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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/  
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Title word cross-reference

\[ \beta \] [BR22].  \[ F \] [MISW20].  \[ g \] [BC21].  \[ I(1) \] [BLL21].  \[ \infty \] [Roy23].  \[ K \] [ZL23].  \[ L_2 \] [KLSW23].  \[ N \] [YCK20, CZ20].  \[ q \] [CK20].  \[ R \] [HL20a].  \[ t \] [MO23].

-\textit{boosting} [KLSW23].  -\textit{estimation} [HL20a].  -\textit{fold} [ZL23].  -\textit{order} [BC21].  -\textit{prediction} [CZ20].  -\textit{ratios} [MO23].

164 [PST22].  19 [CKS21, GLLZ23, HLM23, HLS21, JZS23, KN21, KV23, Kor21, LLSS21, LL21, LMS21, MM21a, Tam21, Ton21].

2020 [Ano20t, Ano20s, Ano20u, Ano20o, Ano20q, Ano20n, Ano20r, Ano20p].  
2021 [Ano21s, Ano21u, Ano21p, Ano21q, Ano21t, Ano21r].  
2022 [Ano22r, Ano22p, Ano22o, Ano22n, Ano22m, Ano22q].  
2023 [Ano23o, Ano23u, Ano23j, Ano23p, Ano23k, Ano23l, Ano23m].  
212 [CCCM22].  
230 [AACH23].  
2SIF [KS20].
covariates [BH21, DDF+21, GG20b, KKS21, PW22, TLW22].

date [CP21]. Day [NQV21].
DCS [PW21]. DCS-EGARCH [LW20].
debt [CK20, HN22, RSW22].
decisions [AHX21]. decomposition [MM21b].
defactored [NSYC21].
defined [HSS22a].
degree [CCW20].

demand [BDFM23, JLM21, P21a, RW22, WML21].
densities [Dal20].
density [APdAV23, BC21, LQ21, ZLB22].
dependence [CFX22, FFX20, GXZ20, GP20, HS21b, HJPS21].

dependent [LLV20, CT20, KMS21, LMS23, MS21a, Wil20, vdBJMN21].
derivatives [RW20].
Design [Al22, Ber20, BC21, DM22].
design-based [AI22].
designs [BK23, Tuv20].

detecting [BM21b, GB21b].
detection [KPR21, VZ23, FL22, LS20a].
determinants [wx].

determining [Fr22, LS20b].

deviance [LYZ20].
deviated [LT20].
diagnostic [BPY21].
dichotomous [FLX22].
diebold [IKP22].

difference [Al22, CS21, GB21a, Hor21, MW20, SZ20, uHS23].
Difference-In-Differences [Al22, CS21, GB21a, MW20, SZ20, uHS23].

differences [Al22, CS21, GB21a, LS23, MW20, SW21, uHS23].
differencing [GLX23].
different [BO20].
derdifferentiated [BIJS22].
diffusion [BHK21, LS20a, PW21, ZW22a].
diffusions [GS21].
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digitalization [BDFM23].
dimension [CES20].
dimensions [CBE23, FHLZ20].
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directions [Tau22].
disaster [DN23, SG21].
disaster-type [DN23].
discontinuities [BK+22].
discontinuity [BK23, Ber20, BC21, Tuv20].
discontinuously [KY22].
discount [PVWZ22].
discrete [AL21, AM20, Ari21, AB23, BSX21].
discrete-continuous [NP22], discrete-time [ABB23], discriminants [OJT20], Disentangling [PG21, RSV20], disparity [Par20], displaced [Woo23], displacement [Cal21], distance [AD21b, WD22], distributed [FI22, KY22], distribution [AKOW20, ALZ22, Hub23, KOPV20, YZC21], distributional [ACS20, Cal21, KPV23, Pet22, GG20a, TD20], distributions [ACL22, CCW20, CKK^22, HV20, JMY22, Kit21, LCW23, NP22, TD20], diverging [LZGZ21, LLCW22], Do [LSMW23, PS21a], Does [BP20a], domain [Cha20, CYZ23], dominance [AST20, FMM^22, LT21, Luo20], dominant [PY20, PY21], Double [YCK20, JLZ20, LTY20], double-nonlinear [LTY20], Doubly [SZ20, HKL22, LCZ23], draws [HLL21], drift [COR22, LMSW23, LS20a], drift-diffusion [LS20a], driven [BGK21, BvBKL22, BFL23, BCFL21, GGIS22, SWP20], drugs [MB21], Dufour [CMPZW20], duration [Bot20, FOP23, HL20a], dyadic [GLX23], Dynamic [AHX21, BL21, BLL21, JC20, KKSV21, AGL21, AGP20, AA22, AM20, BM21a, BH20, BHsvS21, BK20b, BSX21, DN32, GHKP21, Han21, JMM21, JL20, KSSR21, KKS21, Kit22, KZ20, KMM21, LKLP20, LY21, LXX22, NSYC21, SCC22, SA21, WY21, YL21], Dynamics [HHR^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, KKK21], economy [ILMM20, LTZ21], economy-climate [ILMM20], edges [MZ21], Editor [Yu22], Editorial [IKP22, LTZ21, May21, Ano20b, Ano20c, Ano20d, Ano20e, Ano20f, Ano20g, Ano20h, Ano20i, Ano20j, Ano20k, Ano20l, Ano21a, Ano21b, Ano21c, Ano21d, Ano21e, Ano21f, Ano21g, Ano21h, Ano21i, Ano21j, Ano21k, Ano21l, Ano21m, Ano21n, Ano21o, Ano22a, Ano22b, Ano22c, Ano22d, Ano22e, Ano22f, Ano22g, Ano22h, Ano22i, Ano22j, Ano22k, Ano22l, Ano23b, Ano23c, Ano23d, Ano23e, Ano23f, Ano23g, Ano23h, editors [HPP20, Ano21o, CMPZW20], education [MB21], effect [Cal21, HKR20, HK21, Hos22, YCK20, ZD21], Effects [IK21, AX23, ABCR22, BPV23, BPPQ20, BMP23, BV23, CK23, CKK^20, CO21, DN23, DS21, FOP23, GZW20, GGV20, GL20, Han21, JMM21, JPTZ23, KPR21, Kas22, Kéd23, Kit22, KLSW23, LMSW23, LY21, LP22, LTY21, LS20b, MLS20, NW21, SU23, SMT21, SA21], efficiency [AL21, ZLTT22, ZZ21], Efficient [CH21, GS21, Gup23, K121, LCL20, SCC22, Yan20, BHvD20, GdXP22], EGARCH [LW20], eigenvalue [DTW22], elastic [HHO22], elicitation [GLWW22], elicited [KRvdK22], elliptical [YZC21], emissions [WGH20], Empirical [SG21, CT21, MNW23, MM21b], employee [CSV23], Employer

Incentives [GLWW22]. incidence [FOP23]. incidental [JS22].
incomplete [TD20]. Incorporating [DW20]. increasing [FHLZ20].
independence [Car23, Kit21]. index [Gao20, LLCW22]. indexed [CS22].
indices [LP22]. Indirect [FK21, KS20]. individual [KST22, LS20b].
Individualized [KW23]. inducing [LMT22]. industry [FJ22]. inefficiency
[KHK20]. inequality [CT21, KZ21]. infection [JZS23, MM21a]. infections
[HLS21, LMS21]. Inference
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Xu20, ZLLT22, AD21a, ALZ22, AV21, AL23, BHS20, BM21a, BM20, BK20a,
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JLZ20, JLS21, JS22, KSS21, KRW22, KS20, Kle21, KPT23, KLSW23,
LR20, LL20, LT20, LMSND22, MLG21, MW20, MNW23, MM21a, PY21,
Pet22, RR23, SU23, SST21, Shi23, SY20, TLW22, TW22, VW23, VB23,
WGH20, WX22, Wan22, XP23, ZHW20, vdBJMN21]. inferences
[KLP20, ZLL22]. Inferential [Tra21]. Infinite [JMY22, ATM20, HL20b].
inflation [AMMQ22, CS22]. inflation-indexed [CS22]. Influencers
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[GCT23, ALR22, JP0, KLL21, LYZ20]. initial [BM21a]. instability
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Instruments [Gun23, MO23, NS21, Sel20]. insurance [BBR23, PG21].
integer [CD21]. integer-valued [CD21]. Integrated
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interaction [Hos22]. interactions [AL21, LLCW22]. interactive
[CK23, MLS20, NW21]. interdependent [GG20b]. interest [GZW20].
interlocks [Gaud21a]. Internal [HKNW23]. international [BK20b].
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Introducing [Ano23]. Introduction [CSV23, CMPZW20, CT20,
DvdKWZ22, GH22, HPP20, Tam21, Yu22, RSVZ20]. Invariance
[TD20, Bati23]. invariant [Yan20]. investing [FH22]. investment [CK20].
investments [BBR22, CEC22, DDH22]. involving [LT20]. Irregular
[ESC23, HK21]. Isotonic [BK23]. Issue [CSV23, DvdKWZ22, GAL20, GH22,
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[MNP20]. Itô [SKY+21]. iterated [DT20]. IV [AL23, Hos22, KSSR21]. IVX
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jump [BKL⁺22, GS21, LS20a, MMF20, PW21, Tod22, WZ22a].
jump-diffusions [GS21]. jumps [ASLL21, LLZ22]. June
[Ano20u, Ano21u, Ano22n, Ano23p].

Kernel [LPG20, BAFMS20, SY20]. Kernel-based [LPG20]. kernels
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Labor [BFLT21, CHM23, FOP23, GSS22, HKNW23, IK21, MB21]. LADE
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[CP21, HLL21]. Laplace-based [CP21]. Large [BLL21, Bog22, CCM19, CCCM22, XP23,
ABL22, BM21b, CBN23, CES20, CGL⁺22, FZ20, FHW23, GHM20, GB21b,
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MT23, Tra21, WPLL21, YHKZ22, ZHPW20]. Large-dimensional
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[MT23, LSG22]. Latent [AR22, GCT23, HJPS21, LC23, LP20a, LY20,
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learning [CT20, FJ22, ON21, Phi20, WFL22, YCK20]. least [KP23, RR23].
Lebanese [FMM⁺22]. Level [HKT20, LW23, LMS21, YS21]. Levels
[vGW22, FMM⁺22]. leverage [BPQ20, HKR20]. life [IK21]. life-cycle
[IK21]. Likelihood [BM21a, KZ20, AS21, AA22, ABL22, BvBKL22, CPU23,
CT21, CFR22, DS21, DBH23, HN21, LWY23, RC23, SST21, VW23, Wan22].
Limit [KMS21, BCFL21, PW23]. Linear
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GLL23, HKL22, Kle21, KZ20, LL23, NSY21, SW20, Shi23]. link
Local [AACH22, AACH23, BKN22, BP20b, Fre22, HJG23, HV20, LP20b,
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[FHL22]. Long-term [LKLP20]. longitudinal [BV23]. loses [Kas22]. loss
[BKS22]. loudly [GSV22].

Machine [ON21, Phi20, YCK20]. Macroeconomic [HS21a, GSV22]. major
[PVWZ22]. management [FLS22, SCC22]. many
[AM22, BHN22, Ber20, Fer21, HK21, LMSND22, MO23, Sol20]. mapping
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marker-dependent [vdBJMN21]. market
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[CCL21, DJK21, HKNW23, JLM21]. Markov
Markowitz [AST20]. Marriage [GSS22]. martingale [LZ20]. masks
Lu22, LOW23, LMY20, MLG21, MT23, MNP20, MS21a, MLS20, MJLS20, NKM22, NK22, NSYC21, OW21, PDC21, PW21, PS21a, PF23, PS21b, PY21, Pet22, Pre20, RC23, RV21, RW20, Roy23, SST21, SL20, SKY+21, TD20, TW22, Tuv20, WD22, WLZL22, Wan22, WZ22a, Wil20, YS21, YHKZ22, ZZL22, ZT22, vdB23].


naive [OJT20]. native [DLC23]. near [NW21, SWP20]. Nearest [BCV20].


objective [HD22]. observables [KY22]. observation [BGK21, MS21a].
observation-dependent [MS21a]. observation-driven [BGK21].
observational [DDF21]. observations [BGK21, CYX23, For21, HI20, XP23].
observed [MZ21, GJ23]. occasionally [AMS22]. occasionally-binding [AMSV22].
Occupation [ZLB22]. October [Ano20r, Ano21r, Ano22q]. off [AM20].
older [BDFM23]. OLS [WGH20]. on-the-job [BFLT21]. one [CEC22].
online [GLWW22]. Optimal [BKS22, EL21, BP20b, Che21, SY20].
optimality [Bai23]. optimization [JL20]. Option [BAF20, LQ21]. option-implied [LQ21].
options [AM22]. order [AD21a, BC21, DHH20, HL20b, LMS23, MO23, RR23]. ordered
[ALR22]. origins [DKS23]. Ornstein [WXY23]. outcome [Kit21].
outcomes [GSS22, MB21]. output [BM23]. Over-identified [LCZ23].
overidentified [Gal22]. Overlap [DDF21]. overlapping [HLL21].
overnight [DW20, LW20]. overspecified [LSZ20]. Overview
[ACL22, HKW21, KKS21].

Pages [Ano20t, Ano20s, Ano20u, Ano20o, Ano20q, Ano20n, Ano20r, Ano20p, Ano21s, Ano21u, Ano21p, Ano21q, Ano21t, Ano21r, Ano22r, Ano22p, Ano22o, Ano22n, Ano22m, Ano22q, Ano23o, Ano23n, Ano23j, Ano23p, Ano23k, Ano23l, Ano23n, Ano23o]. Pairwise [OJT20, KST22]. pandemic
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parameter [AV22, BK22, CNPR22, CO21, DR20, HD22, KP23, MH20, ON21].
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parametric [AACH22, AACH23, HKO+23]. Parental [BBRR22].

parsimony [LMT22]. Part [KKKN21]. partial
[BMP22, Che21, JP20, RC23, Tou21]. Partially


penalization [GHL22]. penalized [CHL21, HN21, MS21b]. pensions
[AAG20, HJLP23]. period [SG21]. periods [CS21, CK23]. permanent
[Phi20]. Permutation [CO21, Bai23]. Perron [NQV21]. persistence
[CPRR23]. persistent [AV21, AV22, Ell20, WZ22b]. personalized [Man23].

perspective [AACH22, AACH23, JZS23]. pervasive [KPR21].
planned [FOP23]. plans [KKKN21]. Point
BP20b, JP20, CLRS20, CYZ23, DBH23, JZS23. points [BHS20]. policies
CKS21, DLCP23. policy [SU23]. polynomial [WGH20]. pooled [JKW21].
pooling [JMY22]. portfolio [BKS22, CHLZ20, DLZ21], portfolios [FZ20],
posed [BMS20]. possibly [GL20, MISW20]. post [HHLS22]. post-selection
HHLS22. Posterior [KOPV20, LLYZ22, BHKvD20, DMP22].
Posterior-based [LLY22]. posteriors [WY23]. potential [Kit21]. power
HLT21, LKY23, VV23, WZLL22, Roy23. powerful [HJG23]. practice
JYGH21, MNW23. precision WCWL20. predict [CEG22].
Predictability
PT11, PST22, ATU21, DGRT22, FS21, GL20, HLT21, WFL22. Predicting
AG21. prediction
BH20, CZ20, DJK21, FLX22, JP20, LZG21, Man23, MS21b, Su21, ZL23.
predictions [PS21a]. Predictive
LLCW22, AV21, AV22, CCL23, DR22a, JMY22, KASY20, LSG22, YN21.
predictors [WZ22b]. preference [CGI21]. preferences
DDH22, Hub23, PVWZ22. preferential [CCW20]. premia
ASKM20, FKL21, RSV20. premium [AG21]. presence
BKPs3, HKT20, Ked23, KASY20, Pet22, WZ22a, Xu20. present [SW21a].
prevalence [Ton21]. price
AB20, Gg20b, GD22, HZ21, KLP20, LQ21, Phi20, RSV20.
prices [GSS22, HSHS20, HS21a, LLL21]. pricing
BAFMS20, CFX22, FLLM22, GM21, GKKX21, LP20a, SG21. principal
[CY22]. priors Bag22, CCM19, CCCM22, LMT22. private [FG21].
Probabilistic
Man23, GMM22. Probabilities
DVdKWZ22, CR20, HSHS20, Hor21, KRvdK22. Probability
DR22b, LW23, PS21a. problem [HKT20, MM21a]. procedure
[AGP20, AM22]. process [ASB20, GJ23, WXY23]. processes
ATM20, CLRS20, DS20, FZ22, LS20a, LT20, MNP20, SWP20. Product
GKM23. production [HHS20, HKH20, PY20]. products [BIJ22].
Professor
CT20. profiling [UW23]. program [SH23]. programming
HSS22a. Projected [YHKZ22]. projection [FX20]. projection-based
FZ20. projections [DR22b]. propensity [HK21]. properties
CY22, DMP22, HLT21, KZ21, Shi23. proportion [NK22]. Proxy
ARRW21, GKR22, HSH20. Proxy-SVARs [ARRW21]. public
FMM22, RSW22. pure [LR20]. puzzle [HKR20].
QMME [MH20]. quality [YCK20]. Quantile
CW23, GG22, ALZ22, ALL23, CCL23, FGP+22b, GGV20, HPTZ23,
JPTZ23, MLG21, NK22, TLL22, WZLL22. Quasi [BFL23, DBH23].
Quasi-maximum [DBH23].
random [Bre21, HHO22, H21, JM12, JMS21, KMS21, LY21].
Randomization [MW20, ZD21]. randomizations [JPTZ23]. randomize
rank \cite{BH20, PVWZ22}, ratio \cite{KZ20, VW23, WCLC22}, rational \cite{AL21, GJM20}, ratios \cite{MO23}, reaction \cite{GLLZ23}, Real \cite{WFL22}, Real-time \cite{WFL22}, Realized \cite{ACM22, BMPQ22, BPQ20, GH23, SKY+21, WXY23}, recommendation \cite{KPV23}, record \cite{CP21}, recovery \cite{CYX+23}, recurrent \cite{BLT21}, Recursive \cite{JYGH21}, Reducing \cite{CES20}, reduction \cite{TZ23}, refinements \cite{MO23}, refitted \cite{WCWL20}, reforms \cite{CS22, Woo23}, regime \cite{MS21a}, regimes \cite{BO20}, region \cite{Kit21}, regional \cite{KHK20}, regions \cite{ON21}, Regression \cite{Ber20, JPTZ23, LPG20, Tu20, BK23, BLT21, BH21, BC21, CCL23, CZ20, CW20, CW23, CGI20, CXZC21, CYZ23, DR22a, FJS22, FGP+22b, GGV20, GHM20, GG22, GLT20, GDXP22, HHL22, HPTZ23, HL20b, HSS22b, KSSR21, Kc21, KASY20, LSG22, MZ21, NK22, PW23, Shi23, TW22, VL20, Xu20, ZLLT22}, Regression-adjusted \cite{JPTZ23}, regressions \cite{ASKX20, AV21, AV22, KM20, LT20, MS20, MS21b, WGH20, Wan22, YN21}, regressors \cite{GHKP21, GL20, HM21, NSYC21}, regret \cite{DM22}, regular \cite{CT21, Kno22}, regularization \cite{CXZC21}, regularized \cite{FW20}, rejection \cite{Hor21}, related \cite{KOEP20, VW23}, Relaxing \cite{Car23}, Relevant \cite{DR20, Frc22, Su23}, reliable \cite{GZW20}, repeated \cite{uHS23}, representative \cite{GLWW22}, Residual \cite{DR22a}, Residual-augmented \cite{DR22a}, resource \cite{BMP23}, Response \cite{BLL21, ALR22, Ari21, Car23, FLX22, GSV22, GHKP21, IK20}, responses \cite{IK22}, restricted \cite{LT21, Luo20}, restriction \cite{DGL23}, restrictions \cite{GHM20, Kiv20, Yan20}, results \cite{ACG20}, Retirement \cite{GMM22}, return \cite{ATU21, GL20, HLT21, HL20b, WFL22}, returns \cite{BBRR22, DGRT22, DW20, Din23, PT11, PST22, SX22}, revisited \cite{HKR20}, Revisiting \cite{HLLO21}, risk \cite{ASKM20, ATU21, AG21, BHKvD20, DGS21, FK21, FLL22, HS20, HL20b, IM20, JZZ20, LS23, PVWZ22, RSV20, SCC22, SG21}, risk-turn \cite{HL20b}, risks \cite{Kim23}, Robust \cite{ATM20, AA22, AD21b, BLT21, Che21, GKR22, HHL22, LT20, Sol20, AGP20, AL23, BHKvD20, CCL23, DDB21, Hwa21, HKL22, MNW23, SZ20, TW22, VW23, LCZ23}, robustness \cite{HS20, JKW21}, role \cite{APdAV23, AG21, BRRSS23, BM21a, DHH22, PVWZ22}, root \cite{HKT20, LT20, NW21}, roots \cite{BP20b, LP20b}, rotation \cite{ZT22}, rounding \cite{GMM22}, run \cite{AG21, FLL22, ZZ21}.

safety \cite{IK21}, Sample \cite{LY22, BKP23, Cha20, CW23, DM22, GL20, HV23, RC23, TD20}, sampled \cite{HR21}, Sampling \cite{DMP22, HV20, LWY23}, SAR \cite{QfLY21}, saving \cite{CK20}, savings \cite{IK21}, Scalable \cite{DTPP23}, scale \cite{ABL22, HPTZ23, HWZW20, LMT22, ZHPW20}, school \cite{PS21a, ZZ21}, Score \cite{CR20, BvBKL22, BFL23, BCFL21}, score-driven \cite{BvBKL22, BFL23, BCFL21}, scores \cite{HK21}, sealed \cite{JZ22}, sealed-bid
Second [DS21, MO23, DHK20]. section-ordered [HJPS21, KLL21]. sectional [BPY21, CFX22, GXZ20, GP20, HS21b, Hos22]. sections [uHS23].

Second-order [DS21, MO23, DHK20]. section [HJPS21, KLL21]. sectional [BPY21, CFX22, GXZ20, GP20, HS21b, Hos22]. sections [uHS23].


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