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: https://www.math.utah.edu/~beebe/

03 November 2023  
Version 1.26

Title word cross-reference

α [LTYZ23], β [BR22], F [MISW20, PS23a], g [BC21], I(1) [BLL21], ∞ [Roy23], K [ZL23], L₂ [KLSW23], Lₚ [BKW23], N [YCK20, CZ20], q [CK20], R [HL20a], t [MO23].

-boosting [KLSW23], -estimation [HL20a], -fold [ZL23], -order [BC21], -prediction [CZ20], -ratios [MO23], -stable [LTYZ23].

164 [PST22], 19 [CKS21, GLLZ23, HLM23, HLS21, JZS23, JYS23, KN21, KV23, Kor21, LLSS21, LL21, LMS21, MM21a, PST23, 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 [Ano23b, Ano23p, Ano23q, Ano23x, Ano23w, Ano23v, Ano23r, Ano23y]
Ano23s, Ano23t, Ano23u, Ano23z]. 212 [CCCM22]. 230 [AACH23]. 2SIF [KS20].

85th [CT20].


Augmented [FKL21, DR22a, JLZ20, Wan22]. August [Ano22p, Ano23w].
Australia [IK21]. auto [CFZ23]. auto-regression [CFZ23].
autocorrelation [Cas23]. Autoencoder [GKX21]. automated [SW21b].
australian [IK21]. auto [CFZ23]. auto-regression [CFZ23].
autocorrelation [Cas23]. Autoencoder [GKX21]. automated [SW21b].
Australia [IK21]. auto [CFZ23]. auto-regression [CFZ23].
autocorrelation [Cas23]. Autoencoder [GKX21]. automated [SW21b].
Australia [IK21]. auto [CFZ23]. auto-regression [CFZ23].
autocorrelation [Cas23]. Autoencoder [GKX21]. automated [SW21b].
Australia [IK21]. auto [CFZ23]. auto-regression [CFZ23].
autocorrelation [Cas23]. Autoencoder [GKX21]. automated [SW21b].
Australia [IK21]. auto [CFZ23]. auto-regression [CFZ23].
autocorrelation [Cas23]. Autoencoder [GKX21]. automated [SW21b].
Australia [IK21]. auto [CFZ23]. auto-regression [CFZ23].
autocorrelation [Cas23]. Autoencoder [GKX21]. automated [SW21b].
Australia [IK21]. auto [CFZ23]. auto-regression [CFZ23].
autocorrelation [Cas23]. Autoencoder [GKX21]. automated [SW21b].
Australia [IK21]. auto [CFZ23]. auto-regression [CFZ23].
autocorrelation [Cas23]. Autoencoder [GKX21]. automated [SW21b].
Australia [IK21]. auto [CFZ23]. auto-regression [CFZ23].
autocorrelation [Cas23]. Autoencoder [GKX21]. automated [SW21b].
Australia [IK21]. auto [CFZ23]. auto-regression [CFZ23].
autocorrelation [Cas23]. Autoencoder [GKX21]. automated [SW21b].
Australia [IK21]. auto [CFZ23]. auto-regression [CFZ23].
autocorrelation [Cas23]. Autoencoder [GKX21]. automated [SW21b].
Australia [IK21]. auto [CFZ23]. auto-regression [CFZ23].
autocorrelation [Cas23]. Autoencoder [GKX21]. automated [SW21b].
Australia [IK21]. auto [CFZ23]. auto-regression [CFZ23].
autocorrelation [Cas23]. Autoencoder [GKX21]. automated [SW21b].
Australia [IK21]. auto [CFZ23]. auto-regression [CFZ23].
autocorrelation [Cas23]. Autoencoder [GKX21]. automated [SW21b].
Australia [IK21]. auto [CFZ23]. auto-regression [CFZ23].
autocorrelation [Cas23]. Autoencoder [GKX21]. automated [SW21b].
Australia [IK21]. auto [CFZ23]. auto-regression [CFZ23].
autocorrelation [Cas23]. Autoencoder [GKX21]. automated [SW21b].
Australia [IK21]. auto [CFZ23]. auto-regression [CFZ23].
autocorrelation [Cas23]. Autoencoder [GKX21]. automated [SW21b].
Australia [IK21]. auto [CFZ23]. auto-regression [CFZ23].
autocorrelation [Cas23]. Autoencoder [GKX21]. automated [SW21b].
Australia [IK21]. auto [CFZ23]. auto-regression [CFZ23].
autocorrelation [Cas23]. Autoencoder [GKX21]. automated [SW21b].
Australia [IK21]. auto [CFZ23]. auto-regression [CFZ23].
autocorrelation [Cas23]. Autoencoder [GKX21]. automated [SW21b].
Australia [IK21]. auto [CFZ23]. auto-regression [CFZ23].
autocorrelation [Cas23]. Autoencoder [GKX21]. automated [SW21b].


Dynamic [AHX21, BL21, BLL21, JC20, KKS21, STXH23, AGL21, AGP20, AA22, AM20, BY23, BM21a, BH20, BHSvS21, BK20b, BSX21, DN23, GHPK21, Han21, HJ23, JLM21, JL20, KSS21, KKIS21, KPT23a, Kit22, KZ20, KVMS21, LKLP20, LYY21, LXX22, NSYC21, PS23b, PST23, SCC22, SWX23, SA21, WY21, YL21]. Dynamics [HolR+22, RSV20, BO20, EMS23, NRS23, vGW22].


Editorial [IKP22, LTY21, Mav21, 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, Ano21p, Ano22a, Ano22b, Ano22c, Ano22d, Ano22e, Ano22f, Ano22g, Ano22h, Ano22i, Ano22j, Ano22k, Ano22l, Ano23a, Ano23b, Ano23c, Ano23d, Ano23e, Ano23f, Ano23g, Ano23h, Ano23i, Ano23j, Ano23k, Ano23l, Ano23m, Ano23n]. editors [HPP20, Ano20a, CMPZW20]. education [MB21]. effect [Cal21, HKR20, HK21, Hos22, HY23, YCK20, ZD21]. Effects [IK21, AX23, ABCR22, BKP23, BPQ20, BMP23, BV23, CK23a, CKK+20, CR23, CO21, DN23, DS21, DGOOS23, FOP23, GZW20, GGV20, GLPY23, GL20, Han21, HJS23, JLM21, JPT23, Joc23, JSY23, KPR21, Kas22, Ked23, Kit22, KL23, KPP23, LMSW23, LPY23, LTY21, LS20b, MMY23, MLS20, NW21, SU23, SST21, SA21, SUN23, VBB23a, dCD23].


Factor-adjusted [FKW20, FJS22]. factor-augmented [Wan22].


Instrument-free [BIJS22].

Instrumental [EL21, NSYC21, BMS20, Che21, GKM21, GLT20, Hor21, Kle21].
instruments [CSW23, Gun23, Loh23, MO23, NS21, Sol20], insurance
[BBRSS23, PG21], integer [BLSV23, CD21], integer-valued
[BLSV23, CD21].

Integrated [SST21, DTW22, FGP22a, LLV20, MNP20, SWP20]. integration [TW22].
interaction [Hos22, HY23], interactions [AL21, Joc23, LLCW22].
interact [CK23a, GLPY23, HSJ23, MLS20, NW21], interdependent
[GG20b], interest [GZW20], interlocks [Gua21a]. Internal [HKNW23].
international [BK20b], intertemporal [JfL20], intervals [BH20].

Intraday [ARTT23, DW20, LW20]. Introducing [Ano23o]. Introduction
[CSV23, CMPZW20, CT20, DvdKWZ22, GH22, HPP20, Tam21, Yu22,
RSVZ20]. Invariance [TD20, Bai23], invariant [BS23, Yau20]. investing
[FH22], investment [CK20], investments [BBRR22, CEC22, DDH22].
involving [LT20]. Irregular [Esc23, HK21]. Isotonic [BK23]. Issue
[CSV23, DvdKWZ22, GAL20, GH22, May21, NQV21, CMPZW20, CT20,
IKP22, LTZ21, RSVZ20]. Issues [MNP20]. Itô [SKY+21]. iterated [DT20].
IV [AL23, CSW23, CKR23, Hos22, KSSR21, KN23]. IVX [DR22a].


nonstationarity [CXW22]. Nonstationary
[HJPS21, BN23b, Cas23, DLP21, PDC21]. nontransferable [GLX23].
normality [GGV20]. normals [FS23b]. notching [BMS23]. Note [Ano21o].
number [CK23a, Fre22, LZGZ21, LSZZ20, LLCW22].

objective [HD22]. observables [KY22]. observation [BGK21, MS21a].
observation-dependent [MS21a]. observation-driven [BGK21].
observational [DF +21]. observations
[BGK21, CYX +23, For21, HI20, PS23a, XP23]. Observed [MZ21, GJ23].
ocasionally [AMS/V22]. occasionally-binding [AMS/V22]. Occupation
[ZLB22]. October [Ano20r, Ano21r, Ano22q, Ano23q]. off [AM20]. older
[BDFM23]. OLS [WGH20]. on-the-job [BLT21]. One
[HKTY23, BCL23, CEC22]. One-way [HKTY23]. online [GLWW22].
Optimal [BKS22, EL21, BP20b, Che21, CL23c, JSY23, SY20]. optimality
[Bai23]. optimization [JFL20]. Option [BAFMS20, LQ21]. option-implied
[LQ21]. options [Tod22, TZ23]. order
[AD21a, BC21, DS21, DKH20, HL20b, LMS23, LX23, MO23, RR23]. ordered
[ALR22]. ordering [ARRS23]. origins [DKSS23]. Ornstein [WXY23].
Out-of-sample [CFG23]. outcome [Kit21]. outcomes
[GS22, Koi23, MB21]. output [BMW23]. Over-identified [LCZ23].
Overbidding [GZ23]. overidentified [Gai22]. Overlap [DF +21].
overlapping [HLL21]. overnight [DW20, LW20]. overspecified [LSZZ20].
Overview [ACL22, HKW21, KKIS21].

Pages [Ano20t, Ano20s, Ano20u, Ano20v, Ano20q, Ano20n, Ano20r, Ano20p,
Ano21s, Ano21u, Ano21p, Ano21q, Ano21t, Ano21r, Ano22r, Ano22p,
Ano22o, Ano22n, Ano22m, Ano22q, Ano23x, Ano23w, Ano23v, Ano23r,
Ano23y, Ano23s, Ano23t, Ano23u]. Pairwise [OJT20, KST22, YLC +23].
pairwise-rank-likelihood-based [YLC +23]. pandemic
[CL23a, CKS21, GLLZ23, HKO +23, KN21, LL21, PST23, Tam21]. Panel
[LMS21, MLS20, MSW20, ACR22, AA22, ABL22, ALL23, Ari21, BKL +22,
BL21, BPY21, BY23, BM21a, CBN23, CFX22, Cal21, Cha22, CFVW21, DS21,
DM22, FGP22a, FW23, GXZ20, GLPY23, HSJ23, HLLO21, HJPS21, Ish20,
JYG21, KPR21, KSS21, HKH20, LCL20, LY21, LSZZ20, LS20b, LS23b,
LOW23, Meh23, NSY21, OW21, PW22, SW21a, SST21, SST23, SH23, YFL21].
panels [AM20, BS21, BM21b, CSS22, HS21b, JS22, KS20, KKS21, NK21,
SWX23, Tra21, WS21]. panic [KN21]. papers [Ano23o]. parameter
[AV22, BKN22, CNPR22, CO21, DR20, HD22, KP23, MH20, ON21, RL23].
parameters [BKL +22, Cal21, FS23a, HK21, HLM23, HI21, JS22, LZGZ21,
RW20, Xu20, YN21]. Parametric [Erg23, AACH22, AACH23, HKO +23].
[FST23, GR23, BMPQ22, Che21, JP20, RC23, Tou21]. Partially
QLR [FS23a]. QMLE [MH20]. quality [YCK20]. Quantile

random [Bre21, HHO22, HN21, JM21, JMS21, KMS21, LY21, LST23]. Randomization [MW20, BG23, ZD21]. randomizations [JPTZ23].


reforms [CS22, Woo23a]. regime [MS21a]. regimes [BO20]. region [Kit21]. regional [KHK20]. regions [ON21]. Regression
[JPTZ23]. regressions [ASKX20, AV21, AV22, BKW23, FW23, KM20, LT20, LP23c, MSW20, MS21b, PS23a, WGH20, Wan22, YN21]. regressors
[FKW20]. rejection [Hor21]. related [KOEP20, VW23]. Relaxing [Car23]. Relevant [DR20, Fre22, SU23]. reliable [GZW20]. repeated [uHS23].

representative [GLWW22]. Reproducibility [Vil23]. Residual
[CMV23, DR22a]. Residual-augmented [DR22a]. Residual-based
[IK22]. restricted [LT21, Luo20]. restriction [DGL23, GZ23]. restrictions
[AS23, BGPS23, GHM20, Kiv20, Yan20]. results [ACG20, KS23b].

Retirement [GMM22]. return
[ATU21, GL20, HLT21, HL20b, NRS23, TX23, WFL22]. returns
[BRRR22, DGRT22, DW20, Din23, PT11, PST22, SX22]. revisited [HKR20].

Robust [ATM20, AA22, AD21b, BLT21, Che21, GKR22, GZ23, HHLS22, LT20, LP23c, Sol20, AGP20, AL23, BDKM23, BHKvD20, CCL23, Cas23, DTB21, Ho23, Hwa21, HKL22, MNW23a, SZ20, SKF23, TW22, VW23, LCZ23].

risk [HL20b]. risks [Kim23].

Robustness [HHS20, JKW21]. role [ATM20, AA22, AD21b, BLT21, Che21, GKR22, GZ23, HHLS22, LT20, LP23c, Sol20, AGP20, AL23, BDKM23, BHKvD20, CCL23, Cas23, DTB21, Ho23, Hwa21, HKL22, MNW23a, SZ20, SKF23, TW22, VW23, LCZ23].

role [ATM20, AA22, AD21b, BLT21, Che21, GKR22, GZ23, HHLS22, LT20, LP23c, Sol20, AGP20, AL23, BDKM23, BHKvD20, CCL23, Cas23, DTB21, Ho23, Hwa21, HKL22, MNW23a, SZ20, SKF23, TW22, VW23, LCZ23].

Rolling [CJ23].

Roots [BP20b, LP20b].

Rotation [ZT22].

Roy [LP23b].

Run [AG21, FHL22, ZZ21].


Scalable [DTPP23]. scale [ABL22, HPTZ23, HWZW20, LMT22, ZHPW20]. school [PS21a, ZZ21].


Semiparametrically [GdXP22]. sensitivity [PLS20]. sentiment [SSW22].

September [Ano20p, Ano23a]. sequence [HJG23]. sequences [HKT23].


strategic-interactions [AL21]. strength [AR20, KN23]. Strong [AM22].
Structural [GP23, HKW21, KPT23b, OSW21, AFK\textsuperscript{+}23, AGL21, AHX21, AHZ23, AV22, BKW21, BP20a, CP21, CFR22, DR20, Esc23, FS23b, FHW23, GHKP21, Gua21b, HMM22, HW22, KSSR21, KKIS21, LOW23, MT23a, NS21, OW21, PS21a, PT11, PST22, Shi23, Tan22]. structure [ASKM20, AGP20, CSZ22, DTW22, HLT20, KSS21, LOW23, NSYC21, GKM23].


Theory [BM20, Cas23, JYGH21, DGR20, KN23, PW23, SWP20, TD20, Tra21, Tsa20].
thickness [DRG\textsuperscript{+}23]. Threshold [LW23a, LC20, KKS23, MT23b, MLS20, MSW20]. thresholding [CGQ23]. thresholds [Ber20]. Tiao [CT20]. tilted [AD21b].
Time [ACL22, BHSvS21, Bot23, DN23, GKM21, GJ23, JZS23, LPG20, SHL\textsuperscript{+}21, Yan20, AS23, ABB23, BLSV23, BKG21, BKN22, BMP23, BLT21, BM21b, BK23, BCFL21, CS21, CK23a, CCM21, CD21, CKK\textsuperscript{+}20, CXY21, CXW22, CFZ23, Che23, CG120, CYZ23, DGR20, DS20, DL21, FHSW23, HR21, HKR20, HI20, HLM23, HV23, Ish20, KRW22, KV23, KLL21, LLW23, LL20,
times [AS21], timing [Yan20].

Title [APdAV23]. Tobin [CK20]. Tobit [CKR23].


Transparency [Vi23]. trawl [BLSV23]. Treasury [NEFG20].


triangular [MM23, PF23]. True [PW23, Hor21]. trust [FM+22]. trustworthy [Hwa21].

TVP [CES20]. TVP-VAR [CES20]. Twenty [CSV23]. Twisted [SHS20].

Twisting [BDFM23]. Twitter [AMMQ22]. Two [Che23, HWZW20, dCD23, AM22, CGQ23, CHL21, FW23, HKTY23, HV23, KS20, LS23b, OJT20].
two-dimensional [LS23b]. Two-mode [HWZW20]. two-pass [AM22].
type [Boo23, DN23, GL20, LLYZ22]. types [Kéd23].


[CES20, GP23, IK22, KvD23, Pet22, FZ20, LW23b]. Variable
[CG120, ARRS23, Dal23, GKM21, LYZ20, NSYC21]. Variables
[EL21, HNH22, BMS20, Che21, DLP21, GLT20, Hor21, HHS20, Kle21, KMS21, LSW23, LMSND22, NS21, QLY21, Wil20]. Variance
[CCM21, FH23, May21, OSW21, Bog22, CCM19, CCCM22, CGL+22, DS20, FHP3, FS23b, Gua21b, GB21b, HT20, KZA20, KPT23b, Pre20, SL20, YIF21].

Wage [CV23]. wages
[APdAV23, CPRR23, DKSS23, Kas22, LS23a, Sch23, Woo23a]. Wald
[FS23a, LLYZ22]. Wald-type [LLYZ22]. Wales [HK20]. WALS [DMP22].

year [CEC22], years [CV23, SW21a]. yield [HNZ22]. you’re [DKSS23].

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


REFERENCES


Andreou:2021:PVV


Aguirregabiria:2021:SSU


Alonso:2020:RPB


An:2021:DDU


An:2023:SAS


Athey:2022:DBA

Aguiar:2023:PPP


Andrews:2021:IAE


Adusumilli:2020:IDF


Aradillas-Lopez:2021:CSE


Antoine:2023:IRN

REFERENCES


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


Anonymous:2020:EBd


Anonymous:2020:EBf


Anonymous:2020:EBg


Anonymous:2020:EBh


Anonymous:2020:EBi


Anonymous:2020:EBj


Anonymous:2020:EBk


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


REFERENCES

Anonymous:2021:PMb


Anonymous:2021:PJa


Anonymous:2022:EBa


Anonymous:2022:EBb


Anonymous:2022:EBc


Anonymous:2022:EBd


Anonymous:2022:EBe


REFERENCES

Anonymous:2023:EBa


Anonymous:2023:EBb


Anonymous:2023:EBc


Anonymous:2023:EBd


Anonymous:2023:EBe


Anonymous:2023:EBf


Anonymous:2023:EBg

Anonymous:2023:EBh


Anonymous:2023:EBi


Anonymous:2023:EBj


Anonymous:2023:EBk


Anonymous:2023:EB1


Anonymous:2023:IHP


Anonymous:2023:N

Anonymous:2023:O

Anonymous:2023:PJa

Anonymous:2023:PJc

Anonymous:2023:PMa

Anonymous:2023:PMb

Anonymous:2023:PF

Anonymous:2023:PAb

Anonymous:2023:PAa
REFERENCES


REFERENCES


Ait-Sahalia:2020:TSE


Ait-Sahalia:2020:HFF


Ait-Sahalia:2021:CFI


Arvanitis:2020:STM


Adamek:2023:LIH


Akashi:2020:RCT


Bai:2023:WRM


Biroli:2022:PBA


Bana:2023:UUS


Bugni:2021:TCD


Buccheri:2021:CTL

REFERENCES


[BDFM23] Erling Barth, James C. Davis, Richard B. Freeman, and Kristina McElheran. Twisting the demand curve: Digitalization

**Beaulieu:2023:IRB**


**Boudt:2023:EBA**


**Bertanha:2020:RDD**


**Bobba:2022:SPA**


**Blasques:2023:QSD**

REFERENCES

Bobba:2021:LMS

Bruck:2023:CCT

Bugni:2023:IUC

Blasques:2021:MOO

Barkley:2021:BFA

Bang:2023:UMR
Minji Bang, Wayne Yuan Gao, Andrew Postlewaite, and Holger Sieg. Using monotonicity restrictions to identify mod-


REFERENCES


REFERENCES


[BKS22] Charles Bellemare, Sabine Kröger, and Kouamé Marius Sossou. Optimal frequency of portfolio evaluation in a


Bennedsen:2023:IFC

Bravo:2021:RNR

Bertanha:2020:IIE

Barbosa:2021:LIR

Brownlees:2021:DGT
REFERENCES


REFERENCES


Blasques:2023:SPN

Bauwens:2020:NRC

Bognanni:2022:CLB

Boot:2023:JIB

Botosaru:2020:NAD
REFERENCES


REFERENCES


REFERENCES

Blasques:2022:MLE

Bao:2023:IIE

Callaway:2021:BDT

Caner:2023:GLM

Carlson:2023:RCI

Casini:2023:TES
REFERENCES


Cahan:2023:FBI


Carriero:2022:CLB


Chen:2021:IAM


Cai:2023:NRI


Carriero:2019:LBV

Carriero:2021:UTV


Chen:2023:EEA


Chan:2020:IDD


Catania:2021:HMS


Cunha:2022:MSE

REFERENCES


References


[CGV22] Li Chen, Jiti Gao, and Farshid Vahid. Global temperatures and greenhouse gases: a common features approach. *Jour-
REFERENCES

Chambers:2020:FDE

Chamberlain:2022:FPD

Chan:2023:CSV

Chen:2021:ROE

Chen:2023:TSE
REFERENCES


Cai:2023:DRR


Chang:2023:TMD


Chalak:2020:MEM


Callaway:2023:TEI


Choi:2023:LVM

REFERENCES


Chung:2021:PTH


Christensen:2022:DBH


Casini:2021:CRL


Carneiro:2023:PW


Centorrino:2023:MLE


REFERENCES


REFERENCES


Chen:2020:SEC


Chen:2023:QRC


Chen:2022:CBT


Chen:2021:AMM


Cui:2021:MLR

[CY22] Jungjun Choi and Xiye Yang. Asymptotic properties of correlation-based principal component analysis. *Journal of...
Chen:2023:TSR


Cui:2023:SDC


Chen:2020:PGH


Dalderop:2020:NFC


Dalderop:2023:SEL

REFERENCES


REFERENCES

Dovonon:2020:ISO


Ding:2023:SJM


Dai:2021:WCP


DiAddario:2023:IAW


Dostie:2023:EPI

REFERENCES


REFERENCES

Dufays:2020:RPC

Demetrescu:2022:RAI

Diebold:2022:PAI

Diebold:2023:WWA

Davis:2020:NVA


[DvdKWZ22] Adeline Delavande, Wilbert van der Klaauw, Joachim Winter, and Basit Zafar. Introduction to the *Journal of Econometrics*


Elliott:2020:TTP


Engbom:2023:FPD


Ergemen:2023:PEL


Escanciano:2023:IIS


Ferman:2021:MEF


Fan:2020:PBC

[FFX20] Jianqing Fan, Yang Feng, and Lucy Xia. A projection-based conditional dependence measure with applications to high-dimensional undirected graphical models. *Journal


Mark Fisher and Mark J. Jensen. Bayesian nonparametric learning of how skill is distributed across the mutual fund in-
REFERENCES


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

Fan:2023:WQS


Fiorentini:2023:DMN


Fan:2023:PII


Friedrich:2020:AWB


Freeman:2023:LPR

REFERENCES


REFERENCES


REFERENCES


Gribisch:2023:MRC


Goncalves:2021:IRA


Gallant:2022:CEU


Ghysels:2020:TLS


Gourieroux:2023:TVM


REFERENCES


Galbraith:2020:SRE


Han:2021:INM


Hansen:2022:HSP


Hahn:2020:STM


Han:2022:RPS


Hafner:2022:ISM

REFERENCES

Heiss:2022:NER

Hu:2020:EPF

Heiss:2022:DHS

Harvey:2020:MTS

Higgins:2023:IMD
He:2023:MPT


Huang:2023:BAM


Huang:2021:NPM


Heiler:2021:VIT


Hwang:2022:DCR


Huitfeldt:2023:ILM

[HKNW23] Ingrid Huitfeldt, Andreas R. Kostol, Jan Nimczik, and Andrea Weber. Internal labor markets: a worker flow ap-
REFERENCES


REFERENCES


REFERENCES

Heiler:2021:SCR


Higgins:2023:SEN


Horowitz:2021:UPL


Hong:2022:AAF


Ho:2023:GRB


Horowitz:2021:BDB

Joel L. Horowitz. Bounding the difference between true and nominal rejection probabilities in tests of hypotheses


REFERENCES


[HSS22a] Yingyao Hu, Susanne Schennach, and Ji-Liang Shiu. Identification of nonparametric monotonic regression models
REFERENCES


REFERENCES


REFERENCES


iSK21 Josep Lluís Carrion i Silvestre and Dukpa Kim. Statistical tests of a simple energy balance equation in a
REFERENCES


**Jarjour:2020:DCA**


**Jeong:2020:SDM**


**Juodis:2021:RPC**


**Jenkins:2021:BWA**


**Jiang:2020:TSH**


[JYGH21] Bin Jiang, Yanrong Yang, Jiti Gao, and Cheng Hsiao. Recursive estimation in large panel data models: Theory and

**Jun:2022:TRA**


**Jiang:2023:TSA**


**Kasy:2022:WWW**


**Koo:2020:HDP**


**Kedagni:2023:ITE**


REFERENCES


REFERENCES


Keane:2021:CPC


Keane:2023:ISI


Kno:2022:ASR


Kim:2020:IRC


Koh:2023:SOI


REFERENCES


REFERENCES


Khismatullina:2023:NCE


Kole:2023:MSS


Kitagawa:2023:WSG


Khalil:2022:TSO


Komunjer:2020:LRT


Kaplan:2021:FPB

REFERENCES


REFERENCES


REFERENCES


[LLZ22] Yingying Li, Guangying Liu, and Zhiyuan Zhang. Volatility of volatility: Estimation and tests based on noisy high fre-


REFERENCES


REFERENCES


Lee:2022:LPR


Lu:2023:SNE


Linton:2023:TSD


Liu:2020:IEP


Lin:2020:RIS

REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES


Martin:2020:IEM


MacKinnon:2023:CRI


MacKinnon:2023:TAL


Matsushita:2023:SOR


Miao:2023:HDV


Meitz:2021:TOD

Mika Meitz and Pentti Saikkonen. Testing for observation-dependent regime switching in mixture autoregressive mod-


REFERENCES


REFERENCES

Otneim:2020:PLF


Olea:2021:MLP


OSW21


Okui:2021:HSB


Park:2020:VDM


Pang:2021:EMB


REFERENCES


REFERENCES


REFERENCES


Rothe:2020:EDF


Sun:2021:EDT


So:2022:EEH


Schmieder:2023:EAW


Semenova:2023:DML

REFERENCES


[Shin:2023:ARL] Minseok Shin, Donggyu Kim, and Jianqing Fan. Adaptive robust large volatility matrix estimation based on high-frequency...

**Song:2021:VAR**


**She:2020:IHT**


**Solvsten:2020:REM**


**Schumann:2021:ILB**


**Schumann:2023:RSI**

REFERENCES


REFERENCES

Smeekes:2021:AAT


Sabzikar:2020:ATN


Su:2023:ILG


Saart:2022:FTS


Sun:2023:ILF


Sun:2020:TOK

REFERENCES


REFERENCES


Tu:2022:SFC


Tu:2023:PSR


Todorov:2023:BRS


uille:2023:NDD


Ullah:2023:SPL


Vazquez-Bare:2023:IES

REFERENCES


REFERENCES

Wan:2022:RTB

Wagner:2020:FMO

Williams:2020:NID

Webb:2021:ACD

Woodcock:2023:DDW
REFERENCES

156


REFERENCES


REFERENCES


REFERENCES


[Zh:2020:MSA]


[Zhao:2020:SWE]


[Zhang:2023:MAP]


REFERENCES

Zou:2022:ICM


Zhang:2022:VEH


Zhu:2022:CRB


Zhong:2021:MRE


Zhang:2022:LBI