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/

15 March 2023
Version 1.19

Title word cross-reference

β [BR22], F [MISW20], g [BC21], I(1) [BLL21], ∞ [Roy23], N
[YCK20, CZ20], q [CK20], R [HL20a], t [MO23].

-estimation [HL20a], -order [BC21], -prediction [CZ20], -ratios [MO23].

164 [PST22], 19 [CKS21, HLM23, HLS21, JZS23, KN21, KV23, Kor21,
LLSS21, LL21, LMS21, MM21a, Tam21, Tou21].

2020 [Ano20t, Ano20s, Ano20u, Ano20o, Ano20q, Ano20n, Ano20r, Ano20p].
2021 [Ano21s, Ano21u, Ano21p, Ano21q, Ano21t, Ano21r]. 2022
[Ano22r, Ano22p, Ano22o, Ano22n, Ano22m, Ano22q]. 2023
[Ano23l, Ano23k, Ano23h, Ano23i, Ano23j]. 212 [CCCM22]. 230 [AACH23].
2SIF [KS20].
85th [CT20].

clustering [VL20]. clusters [MW20]. co [BMPQ22, HT20, SX22].
co-movements [SX22]. co-shifting [HT20]. Coefficient
[LPG20, Bre21, CFX22, DAM21, DOT22, PW22, PW23, TW22]. coefficients
[GZW20, HHO22, HN21, JLZ20, LL22, LCL20, LOW23]. cointegrated
[BLL21, Pre20]. Cointegrating [LPG20, Cha20, KP23, PW23, WGH20].
cointegration [iSK21, KASY20, LTY20, SW21b, Tra21, YiL21].
cointegrations [LT20, TLW22]. collective [Hub23, LL22]. college
[FVW22, Z21]. combination [MM21b]. combined [HL23]. Comment
[Bog22]. commodity [HR21]. common
[BL21, CGV22, JS22, KOEP20, LCL20, MPS23]. communal
[PW22]. communication [GSV22]. Communities [CHK22]. comoment [BCV20].
Comparing [DR22b, FMM +22]. comparison [KV23]. comparisons
[KST22]. complementarity [AR22]. complete [ALR22, JP20]. complex
[AL21]. condition [RW20]. Conditional [Roy23, ZT22, BO20, Car23,
CNPR22, Dal20, FFX20, FZ20, JC20, JLZ21, Kas22, NP22, WPLL21].
conditions [BM21a, Gal22, Kit22]. confidence [ACG20]. confounding
[GZW20]. conjugate [Bog22, CCM19, CCCM22]. connectedness
[BHSvS21]. connections [EHKS23]. consequences [ZZ21]. Consistency
constraints [AMSV22, CT21, DDH22]. constructed [QLY21]. Consumer
[KN21, KKKN21, WML21]. contact [LLSS21]. continuity [BC21].
Continuous [CP21, ALZ22, BCFL21, HSS22b, NP22]. continuous-time
[BCIF21]. continuum [ACS20]. contributes [PW23]. Control
[NSS21, Fer21, LY22]. Copula [CXW22, CHY21, NKM22]. Copula-based
[CK20]. correct [Kle21]. corrected [DS21, HKL22, HV23]. correction
[SL20]. correlated [LY21]. correlation
correlations [BO20, Ts20]. Corrigendum [AACH23, CCCM22, PST22].
cost [BIJS22]. cotrending [iSK21]. Counterfactual
[JP20, ALZ22, KRvdK22, Ps21a]. country [LMS21]. country-level
[LMS21]. coupled [LW20]. covariance
[DTW22, GKM23, SCC22, WD22, WPLL21, YZC21, ZLLT22].
covariance-mean [ZLLT22]. covariances [CN23]. Covariate
[ZD21, KY22]. Covariate-adjusted [ZD21]. covariates
[BH21, DDF +21, GG20b, KKSvP21, PW22, TLW22]. COVID
[HLM23, HLS21, JZS23, KN21, KV23, Kor21, LLSS21, MM21a, CKS21, LL21,
LMS21, Ton21]. COVID-19 [HLM23, HLS21, JZS23, KN21, KV23, Kor21,
LLSS21, MM21a, CKS21, LL21, LMS21, Tam21, Ton21]. crisis [HNZ22].
criteria [GCT23]. 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
curves [Vl.20]. cycle [IK.21]. Cyclical [CHM.23].

[COR22, LMSW23, LS20a]. **drift-diffusion** [LS20a]. **driven**
[BGK21, BvBKL22, BFL23, BCFL21, GGIS22, SWP20]. **drugs** [MB21].
**Dufour** [CMPZW20]. **duration** [Bot20, HL20a].
**Dynamic**
[AHX21, BL21, BLL21, JC20, KKS21, AGL21, AGP20, AA22, AM20, BM21a, BH20, BHsvS21, BK20b, BSX21, GHHKP21, Han21, JLM21, JFL20, KSSR21, KKS21, Kit22, KZ20, KMMS21, LKL20, LY21, LXX22, NSYC21, SCC22, SA21, WY21, YFL21]. **Dynamics**
[HHvR**+**22, RSV20, BO20, EMS23, vGW22].

**early** [CKS21]. **earnings** [DLCP23, PVWZ22]. **Earth** [PLS20].
**Econometric** [GAL20, HPP20, PY20, PLS20, Pre20, Gua21a, YS21].
**Econometrics** [AACH23, CCCM22, PST22, BM20, HKW21, LTZ21, Pou23, RSV20, Tam21, Ano23a, DvdKWZ22, GAL20]. **econometrics/Covid** [Tam21]. **econometrics/Covid-19** [Tam21].
**economic** [AV21, DS20, FGP22a, HY22]. **Economics** [DvdKWZ22, Yu22, KKKN21].
**Econometric** [GAL20, HPP20, Pre20, Gua21a, YS21].
**Editor** [Yu22]. **Editorial** [IKP22, LTZ21, Mov21, 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, Ano22i, Ano22j, Ano22k, Ano22l, Ano23a, Ano23b, Ano23c, Ano23d, Ano23e, Ano23f]. **Editors**
[HP20, Ano21o, CMPZW20]. **education** [MB21].
**Effect** [Cal21, HKR20, HK21, Hos22, YCK20, ZD21].
**Effects** [IK21, ABCR22, BPQ20, BMP23, BV23, CK23, CKK**+**20, CO21, DS21, GZW20, GGV20, GL20, Han21, JLM21, KPR21, Kas22, Kit22, LMS23, LY21, LP22, LTY21, LS20b, MLS20, NW21, SST21, SA21]. **efficiency** [AL21, ZLTT22, ZZ21].
**Efficient** [CHY21, GS21, Gup23, Kie21, LCL20, SCC22, Yan20, BHKvD20, GdXP22].
**EGARCH** [LW20]. **eigenvalue** [DTW22]. **elastic** [HHO22].
**elicitation** [GLWW22]. **elicited** [KRvdK22]. **elliptical** [YZC21].
**emissions** [WGH20]. **Empirical** [SG21, CT21, MNW23, MM21b]. **employee** [CSV23]. **Employer**
[DLCP23, CSV23]. **employer-employee** [CSV23]. **employers** [BBRSS23].
**endogeneity** [CPU23, CW20]. **endogenous**
[ABC22, BHN22, Car23, CCM21, Hos22, QFLY21]. **endogenously**
[HR21, HLM23]. **energy** [IS21, Pre20]. **engines** [GLWW22].
**England** [KHK20]. **entry** [BK20a]. **environmental** [WGH20]. **epicenter** [HLS21].
**epidemic** [KV23, Kor21]. **epidemics** [HLS21]. **Epilogue** [McF21].
**episodic** [DGRT22]. **epistemic** [vGW22]. **equation** [IS21, SW21b, ZHW20].
**equations** [CK20, CHL21, LMY20]. **equilibria** [GJM20, LXX22].
**equilibrium** [KZ20, JLM21]. **equity** [ASKM20, ATU21, GSV22].
**equivalence** [Pre20]. **Equivalent** [LW23]. **error**
[AKOW20, CK20, CSZ22, DOT22, KSS21, MM21b, NSYC21, PS21b, SL20].
**errors** [CG120, ELL20, HHLS22, HM23, HHS20, HSS22b, RV21]. **Essays**


High-dimensional [BHN22, CHLZ20, FLLM22, KASY20, MPS23, BHS20, BMS20, CGI20, DDF\textsuperscript{+}21, DBH23, FFX20, GZW20, GLT20, HHLS22, KPT23, LC20, MJLS20, SCC22, Tsa20, YZC21].

Higher [RR23, AD21a, ACL22, ACM22, Gua21b].

Higher-order [RR23, AD21a].

Higher-moment [ACM22].

Higher-order [RR23, AD21a].

Homoskedasticity [BPY21].

Honor [KPT23, LC20, MJLS20, SCC22, Tsa20, YZC21].

Honour [GAL20].

Household [Hub23, vGW22].

Households [LL22].

How-To [Ano23g].

HP [LLSS21].

Human [BFLT21, CKK\textsuperscript{+}20, IH21].

Hybrid [LP20b, WZLL22].

Imperfect [BP20a].

Improved [LWY23, LT21].

Improving [OJT20].

Impulse [BLL21, GHKP21, IK20, IK22].

Impulse-Response [BLL21].

Inattention [GGIS22].

Incident [JZS23, MM21a].

Infection [JZS23, MM21a].

Infections [HLS21, LMS21].

Inference [AKO20, AKM21, ALR22, ARR21, CMPPZ20, CCW20, DKK20, GLT20, HS21b, HV20, HSS22a, KOE20, LPG20, LMY20, OSW21, RV21, SL20, Xu20, ZLTT22, AD21a, ALZ22, AV21, BHS20, BM21a, BM20, BK20a, BLL22, CCL23, CP21, CNPR22, CSZ22, DTPP23, FK21, FSU20, GKR22, HHLS22, HPTZ23, HK21, Hwa21, HV23, IK20, IK22, JLZ20, JLZ21, JMS21, JS22, KSS21, KRW22, KS20, KLE21, KPT23, LR20, LL20, LT20, LMSND22, MLG21, MW20, MW23, MM21a, PY21, Pet22, RR23, SST21, SY20, TLW22, TW22, WGH20, WX22, Wan22, XP23, ZHW20, vdBJMN21].

Inferences [KLP20, ZZLL22].

Inferential [Tra21].

Inflation [AMMQ22, CS22].

Inflation-indexed


[AACH22, AACH23, LLV20, Tuv20, ZZLL22]. noisy

Objective [HD22]. observables [KY22]. observation [BGK21, MS21a]. observation-dependent [MS21a]. observation-driven [BGK21].


Pages [Ano20t, Ano20s, Ano20u, Ano20q, Ano20n, Ano20r, Ano20p, Ano21s, Ano21u, Ano21p, Ano21t, Ano22r, Ano22p, Ano22o, Ano22n, Ano22m, Ano22q, Ano23l, Ano23k, Ano23h, Ano23i, Ano23j].

Pairwise [OJT20, KST22]. pandemic [CKS21, HIKO+23, KN21, LL21, Tam21]. Panel [LMS21, MLS20, MSW20, ABCR22, AAR22, ABL22, ALL23, AR21, BKL+22, BL21, BLY21, BM21a, CN23, CFX22, Cal21, Cha22, CVFW21, DS21, DM22, FGP22a, GXX20, HLL21, HJPS21, Ish20, JYGH21, KPR21, KSS21, KHK20, LCL20, LY21, LSZZ20, LS20b, LOW23, NSYC21, OW21, PW22, SW21a, SST21, YLL21].
panels [AM20, BS21, BM21b, CSZ22, HS21b, JS22, KS20, KKSv21, NW21, Tra21, WS21]. panic [KN21]. papers [Ano23g]. parameter [AV22, BKN22, CNPR22, CO21, DR20, HD22, KP23, MH20, ON21].

parameters
BKL +22, Cal21, HK21, HLM23, HN21, JS22, LZGZ21, RW20, Xu20, YN21).

parametric [AACH22, AACH23, HKO +23]. Parental [BBRR22].

Parsimony [LMT22]. Part [KKKN21], partial
BHKvD20, Che21, GJ23, LMY20]. pass [AM22]. Past [SW21a]. patterns
KHK20]. pay [EMS23], peak [LL21]. PELVE [LW23]. penalization [GHLL22]. penalized [CHL21, HN21, MS21a], pensions [IK21].

perceptions [BF22]. Perfect [JLMM21]. performance [AAG20]. period
[SG21]. periods [CS21, CK23]. permanent [Phl21]. Permutation
[CO21, Bai23]. Perron [NQV21]. persistence [CPRR23], persistent
AV21, AV22, Ell20, WZ22a]. perspective [AACH22, AACH23, JZS23].

pervasive [KPR21]. pervasiveness [CT23]. PI [NQV21]. PI-Day
[NQV21]. Pierre [NQV21]. plans [KKKN21]. Point
BHP20a, JP20, CYZ23, DBH23, JS23]. points [BHS20]. policies
CKS21, DLP23]. polynomial [WGH20]. pooled [JKW21]. pooling
[M22]. portfolio [BKS22, CHLZ20, DLS21]. portfolios [F20]. posed
BMS20, possibly [GL20, MISW20], post [HL22]. post-selection
[HLS22]. Posterior [KOPV20, LLY22, BHKvD20, DMP22].

Posterior-based [LLY22]. posteriors [LW23]. potential [Kit21]. power
[HLT21, LMY23, WZL22, Roy23]. powerful [HJG23]. practice
JYGH21, MNW23]. precision [WCW21]. predict [CEC22].

Predictability
PT11, PST22, ATU21, DGRT22, FS21, GL20, HLT21, WFL22]. Predicting
[AG21]. prediction
BH20, CZ20, DJK21, FLX22, JP20, LZGZ21, MS21b, Xu21]. predictions
PS21a]. Predictive
LLCW22, AV21, AV22, CCL23, DR22a, JMY22, KASV20, LSG22, YN21]. predictors [WZ22a]. preference [CGI21]. preferences
DDH22, Hub23, PVW22]. preferential [CWE20]. premia
ASKM20, FKL21, RSV20]. premium [AG21]. presence
HKT20, KASV20, Pet22, WZL22a, Xu20]. present [SW21a]. prevalence
[Tou21]. price
[ASB20, Dal20, GG20b, GG22, HR21, JZ22, KLP20, LQ21, Phil20, RSV20].
prices [GSV22, HSH20, HSS21a, KLL21]. pricing
(BAFS20, CFX22, FLM22, GM21, GXX21, LP20a, SG21]. principal

probabilistic [GMM22]. Probabilities
DvdKW22, CR20, HSHS20, Hor21, KRvdK22]. Probability
DR22b, LW23, PS21a]. problem [HKT20, MM21a]. procedure
AGP20, AM22]. process [ASB20, GJ23, WXY23]. processes
Product [GKM23].
production [HHS20, KHK20, PY20]. products [BLJS22]. Professor [CT20].
profiling [MGW23]. programming [HSS22a]. Projected [YHKZ22].
projection [FFX20]. projection-based [FFX20]. projections [DR22b].
propensity [HK21]. properties [CY22, DMP22, HLT21, KZ21].
Quasi [BFL23, DBH23]. Quasi-maximum [DBH23].
random [Bre21, HHO22, HN21, JM21, JMS21, KMS21, LY21].
reliable [GZW20]. representative [GLWW22]. Residual [DR22a].
robustness [HHS20, JKW21]. role
[APdAV23, AG21, BBRSS23, BM21a, DDH22, PVWZ22]. root
[HKT20, LT20, NW21]. roots [BP20b, LP20b]. rotation [ZT22]. rounding
[GMM22]. run [AG21, FHLL22, ZZ21].
safety [IK21]. Sample
[LY22, Cha20, CW23, DM22, GL20, HV23, RC23, TD20]. sampled [HR21].
Sampling [DMP22, HV20, LWY23]. SAR [QLY21]. saving [CK20].
savings [IK21]. Scalable [DTPP23]. scale
[ABL22, HPTZ23, HWZW20, LMT22, ZHPW20]. school [PS21a, ZZ21].
Score [CR20, BVBKL22, BFL23, BCFL21]. score-driven
[JZ22]. search [BFLT21, GLWW22]. Second [DS21, MO23, DHK20].
Second-order [DS21, MO23, DHK20]. section [HJPS21, KLL21]. sectional
[BPY21, CFX22, GXZ20, GP20, HS21b, Hos22]. seemingly [WGH20].
segmented [KOEP20]. SEIRD [Kor21]. select [HN21]. selection
[CW23, CG21, CLS23, FK20, HHL22, KY22, LY22, MS21b, PY22, PG21,
Self-perceptions [BF22]. semi [CHY21]. semi-nonparametric [CHY21].
semicovariance [BPQ20]. Semiparametric
[Ari21, BSX21, CW20, FLX22, WZ22b, AL21, BLL22, DGL23, HL20a, JLZ21,
LL22, LLCW22, MLG21, vdBjMN21]. Semiparametrically [GdXP22].
sensitivity [PLS20]. sentiment [SSW22]. September [Ano20p]. sequence
[HJG23]. Sequential [HLRW20, FHLL22]. serial [Tsa20]. series
[ACL22, BGK21, BLT21, BM21b, CD21, CKK+20, CXY21, CXW22, CG21,
CY223, DGR20, DS20, DLP21, HR21, HI20, HV23, JZS23, KLL21, LL20,
LZGZ21, LC20, NKM22, RV21, SX22, Tsa20, WD22]. serology [Tou21]. set
[BK20a, CG21, GHM20]. set-identified [BK20a]. sets [AG20, Lu22].
settings [A122]. several [BLL22]. shares [BMP23]. Sharpe [WCLC22].
shift [HKT20]. shifting [HT20]. shifting-mean [HT20]. shocks
[BL21, HLL21, JS22, LL20]. short [AG21, AM20]. short-run [AG21].
should [HD22, KW23, MF20]. Shrinkage [HM21, HM23]. Sieve
[Hos22, LQ21, DLP21, KMMS21]. sign [Kno22]. sign-regular [Kno22].
Simple [AD21a, GZW20, HL20a, HLT21, Hwa21, iSK21, Dn23, DTB21].
simulation [HLL21, SG21, FZ20]. simulation-based [SG21]. simulations
[LKLP20]. Simultaneous [KRW22, LMY20]. single [LLCW22, SW21b].
single-equation [SW21b]. single-index [LLCW22]. SIR [KW23]. size
[AG20, HLT21, KIC21, WY21]. skill [CEC22, FJ22]. slope [BS21]. Small
smoothed-clustered [RV21]. smoothing [HS21b, KMMS21, PW22]. Social
[EHKS23, BBRSS23, LTY21, ZHPW20, CHK22]. Solving
[CHL21, KMMS21]. some [HI20]. SONIC [CHK22]. Sorting
[Woo23, CHM23, EHKS23, LS23]. sources [BLL22]. space
[CNPR22, CES20, KZ20, LMT22]. Spanning [AST20]. Sparse
Testing-optimal \cite{SY20}.

Theory \cite{BM20, JYGH21, DGR20, PW23, SWP20, TD20, Tra21, Tsa20}.

Threshold \cite{LC20, MLS20, MSW20}. thresholds \cite{Ber20}.

Time-invariant \cite{Yan20}. time-series \cite{CD21}. Time-Varying \cite{LPG20, BHSvS21, GKM21, SHL21, BKN22, BMP23, CCM21, Ish20, KRW22}. times \cite{AS21}. timing \cite{GB21a}. title \cite{APdAV23}. Tobin \cite{CK20}.

total \cite{MM21b}. trade \cite{BK20b}. tradeoff \cite{HL21b}. traders \cite{ASB20}.

trading \cite{BAFMS20, NP22}. transform \cite{FHW23}. transformation \cite{BMP23, C20, HLL21, L20}. Transformations \cite{Kit22}.

Trends \cite{NEFG20}. treated \cite{Fer21, MW20}. Treatment \cite{CK23, ALZ22, Cal21, CO21, GB21a, Han21, HK21, SA21, ZD21}. trend \cite{Ell20}. Trends \cite{GG20a, CKK20, FSU20, KV23, KOEP20}. True \cite{FW23, Hor21}. trust \cite{FMM22}. trustworthy \cite{Hwa21}. TVP \cite{CES20}. TVP-VAR \cite{CES20}.

Twenty \cite{CSV23}. Twisted \cite{HSHS20}. Twisting \cite{BDFM23}. Twitter \cite{AMMQ22}. Two \cite{HWZW20, AM22, CHL21, KV23, KS20, OJT20}. Two-mode \cite{HWZW20}.

two-pass \cite{AM22}. two-stage \cite{CHL21, KS20}. two-step \cite{HV23}. type \cite{GL20, LLY22}.

U.S. \cite{CKS21, NEFG20}. Uhlenbeck \cite{WXY23}. Ultralight \cite{CWCL20}.

unbiased \cite{GGV20}.

uncertainty \cite{ABB+22, CCM21, HSHS20, HS21a, vGW22}. unconditional \cite{Gua21b}.

Uncovering \cite{LYT21}. Understanding \cite{KRvdK22, LP22}. undirected \cite{FFX20}.

Unequal \cite{BRRSS23}. unfair \cite{ZZ21}. Uniform \cite{LL20, IK20}.

Union \cite{APdAV23}. unit \cite{KHT20, LP20, LT20, NW21}. units \cite{KPR21, PY20, PY21}.

unity \cite{BP20b}. university \cite{DDH22}. Unobserved \cite{Lu20, ABL22, ALL23, Bot20, BMP23, BV20, C21, E23, H23, KST22, Lu22, LXX22, SST21}. unrelated \cite{WGH20}.

unrelated \cite{HLS21}.

use \cite{BRRSS23, CR20, MMF20}. Using \cite{CCM21, HN21, ACS20, AMMQ22, BLL22, BJS22, CF22, Cal21, FHH22, GLH22, H21, HK0+23, KY22, KrvdK22, KST22, KMMS21, MM21b, RV21}. utility \cite{ILMM20, Su21}. utility-maximizing \cite{Su21}.

year [CEC22]. years [CSV23, SW21a]. yield [HNZ22]. you’re [DKSS23].

zero [BMPQ22, CCW20, GHM20, HI20]. zero-degree [CCW20].
References


Andersen:2022:LMM


Andersen:2023:CLM


Almeida:2020:NAH


Altig:2022:SBU


REFERENCES


Aradillas-Lopez:2021:CSE


Ando:2023:SPQ


Aradillas-Lopez:2022:IOR


Ai:2022:EIC


Arcidiacono:2020:IDD


Anatolyev:2022:FMM

[AM22] Stanislav Anatolyev and Anna Mikusheva. Factor models with many assets: Strong factors, weak factors, and the two-pass pro-
Angelico:2022:CWM


Aruoba:2022:SOB


Anonymous:2020:AAA


Anonymous:2020:EBa


Anonymous:2020:EBb


Anonymous:2020:EBc

REFERENCES


Anonymous:2020:PA


Anonymous:2020:PJa


Anonymous:2021:EBa


Anonymous:2021:EBb


Anonymous:2021:EBc


Anonymous:2021:EBd


Anonymous:2021:EBe

Anonymous:2021:EBf


Anonymous:2021:EBg


Anonymous:2021:EBh


Anonymous:2021:EBi


Anonymous:2021:EBj


Anonymous:2021:EBk


Anonymous:2021:EBl

REFERENCES

Anonymous:2021:EBm

Anonymous:2021:EBn

Anonymous:2021:NE

Anonymous:2021:PJb

Anonymous:2021:PMa

Anonymous:2021:PO

Anonymous:2021:PA

Anonymous:2021:PMb
REFERENCES

Anonymous:2021:PJa


Anonymous:2022:EBa


Anonymous:2022:EBb


Anonymous:2022:EBc


Anonymous:2022:EBd


Anonymous:2022:EBe


Anonymous:2022:EBf

REFERENCES


Anonymous: 2022: PJa


Anonymous: 2022: PF


Anonymous: 2022: PAb


Anonymous: 2022: PO


Anonymous: 2022: PAa


Anonymous: 2023: JEA


Anonymous: 2023: EBa


Anonymous: 2023: EBBb
Anonymous:2023:EBc


Anonymous:2023:EBd


Anonymous:2023:EBf


Anonymous:2023:IHP


Anonymous:2023:PJa


Anonymous:2023:PMa


Anonymous:2023:PMb

REFERENCES

Anonymous:2023:PF

Anonymous:2023:PAa

Addison:2023:UMD

Antoine:2020:TIS

Allen:2022:LCB

Aristodemou:2021:SIP

Arias:2021:IBP
Abbring:2021:LMH


Ait-Sahalia:2020:HFT


Ait-Sahalia:2020:TSE


Ait-Sahalia:2020:HFF


Ait-Sahalia:2021:CFI

Arvanitis:2020:STM


Akashi:2020:RCT


Andersen:2021:TRR


Andersen:2021:CIP


Andersen:2022:TP1


Barone-Adesi:2020:OMT

Giovanni Barone-Adesi, Nicola Fusari, Antonietta Mira, and Carlo Sala. Option market trading activity and the esti-


REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES


Cahan:2023:FBI


Carriero:2022:CLB


Chen:2021:IAM


Cai:2023:NRI


Carriero:2019:LBV

REFERENCES


REFERENCES


Cimadomo:2022:NLB


Chen:2022:GTG


Chambers:2020:FDE


Chamberlain:2022:FPD


Chen:2021:ROE


Chen:2022:SSN

REFERENCES


Cavaliere:2022:BIB


Chung:2021:PTH


Christensen:2022:DBH


Casini:2021:CRL


Carneiro:2023:PW


Centorrino:2023:MLE

Chaudhuri:2020:STG

Callaway:2021:DDM

Christensen:2022:MRI

Card:2023:ISI

Chen:2022:EIH
REFERENCES


REFERENCES


Dalderop:2020:NFC


Delgado:2021:TCV


Duan:2023:QML


DAmour:2021:OOS


Delavande:2022:ANA


Dong:2023:HDS

Dong, Chaohua, Jiti Gao, and Oliver Linton. High dimensional semiparametric moment restriction models. *Journal
REFERENCES


Dominicy:2020:FMH


[Dovonon:2020:ISO]

REFERENCES


REFERENCES


Diebold:2022:PAI


Davis:2020:NVA


Dhaene:2021:SOC


Davidson:2020:FIB


Dogan:2021:BRC


Dellaportas:2023:SIF

[DTPP23] Petros Dellaportas, Michalis K. Titsias, Katerina Petrova, and Anastasios Plataniotis. Scalable inference for a full multivariate

[Dovonon:2022:TES]

[Delavande:2022:IJE]

[Dhaene:2020:IOI]

[Eliason:2023:SCS]

[Escanciano:2021:OLI]
REFERENCES

Elliott:2020:TTP


Engbom:2023:FPD


Escanciano:2023:IIS


Ferman:2021:MEF


Fan:2020:PBC


Feng:2022:IPD

REFERENCES


Firpo:2022:GQR


Feng:2022:FIB


Fan:2023:VC


Fulop:2022:BEL


Fan:2020:REI


Fu:2023:TSC


REFERENCES


[FS21] Gabriele Fiorentini and Enrique Sentana. New testing approaches for mean-variance predictability. *Journal of Econo-

Friedrich:2020:AWB

Francq:2020:VHS

Francq:2022:TEM

Gao:2020:SIJ

Gallant:2022:NBS


Gimenes:2020:NII

Gimenes:2022:QRM

Gaglione:2022:IDI

Galvao:2020:UAN

Graham:2022:IAI
REFERENCES


[GKM21] Liudas Giraitis, George Kapetanios, and Massimiliano Marcellino. Time-varying instrumental variable estimation. *Jour-
REFERENCES


Guggenberger:2023:TKP


Giacomini:2022:RBI


Gu:2021:AAP


Gungor:2020:SST


Gold:2020:IHD


REFERENCES


REFERENCES


REFERENCES

Heiss:2022:NER

Hu:2020:EPF

Heiss:2022:DHS

Harvey:2020:MTS

He:2023:MPT
REFERENCES


[HKR20] Hyojin Han, Stanislav Khrapov, and Eric Renault. The leverage effect puzzle revisited: Identification in discrete time. *Jour-
REFERENCES


REFERENCES


REFERENCES


[HNZ22] Zhiwu Hong, Linlin Niu, and Chen Zhang. Affine arbitrage-free yield net models with application to the euro debt crisis.
Horowitz:2021:BDB


Hoshino:2022:SIE


Hillebrand:2020:EMC


He:2023:SQR


Hall:2021:EES

REFERENCES


Holt:2020:GHT


Hubner:2023:IUD


Hounyo:2020:ILD


Hwang:2023:FSC


Hirano:2022:ACV

Hwang:2021:STC


Huang:2020:TMN


Hu:2022:IEG


Inoue:2020:UVI


Iskhakov:2021:ETS


Inoue:2022:JBI

REFERENCES


REFERENCES


REFERENCES


Jung:2022:TRA

Jiang:2023:TSA

Kasy:2022:WWW

Koo:2020:HDP

Klein:2020:MRP


REFERENCES


REFERENCES


REFERENCES


REFERENCES


Khalaf:2020:MCT


Kapetanios:2021:EIM


Kalouptsidi:2021:LIR


Krasnokutskaya:2022:EUI


Khismatullina:2023:NCE

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

(Li:2020:EEH)


(Leng:2023:MDL)


(Lewbel:2022:KFL)


(LKLP20)


(LL20)


(LL21)


REFERENCES


REFERENCES


Lu:2021:SEO


Lee:2020:AIP


Laurent:2020:VEJ


Lu:2020:DIT


Lavetti:2023:GDS


Lee:2022:LPR


REFERENCES


[LZGZ21] Jun Liao, Guohua Zou, Yan Gao, and Xinyu Zhang. Model averaging prediction for time series models with a diverging number

**Mavroidis:2021:ESI**


**Mezza:2021:IDE**


**McFadden:2021:E**


**Ma:2023:SST**


**Martellosio:2020:AQS**


**Martinez-Iriarte:2020:ATU**

Julían Martínez-Iriarte, Yixiao Sun, and Xuexin Wang. Asymptotic F tests under possibly weak identification. *Journal
REFERENCES

Miftakhova:2020:SAH


Ma:2021:EIS


Miao:2020:PTM


Manski:2021:ECI


Meyer:2021:ETS

Maneesoonthorn:2020:HFJ


Martin:2020:IEM


MacKinnon:2023:CRI


Matsushita:2023:SOR


Miao:2023:HDV


Meitz:2021:TOD

REFERENCES


REFERENCES


REFERENCES


Norkute2021:IVE


Norkute2021:FAA


Otteim2020:PLF


Olea2021:MLP


Olea2021:ISV

REFERENCES


REFERENCES


REFERENCES

Pettenuzzo:2022:CPS


Pettenuzzo:2011:PSR


Patnaik:2022:RHR


Park:2021:NEJ


Phillips:2022:FCP

REFERENCES


REFERENCES


REFERENCES

**Rho:2021:ITS**


**Rothe:2020:EDF**


**Sun:2021:EDT**


**So:2022:EEH**


**Schmieder:2023:EAW**


**Sonksen:2021:EAP**

REFERENCES


Sun:2021:TVM


Song:2021:VAR


She:2020:IHT


Solvsten:2020:REM


Schumann:2021:ILB

Shapiro:2022:MNS


Su:2021:MSU


Sarafidis:2021:CYP


Smeekes:2021:AAT


Sabzikar:2020:ATN


Saart:2022:FTS

REFERENCES


REFERENCES


Wang:2022:MLE


Wang:2022:ASB


Wang:2020:UDP


Wan:2022:GFT


Wan:2020:RTB


Wagner:2020:FMO

[WGH20] Martin Wagner, Peter Grabarczyk, and Seung Hyun Hong. Fully modified OLS estimation and inference for seemingly un-

**Williams:2020:NID**


**Webb:2021:ACD**


**Woodcock:2023:DDW**


**Wang:2021:NEL**


**Wang:2021:ILG**


[WX22]


[WXY23]


[Wy21]


[WZ22a]


[WZ22b]

REFERENCES


REFERENCES


**REFERENCES**


**Zhu:2020:MSA**


**Zhao:2020:SWE**


**Zhang:2022:ODE**


**Zou:2022:ICM**


**Zhang:2022:VEH**

REFERENCES

Zhu:2022:CRB


Zhong:2021:MRE


Zhang:2022:LBI