFERENCES


[Linton:2021:ESI]


REFERENCES


REFERENCES


REFERENCES


REFERENCES


Nguyen:2020:LVU


Narisetty:2022:CQR


Nagler:2022:SVC


Ng:2021:AIP


Newey:2021:CVD

REFERENCES


REFERENCES


Park:2021:NEJ


Phillips:2022:FCP


Pesaran:2020:EAP


Pesaran:2021:EIS


Peng:2022:IMS


Qu:2021:ESM

Rombouts:2020:DVR


Rombouts:2020:NFE


Rho:2021:ITS


Rothe:2020:EDF


Sun:2021:EDT

REFERENCES


REFERENCES


Schumann:2021:ILB


Shapiro:2022:MNS


Su:2021:MSU


Sarafidis:2021:CYP


Smeekes:2021:AAT

REFERENCES


REFERENCES


REFERENCES


REFERENCES


Zhao:2021:CAF


Zh:2020:MSA

Zhu:2020:MSA


Zhao:2020:SWE

Zhao:2020:SWE


Zhang:2022:ODE

Zhang:2022:ODE


Zhang:2022:VEH

Zhang:2022:VEH

Zhong:2021:MRE


Zhang:2022:LBI