Title word cross-reference

(INAR(\(p\))) \cite{JGY91}. (SINAR(\(p\))) \cite{KT11}. 2 \cite{ZM01}. \(2 \times 2\) \cite{ZC19b}. \$36.99 \cite{Hal14}. \$71.46 \cite{Omb13}. \(\alpha\) \cite{CT06b, GGSW20, GSTW20, LDH19}. AR(1) \cite{AB86, AF91, HW95b, HCH00, HB05, KLM16, Lim92, Log04, PZC14, Pet86, PPS14, SS96b, Wei85, Zie99}. AR(2) \cite{MA93}. AR(\(p\)) \cite{KS08a, ZL12b}. ARCH(1) \cite{Aud05}. ARCH(\(\infty\)) \cite{HP17}. ARCH(\(p\)) \cite{KS08a}. ARCH(\(q\)) \cite{WSS04, CPR18}. ARIMA(\(p, 1, q\)) \cite{MN95}. ARIMA(\(p, d, q\)) \cite{Rei96}. ARMA(1, 1) \cite{Oke98}. ARMA(\(p, q\)) \cite{Bar87, Che06, RB13}. b \cite{NB08, HI15, ILT14}. \(\beta\) \cite{LDH19}. Bi(\(p, 0, p, 1\)) \cite{SR91}. Cogarch(\(p, q\)) \cite{IMR18}. Ear(\(p\)) \cite{BM91}. \(F\) \cite{WS20}. I(0) \cite{KLN04b}. I(1) \cite{CL97, KLN04b, WR08}. I(2) \cite{NV96}. INAR(1) \cite{OA97, AK10, BS15a, DO04, PK13}. INAR(\(p\)) \cite{DVW08, RN12, SO05, ZWZ11}. \(\infty\) \cite{NN21}. k \cite{Pro03, WCG98}. L \cite{BCT15}. \(L^{p}\) \cite{LXT20}. M \cite{AD99, AC18, Ber07, CN86, Giu17, HT86, LLG09, SL04b}. NEAR(2) \cite{Per04}. NLAR(\(p\)) \cite{ZW08}. \(p\) \cite{CWDL97, Hog19, KT11, ZBD06}. \(q\) \cite{HK14, NB83}. \(R\) \cite{BCT15}. \(R^{2}\) \cite{Bha93}. S \cite{Sib01}. \(S_{o}S\) \cite{CH15}. T
\[ U \text{ [VP12]. } U_p \text{ [Dah85]. } \text{VARMA}(p,q) \text{ [WJM11]. } X_t = A_t X_{t-1} + \epsilon_t \text{ [Pou88]. } Z \text{ [XZ22].} \]

* [AT86].


/1 [DS91].

0 [Aue22]. 0172 [Cao19]. 0172-7397 [Cao19].


35th [NH19].

4 [Hall14]. 40 [KPT21].


6 [Bos16, Cha16a, Kil18, Leo13, Pou16]. 60.00£ [Kar16].

7 [Nea13, Tur18]. 7397 [Cao19].

8 [Rao17].

VWR87, Wal87b, Wil16, Yak87, ZT94, Bos09, Bro07, DE07, FL00, HK17, Jan10, KL09, KFS02, KP13, KOW22, KXS+12, Kur11, Li98, Li12b, Mar12, Man11, NS03, PR98, Par13, Rao08, Rao12b, RT17b, RSW08, SDJ22, SY11, Spe10, SO12, SP18, VPWD11, VVD18, Ano07, Cao19, Cox94, Tay22a, Tay23, Ano97b, Ano99c, Ano02, Ano03, Ano04, Ano05b, Ano06a. **Analysis** [Ano20g, Che09, LT18, NH19, Tay20, Tay21b]. **Analytic** [Pes07, Sbr11, WNS22]. analyzing [EP17]. **Andrews** [HH81]. angle [BEvdW12]. **Anniversary** [NH19]. **Announcement** [Ano86, Ano05e, Tay13b, Tay18a, Tay19, Tay20, Tay21a, Tay22a, Tay22b, Tay23, Tay21b]. Antedependence [Fok10]. Antipersistent [BP07]. Application [BC95, GPH83, GJ02, HHP84, HN21, McL94, McL95, Mil19, PT81b, Rob87, SS95, SS96a, Tia88, AK10, Cra03, GA16, KL09, KPRN03, LLOS08, Len16, LL06, LZZ22, Mi10, MRT07, NSK+11, PW05, TvV02, VN17, WWG09, WCK12, ZP21]. **Applications** [BCT15, GR81, Hal14, McC15, Pou17, Rao14, Rig96, Tha90, Yu07, BB07a, BDL08, Bos09, CP17, DdM13, EM08, FP12, GSO+17, HKV22, HWBD11, JT11, Kri09, Qia14, RMSF10, Le013, Kar16, Nea13]. **Applied** [CR90, Lu18, Men15, MVS87, PZ17, ZC19a, PS99, Kil18]. **Approach** [ATT03, CGN15, CV06, Du04, Eng84, GT19a, Gra95, Hog19, JC17, KP90, KJ85, LH83, LW93, LT83, MW05, MP84, Nun20, PW84, Pri80, SS82, TK93, Tua86, mWK96, WTS17, AB18a, CSD12, DC01, DRY1, FNV08, GKL11, GKD21, Jen12, Kin15, KMX17, LZ18, LV00, LTT14, Lie12, Lie05, MLS97, Rao11, RDB14, Ste05, WS02, WL12, WNS22, Zho12, Zhu13]. **approaches** [ZP20a]. **Approximate** [Abr87, And93b, Azz82, HR02, HR93, JO06, Tua92, Che06, GS13]. **Approximating** [Ali83, Fin85]. **Approximation** [IMR18, P090, Str96, FK99, HV08, YLC21]. **Approximations** [Wah89]. **ARCH** [LLZZ22, MS08b]. **Arch** [Wei84, ZLSY20, LL97, MY02, BB12, BM03, BM09, CT06b, Cl07, GLP10, GSS17, IP08, KFS02, Kim15, MO02, NS13, NN21]. **ARCH-M** [MO02]. **ARCH/GARCH** [GLP10]. **Arctic** [ZC19b]. **ARFIMA** [DGPHS19, Nan14, STY97]. **ARIMA** [BM04, KT01, LW91, PRR04, PP88, Pe90, PD02, SW86b, TV83, TvV02, Wri95, Yaj85]. **ARIMA-Model-Based** [PD02]. **Arising** [Cha15a]. **Arma** [LM88, Wei84, AG95, AB09, AD99, BL01, BC12, Bro95, BB99, BFK12, CG07, CT87a, DZ18, DdM04, EMNR09, Eng84, FHK20, Fin84, Fin16, FG04, Gae00, Gir07, Had04, HS05, HW89, HZZGH83, JWW99, Kabi83, Kake86, Kan81, Kar01, KHS03, KT94c, LM04, LM08, Lou18, LB00, MA02, ML83, MC93, NLL12, NR07, NP09, Pe84, PRC03, PW04, PS95, RMT90, Sak91b, SL04a, SL04b, SF05, Str96, ST91, Swi90, Tan87, Tig85, TC07, Tua87, Tua88, Ver87, Vol12, Wal95, WS02, Wan88, Whi85, YB06, Yu07, ZG85, ZP21, Zhu13]. **ARMA-GARCH** [AB09, Zhu13]. **ARMAX** [Pos05]. **array** [PPS14]. **arrays** [LSSC16]. **Aruma** [HA93]. **Arup** [Yao20]. **ARX** [Duc05]. **Aspects** [BL21, JA81, MS92, PT86]. **Assessing** [KH99, MMT05, Psa08, BFK19].
Assessment [Zha04]. Asset [CHS17, SCW19, TY10]. assigned [Efr19]. assisted [CR99]. associate [Ano22g]. Associated [Cha91, Fin84, Wri95].

Assumptions [Psa08, ADL18]. Asymmetric [AV05, SLN99, Sol04, TZ22, BM04, HA21, LZ20, MKS22]. asymmetry [SY20]. Asymptotes [CA99]. Asymptotic [AT87b, AV93, Ay96, BB07b, CL06, CT96, Cha87, Cho91, Dah85, Dec97, D91, EF06, FR811, HP17, Kab83, KT94a, Kak96, KLN04b, KS18, KS19, Kur21, LTT18, LP19, MPR91, MW22, Och83, Por87, Ray88, RT09, Sai83, Sai86, SH87, SW21, ST85, ST05, ST91, Tan87, TAM11, Tom87, TvV02, Ver87, Wal95, WS20, Yaj85, Zha92, ZLP19, ZG85, BGT21, DZ17, DWV08, Erc11, HV08, Ioa10, Joh03, Kak99a, KM04, LP10a, LP04, PZC14, Wal90]. Asymptotics [AG08, HB03, HB94a, HB05, MInv99, Nie15, H115, XLT23]. at-most-m [HPW17]. ATSA [Gra82]. Augmentation [FS94]. Augmented [LTZ20]. Australian [Ano94]. Authors [Tay20, Tay21b, Tay22a, Tay23].

Auto [Mur85]. Auto-Regressive [Mur85]. Autocorrelated [USMS83]. Autocorrelation [And92, Cho91, Fas00, HT99, Hid92, Kan87, KPS04, Li84, Pen84, SS88, HK14, LT17, Mar99, MS06, RV08, Sch98]. Autocorrelations [AC06, BO01, EF06, HH93, LM94a, ML83, PS92, Pap94, SH87, SL04a, SL96b, Yaj85, BFZ02, Deh11, MJ12, PRW04]. Autocorrelograms [JG02].

Autocovariance [BEvdW12, CS15, Deg87, LL05, MG00, MP18, MIN+16, Yao20, ZS01, BB14, BLL09, LLBM+11, MP10, PPS20, WP21]. Autocovariances [AC96, Bat83, Hal95, Kec97, RG89, Tia88, BC02, BKM21, DdM13, LBV09, MJ12, VY16]. autodependogram [BNP12]. Autogressive [QN81]. Automatic [Cam87, CGM08, Hen01b, HB94b]. autopersistence [WL11]. autoregressive [JP99]. autoregressif [Mok87]. Autoregression [AM18, CP16b, Dav91, GP06, HH93a, HK86, Hua90a, Kav89, KP93, McL94, McL95, MT90, PX06, SP01, Tha90, CA99, BB07b, BM10, FM04, Kak99b, KLN04b, Lie12, MZ06, SR07, TZ22, YHN99, Zho13].

Autoregressions [BF06, BDD95, CV06, DFR21, HLHT94, Kni87, LH96, LS06, MWM97, PT82, Pol94, Pop90, Qui88, H113, Kil98, LR02, LP14, MDM22, PH02, TP03].

Autoregressive [AB99, AT87a, AT87b, AO87, AQL89, AH92, And89, AM80, And92, AV93, AK90b, AHS06, AHP17, Azz81, Baf93, BCCR19, BKS97, BM89, BM99, Bha83, Bha86, Bha89, Bha93, BM81, BLL05, Bo88, Bos96, BR06, BL92, CT86, CG19, Cha95, CL95a, Che95, Chi91, Chu96, CT87b, DG06, DSW80, DH22, DS91, Du84, FT85, Fei20, GT93, GS20, Gor18, GL19, GJ06, HO84, Hal94a, HK90, HK22, Hg86, HZ93, Hz92, HR93, HN93, HHH18, Hua90b, HT93, Huz81, Hyn93, IY03, JL83, Jas03, JGY91, Kab93, KH99, KMS15, KOD09, Kany87, KM09, Kni87, KP89, KP90, KP95, KJ85, KF92, Kun97, LL92, LH83, Li93, Lju88, Li88, LLBM+11, M90, MS92, MM93, MT94a, MA20, MW05, MMT98, MK15, MM91, Mi193, N93, NQ80, Och83].

Autoregressive [OT98, PS92, Pup05, PF95, Pau84, PT81a, Pen87, Pet89, Pic82, PP97, Por87, P690, QN82, RAI96, Ray88, RBY92, RA92, RB22, Sai86, SS16, SS90, SH87, SH88a, SK96, Sch16, SPA20, Sha08, SY11, She88, ST04].
autoregressive [GMRO11, GH03, GG07, GL20, GJ23, GB98, HLZ23, HP14, HL11b, Huz07, HS11, Ioa10, Ioa11, JR22, Joh03, KY09, KT11, KL09, KK12, KR13, KGY18, KP21, KR98, Lat98, LL12, LB11, LLY14, LK21, Lie05, LP19, Lug06, Mau02, Mok87, MTW04, NLR16, NS03, PR98, Psa01, PS03, PS06b, SL00, SO97a, Sch98, SM13a, SL97, Shi98, SS98, SF98, SSL79, ST05, Swe22, TK08, TS14, TC13, Tri12, UD09, UT12, VADG04, Vid09, WL11, WP21, WP14, Wie13, WL98, WD10, Xia01, YP06, ZHHH22, ZB02, ZM06, ZC12, ZKP22, ZBD06, ZXC22, ZB05]. Autoregressive-Moving [CT87b, JL83, KM90, Pic82, Mau02]. Average [AH92, AM80, And92, AV93, AK90b, Bai93, BK97, BM89, BMY99, BH94, Bha83, Bha89, Bos96, Bre94, BLT92, CT96, CG19, Ch95, Chi91, Cho91, Chu96, CT87b, DJM86, DS80, DS91, GZ15, Had95, HR93, HN93, JL83, KM90, KP89, KP90, KP92, Lju88, MS92, MA20, Nas93, PS92, Pap05, Pic82, Por87, Pot90, RBY92, Sai86, She88, Shi93, SS95, SS96a, SM06, SHL96, Tua84a, Tua84b, Tua86, Ula93, Vel94, Wah94, Wan93b, YR95, AMZ13, And08, BFK13, De98a, DA14, FF13, GG07, Huz07, KM21, Li12a, LZ20, Mau02, Mom98, PR98, SS98, SF98, ST05, kTR98, TC13, WD10, XP21, ZXC22]. Averaged [Hen01a, Lob97, SH12]. Averages [AT86, CH15, BEvdW12, Chu12, MR18, MS00a, MS01].

B [RW17]. Backdating [Mar07a]. Backtesting [DP20, Hog19]. backward [SO97a]. Balanced [BW18]. Band [Gor81]. Band-Limited [Gor81]. Banded [MP10]. Bands [BW18, SS90, Tom87]. Bandwidth [BB87, FRP99, Hen01b, H19, KC96, Sou07, Vel00, AO09, BB07b, RS17, Sk01]. barely [KP08, ZL12a]. Bartlett [BF97, CCY16, Dah85, FZ09, Lar98, PI22]. Based [BT94, BDI+18, DN95, DL15, Dit00, EF06, Hal92, Hal95, Hal94b, HD96, JMB20, KL16, LTK07, Mar07a, MW16, PD02, Sch96, ST97, TCC91, Vel94, VN00, WTS17, YL20, And08, A009, AV08, BKM21, Bro07, BH10, CK13, DHT14, DR11, Kur11, LLMR08, LT03, Lie12, LLL22, Mau11, Nag03, Pes07, PV15, RCLM10, SF98, Sk01, TM98, Tsa07, WCK12, YLC21, ZT18, ZJ06, FA03]. basic [Bra21]. Basis [CN17]. Bayesian [Rao17, Aka80, Ano21a, ATT03, BK97, CSD12, Cam04, CJ82, CL95a, CV06, CS84, CS87, DF11, DGPH19, GT93, GH03, HCH00, HW99, Ish84, Jen04, KFS02, KC10, LSSC16, LS06, MS92, MF05, MT94a, MW05, MM97, NB16, PR98, Pet98, QR98, Q500, RT02, SM13a, SPM19, Spe10, SR07, Um04, VADG04, Vel01, mWK96, XPZL10, YP06, ZP20a, Nea13]. Behavior [Kur21, ZLP19, BGT21]. Behaviour [KLN04a, ST5, BB07b, HV08, PP16a].
[HB01, NM11, Hur01]. Broken [NVS06]. Broken-Trend [NVS06].
Brownian [BB07a, Hua12, KM99, PT02, YFL+14, ZT06]. Bubble [Kur21].
Bubbles [AHL+18, FFGM15]. Busetti [HM03]. Business [Jan05a].

C [Bos16, Hal14, Kil18, Wil16]. calculating [BC02]. Calculation [Cha15a].
California [NSK+11]. Call [Ano09a]. Cambridge [Hal14, Kar16, Leo13].
Cameletti [Rao17]. Can [KT01]. Canadian [Lim87, Lit82]. Canonical
[FM92, VY90, VWR87, DHJ12]. CAPM [Pra82]. Carlo
[BM89, Che93, Dit00, Mil06, PT81b, VADG04]. CARMA
[BL13, BL19, BL21]. Carolina [Rao16a]. Casals [Pou17].
Case [LT83, PR88, Bau05, Kei03]. cases [PZC14]. Catastrophes [SLL96].
Categorical [FKK12]. Causality [ADD19, GH19a, HS05, Kan81, Lay84, YK06, Bra13, BS02, Hos01, Tau23].
CCA [Bau05]. Censored [CP16b, HVS15]. Central
[BT94, Cha91, Kee97, KL10, Mor83, Sto85, Yaj89, RB13, WCK12]. Centred
[KN87]. certain [Dec97]. CH [Cav14a]. Chain
[FT85, Fei20, VADG04, ZKG22]. Chains [FR97, BS15b, Bra21, FRZ01].
challenges [DMHF12]. Change [ADL18, BK19, CT20, DK17, Ger18, HH12, HK98b, LTK07, NLL12, PZ17, Rai96, SPH18, AMS+17, BP12, BHLs11, Bet16, BFK19, Ger21, GKD21, HK08, JFML13, KL09, KH98a, KA07, Kur18, NA12, PZC14, PY22, RT02, Roz01, WC10, Yam11, YD12, ZL12b].
Change-Point
[ADL18, Ger18, KH98b, HH12, BFK19, HK08, RT02, WC10, YD12].
Change-Points [Rai96, Bet16, JFML13, Roz01]. Changepoints [FKK12].
Changes
[IL19, TZ19, ZC19b, AMS+17, DH22, HPW17, LK98, Sha11, Tay05].
Changing [And93a, Joy87, Wie13, WX18]. Channel [SS90]. chaos
[OJHO00]. Chaotic [HW95a, KTL00, LC03, LLS97]. Chapman [Rao14].
Characteristic [JLMb20, DdRSK21]. Characteristics [BHL90].
Characterization [SL04a, GA16]. CHARME [SFK10]. Chebyshev
[KTL00]. check [Jia18]. Checking
[Hok83, ML83, McL94, McL95, MV03, JW16, LL97, UD09]. Checks [PT86].
Cheryl [Bos16]. Chi [Kat12]. Chi-squared [Kat12]. Chichester [Rao17].
Choi [Kar16]. Choice [Duo84, Gao97, HB90, Vel00, AO09, YP06]. Choices
Circular [BG20, DPT12, TKOP20]. Class
[BP07, BB99, CPR18, GZ88, Has82, JS90, Bra13, Bro07, Cha05a, Cle01, Cra03, DLRy08, FZ09, Gir07, GV10, HWBD11, Len16, LLS97, MKS22, MTW04, RZ10, TC05a, Wan09, ZL12a]. Classes [Car85]. classical [Par13].
Classics [Rao16b]. Classification [Rao11, YR92]. Classifying [Pic90].
Climate [Par13, PZ17, ASM21]. closed [Had04, JT11]. Closely [HQ89].
Clustering [WT19, CT10, FP12, RB22, VP12]. Co
[AT99, CRT15, GHI9a, CT06a, Kil11]. Co- [AT99]. Co-Integration
[CRT15, CT06a, Kil11].  **Coefficient**  [AHS06, FT85, Fei20, GKY18, GL94, HB05, LPPS20, LH83, NQ80, QN81, Shi88, Wal87a, Wei85, Zie99, BHL09, CGP22, CL01, FK13, HP14, KL09, Lie12, LP14, PPS14, Sch98, SY11, ZWZ11, ZBD06].  **Coefficients**  [Br16, Hu81, LL05, LTZ20, MB97, QN82, Ray88, UH95, BLL09, FL04, Kri22, MRT07, Nan14, TS14, Wan08].  **Coherence**  [GOV19].  **coherency**  [SH12].  **Cohm**  [BC95].  **Cointegrated**  [BSS17, Cha19, Che09, Dit04, Hoy20, JN19, Mar00, YK06, JPP15, Joh03, KPY22, PRC03, Swe22].  **Cointegrating**  [BK07, Mil10, Mil19, Sch22, TSL08, WW17, Kur11, KA07, SL00, Sun14].  **Cointegration**  [AM07, BHL90, CRT15, Cha16a, Cub95, Dav91, EP94, Has01, HI19, JN19, Joy92, Lev02, MW16, BDM98, BH13, dBCCO22, DHT14, Dit00, FL04, GM15, HMV08, HL11a, HI15, IC05, KA08, LNVK02, LL10, MLS97, PLNL22, Pes07, Vei03, WE07].  **combination**  [Sol04].  **Combined**  [OT98].  **Combining**  [BH13, BFK19].  **Comment**  [CS87].  **comments**  [BH03, DS04].  **commodity**  [KPRN03].  **Common**  [BiS17, EP94, Wes19a].  **Comparative**  [Car85, CG82, Kun11, Lim87, SO97b].  **Compare**  [PT81b].  **Comparing**  [Bau05, CD86, STY97, DL15, ZT18].  **Comparison**  [ADSS18, Bri80, Ehl94, Hög86, LLS02, Lüt85, PSU08, Pes07].  **comparisons**  [MP16].  **complete**  [AV08, DRY21].  **Complex**  [AT87a, WS11].  **Complexity**  [SR17].  **Component**  [Elt94, KP93, MMNT20, RT17c, SH90, AE06, BM04, HW99, KP10, Wal03].  **Components**  [BHL90, CRT15, Cha16a, Cub95, FR83, Hot89, Joy92, KKK18, MMNT20, Sin93, AV08, HLX10, Iac10, Iri82, ME98, PDI2, Pou16].  **Composite**  [BC97, LO16, SS99, ST03, PK13, SBS23].  **Compound**  [DGJ06].  **Computation**  [BM04, Bos96, CS84, McE18, PM92, SL04a, NN21].  **Computational**  [CS87, HH93c].  **Computationally**  [Ish84, SH90, Wes13].  **Computer**  [ZM06].  **computing**  [KM04, Vid09].  **concentrations**  [DA14].  **Concepts**  [Nes16, KP21].  **Concerning**  [Wal95, Wal00].  **Condition**  [HL06, Liu98b, DCC03, HL10, Sel10].  **Conditional**  [AM18, AHP17, BH92, Boi88, Cha16b, Fin16, FRZ01, Gra95, HR02, Hu88, IY03, KOW22, KW12, LM94a, MG08a, Nie15, TT99, AAD22, AF22, AS21, Bla14, BWH19, CH14, GLP10, Hen01a, HL11a, Hon97, HL11b, LLOS08, Lug06, RWZ20, VW15, WS02, Wes13, WR08].  **Conditional-Sum-of-Squares**  [Nie15].  **Conditionally**  [KH01, MMNT20, CS11, EM08].  **Conditioned**  [NB83].  **Conditioning**  [FM85].  **Conditions**  [AY90a, Kam81, Mar92a, SS96c, Spa93a, Spa93b, CS11, DRS21, F KD10].  **Confidence**  [BM81, BW18, CGN15, HW95b, KJ85, Kri18, SS90, Tom87, HK08, Kak99b, LP19, NSL07].  **Connections**  [HB90].  **Consinusoids**  [Has82].  **Consistency**  [DS91, FRR17, JvS95, KK20, Lob97, Mas96, Pet86, ST97, CNR17].  **Consistent**  [BH08, DGH06, EFT16, JP99, Kim91, KR98, MPR91, WW17, WP21, ZG88].
curve [SPH18]. curves [HKVW22]. CUSUM [LTK07, Wie13]. CUSUM-type [Wie13]. CVAR [JN18]. Cycle [Oza82]. Cycles [GA01, HS98, Jan05a, Bou08, CCGA13, Hid07, LP10b, MTW04, PR10, Tri06]. Cyclical [Kun97, Ton82, AR00, Art02].
Densities [Abr87, BDH+18, CD86, HH93c, PR88, Pöt90, AS15, Jih18, Kom99, LL18]. Density [CMK05, CR90, FRP99, GM85, Kim91, KLN18, KLE08, KST95b, LQ20, Neu96, NP96, Rod87, Sak91b, Tom87, ZP20b, BP03, Dat97, Efr19, Efr20, GPMV00, HV80, HK22, HT10, Kak06, KM99, Len16, LLS97, MS00b, MRT07, PP12, PP16a, SA07, WP14, ZKP22].
density-dependent [WP14]. Dependence [AD04, APH86, Ber07, BSG18, CT92, Cox91, Duf81, Ger18, GRS97, GJ01, GMR04, GSSW20, GSTW20, HW95a, HSP87, IL19, KLN18, LKB15, SBL07, VDO95, WS20, AVF98, AG16, BP12, BT13, BCFFT17, GAHT01, Ger21, GOP+12, HK14, Hid07, JT03, KP20, LRS21, LOS12, LG11, MORS21, MS00b, NKC15, Nie05, RT22, Sgl11, SM13b, TT97a, VDD18, ZLC14, ZHO12, MCM15].
dependences [BPN12]. dependencies [SK09]. Dependent [BG20, BN92, CT01, CN86, DLLN15, GOV19, GH19b, HHP84, Hid97,
Distribution

[TC13]. Embeddable [BB99]. Embedding
[Bro95, BL19, CT87a, HW89, Hz07]. Embrechts [Ne16]. emissions
[WCK12]. Empirical [AN92, BBC16, CR90, DH13, DLLN15, GLP10,
JLMB20, LDN19, LH83, NSL07, TP82, Yau12, ZWZ11, ZPZ21, Bra05, CP17,
CCY16, CH21, DdRSK21, Jir16, Kak13, LLOS08, Tew18, YL22]. end
[GKD21, Kur18]. endogeneity [Sun14]. Endogenous [Kur17, Ki98].

Energy [LHR82]. engineering [Rao11, Ter11]. Entropy
[Pol94, SSX18, BLL09, BI12, Bra05, Gir07]. Envelope [Mar20]. Enveloping
[KXS+12]. environment [NLR16]. environmental
[CH11, HWBD11, Rao12b]. epochs [RMSF10]. Equality
[BG95, CF98, HR15, JW16, Jin18, LL18, LBV09, PPS20]. Equation
[Gor18, IP08, LTS3, BDM98, Cle01, WH11]. Equations [DO04, Qui82, SR88,
SR91, SO05, TA88, BM03, CADF11, RY23, Sim08, TP03, Vol12, Zha13].

Equations* [HLMO3]. Equidispersed [MA20]. equivalence [Ioa10].
Ergodic [cS88]. ergodicité [Mok87]. Ergodicity
[AR86, CG19, MG93, AF22, Kri09, Lec05, Mok87, SFK10]. Eric [Rao14].
Erratum [Ano05c, Ano05d]. Error
[AES06, BDM98, Bha93, Dit04, HH93a, IY03, Kab87, KH99, KS19, LR88,
Li20, LP04, NP96, PS06a, Ray88, Sib01, UH95, BGT21, BM04, EFT16,
EM02, FL04, HD908, Kil11, KLN04b, QS00, SAZ13, YLC12].

Error-correction [BDM98]. Errors
[AD84, ADD19, APH86, Ch95, CN86, DH98, FR83, H105, HZF93, JW999,
KK20, LPS99, RT17c, Sin93, TZ02, Wei84, XX18, CL97, CP16a, Dec97,
FB13, FL13, FR07, Ing01, KO04a, KT16, Kat12, KS18, KP08, LL12, LB11,
LLZ222, LL97, Lub99, Psa01, Sch98, SL04b, Sta20, TD11, ZXC22, ZB05].

Errors-In-Variables [AD84, ADD19]. Escobar [Tur18]. Established
[DN95]. Establishes [Ano94]. ESTAR [HMS13]. Estimability [Sel10].
Estimate [AF91, BB87, HH93a, HB90, Kull5, PV98, SS90, Tua99, ZW94,
BD80, Bha97, Gao97, KM03, Sko01]. Estimated [AT86, CD86, FR83,
PT05, SH88a, Wat85, DGP15, DP20, HOS15, Joh03, LC03, QS00].

Estimates [AH92, AV05, BL01, Bha83, BM81, CN86, DS91, Gor81, Huy93,
Kni87, MP90, ST97, TP85, Cle01, DG98, DH22, Duc05, FF13, FG04, HD99,
MP10, MY02, TV02, WP21]. Estimating
[BG20, BM03, CKM05, CT86, CL95b, HH93c, IY03, JC17, KM21, LPPS20,
LHR82, Lu85, MP18, NP96, Pfe94, Qui89, SH90, TA88, mWK96, Yam11,
ZC19b, BFZ02, DKV11, HLMO3, Kom99, Sou07]. Estimation
[AC03, AG95, AM05, Ano21a, AHS06, Bas94, BC01, BKS97, BM13, Bat88,
BO05, BW00, BMY99, BT94, BG00, Ber07, Ber01, BHL09, Bha83, Bha89,
Bha93, BR14, BM91, BLL05, Bri80, Büh96, BN92, CJ82, Ch19, CR90,
CAP94, CWD00, Che91, Ch191, CT87b, Com96, DZ18, Deg87, DM96, Dun81,
DH17, FRR17, FM96, Fer90, FHW94, FSR11, GR81, GL21, GBY17, Ger18,
GPH93, GM85, GRS97, Giu17, GLML16, Gra95, Grif91, HT88, HH93b, HR88,
HLZ23, HD96, Hit92, Hid97, HS04, HLHT94, HZZGH83, HZZF93, HKK15,
HHI18, HA93, Hua96, HB94b, HR95, Huz81, HB05, IMR18, IP20, JLMB20,
Estimation [LOS12, MG00, Ma02, MK93, May22, McC13, MM93, MPR91, MMT98, MS07, Mil95, MB97, MW97, Mur85, Neu96, NQ80, OM17, PC05, PS89, Pet19, PW84, PR95, PS95, Pos05, Pot90, Pou89, QN81, RG89, RA92, Rei94, Rob87, RT17c, SSX18, SM13a, Sch22, SAZ13, SR92, Sha08, She87, Shi93, SS95, SS96a, SL04b, Sib91, SF93, SF05, SHL22, TA88, Tua84a, Tua88, USMS83, US95, VN17, Wah89, WSS04, Wes19b, Whi05, Wil17, YL22, YB06, YR95, ZM01, ZLSY20, ZG85, Zho92, ZW08, ZZL20, ZP20b, vS94, AG16, AB09, And08, AS21, BBC16, BDS12, BP03, BB12, BFK13, BMH08, BH08, CSD12, CPR07, CT06b, CL01, CLL14, DB03, DGH06, DC01, Dat07, DVW08, Efr14, Efr19, Efr20, FHK20, FL04, FNV08, GAHT01].

Estimation [GLL06, GL20, GP02, GP92, Hen01a, HL11a, HP94, HCT94, HI15, HB01, Hu01, Iac10, Iri02, JP99, KHV94, AK06, KM09, KC11, KHS03, KL11, KL13, KL08, KGY18, KP21, KR98, KW12, KOZ12, KA07, LM00, LL06, LMMR08, LLBM+11, LT03, LRS21, LLG09, Lu06, MM22, Mon98, MRT07, NM11, Nie05, Nie11, OJH00, PP12, PD12, PK13, Per04, PY22, PF21, Rho11, RDB14, RZ10, RS17, RB13, SY11, SF98, SO97b, SCW19, ST05, Sun14, TS14, TCI05a, Vel99, Vel03, VY16, VD03, Wan05, WC10, Whi02, WD10, YFL+14, ZC12, ZZL14, ZW12, ZB05, ZT06, Zhu13].

Estimator [AN93, Cam87, GT19b, HIs06, KK20, KL, LH96, MM91, MVS87, Nie15, Och83, Qui00, SK96, ST91, Wan93a, XL02, Zie99, Arv14, BM09, CF08, ErC11, HD98, HS11, Ioa11, Ion22, LR21, MS00b, Sch98, SH12, TT97a]. Estimators [AT87a, AD99, AC18, BiS17, FRP99, Hal92, Hal95, Has93, KEB90, LDH19, PF95, Pet86, Ph94, Pop90, RBY92, Rob83, Sai86, Tua92, Wri95, Zha92, BB70b, BM10, Bra11, Cha05a, HV08, Kak99b, KL10, KS18, LL12, MTF14, NHCP08, PP16a, Rao18, RT09, WHY22, XLT23, ZM06].

etext [Bos16]. Euler [Vij06]. Evaluating [ClI07, Smi08]. Evaluation [LB00, MT90, GB06]. Event [ATT03]. events [GKL11]. Evidence [AN92]. Evolutionary [M685, Md89]. ex [MW22]. Exact [And93b, Fin85, Ma02, Mil95, MA93, NP96, Pem87, Shi88, Thou19, Tua87, vC99, GdSF13, Lu06, Mau02, Sim08, TP03, ZS17]. Exactly [VY16]. Exactly/ [VY16]. Examination [LKN05]. example [Arv14]. Examples [M685, Rao14]. Excel(R) [Mil06]. exchange [LG11]. exciting [CS08]. exhaustion [TY10]. Existence [BLT92, sC88, Cli07, Lat98, Liu89a, Liu89b, Qui82, RWW83]. Exogenous [Bau95, ZKSG22]. Expansions [Cha87, Och83, Tan84, Kak99b, LP04].

Expectation [AC93]. Expectation-Maximization [AC93]. Experiences [MVS87]. experiments [BExW12, Bri12, DZ17]. Explicit [AF91].

Exploring [GOP+12]. Explosion [KLM16]. Explosive [AM18, AHL+18, HB05, Mar20, Rar96, AN08, HLZ23]. Explosivity [FFGM15]. Exponent [ChI07, HS04]. Exponential [AQL89, Che91, Fer90, LH96, Mil84, SF05, AE06, HB01, NM11, NS03, ZB05, Zhu13]. exponentially
[LZ20]. **Exponents** [LC03]. **Extended** [Arb08, PI22]. **Extending** [FP18, Hog19]. **Extension** [ACL01, LL05]. **Extensions** [BGT21, PF21, PSU08]. **Extracting** [EP17, MMNT20, RCLM11]. **Extraction** [BM04, MT15]. **Extrapolation** [LXT20]. **Extending** [BT06, IC05, Mar12, MW22]. **Extreme-Value** [BT06]. **Extremes** [STA03, TT97b].

F [WCK12]. **Factor** [CLY17, GT19a, HN21, HA93, LTZ20, WCG98, ZC19a, BPT02, CS11, HKKW22, KM09, WNS22, ZS17]. **Factor-Augmented** [LTZ20]. **Factorization** [MP18]. **factorizing** [HT10]. **Factors** [EP94, DGP15]. **Family** [AD04, Liu12, APS20, GdSF13]. **Fan** [Wan21]. **Fast** [KD00, KP89, Maz12, JN14, Rig92]. **Favouring** [PS06a]. **feasible** [Erc11].

features [Bra21, TD11]. **feedback** [Li12a]. **Felix** [Rao16a]. **Feng** [Ter14]. **Ferrous** [FFGM15]. **Festivals** [MP84]. **Fields** [Leo13, FPS21, Yua00a].

**Filling** [GS20]. **Filter** [BH91, Kit81, MB97, MP84, SS96c, Wat85, KOZ12, Nag03, SDJ22, WWG09].

**Filtering** [AK90a, AK90b, Azz82, GJ16, KT94b, KD00, Gong07, KD00, PT04]. **filters** [BM04, Maz12]. **Finance** [McC15, McC15]. **Financial** [Ait15, AHW+18, CK22, Hal14, Kim16, Rao10a, SBL07, CC14, Ter11].

**Finite** [CL95b, DJM86, GJ01, Har81, IP80, Sto85, VY90, LV00]. **Finiteness** [FT85, Fei20]. **First** [AOA87, Aue22, BM81, CG19, Hoy20, HHI18, Jas03, JHL12, KY09, KBB90, MM91, Mur85, Och83, SH88b, Tua92, GH03, Kak99b, Lug06, NS03, RSW08, ZB05]. **First-** [Hoy20].

**First-Order** [AOA87, CG19, HHI18, Jas03, KBB90, MM91, Och83, SH88b, Tua92, JHL12, KY09, GH03, Kak99b, Lug06, NS03, RSW08, ZB05]. **Fisher** [KM90, KM04, Wan93b]. **Fisz** [FNV08]. **Fit** [AY96, CG82, EF06, Pap05, Sai83, Sch16, Vel94, And97, AS00, CR99, DD04, Fan05, GF15, Nis09, Pre98].

**Fitted** [Ioa10, KLN04b]. **Fitting** [APH86, Bha89, Bha93, CN17, Fin84, GS21, Hu82, KS08b, Kit81, PT82, PPT93, BP11, EF14, MR18, ZPZ21]. **Fixed** [CPR18, EV19, HV08, HI11, LL95, Wels19a, HI15, ILT14, KT16]. **Fixed-** [HV08, Wels19a, HI15, ILT14, KT16]. **Flatness** [Dro07]. **Flexibility** [LM94b].

**Flexible** [MV03, PBS03, SPA20, SBS19, Qia14]. **Flood** [BHL90]. **Florida** [Lat17]. **Flow** [Hoy20, GSO+17]. **flows** [EM08]. **Following** [FK04, FK99].

**Forecast** [PS06a, KLN04b, MP16, MO02]. **Forecasting** [AQL89, AMZ13, CJS82, Car85, GH11, GZF86, JA81, LWL93, MP84, NNC91, RA92, SS82, Ula93, Wil16, mWK96, ZC19a, CSD12, HW09, Jan10, Vuj06, Bos16].

**Forecasts** [ADSS18, KF08, PS07, WS02, Hal12]. **foreign** [LG11].

**Forgetting** [LH96, BPT02]. **Form** [Hid92, FL04, Had04, Lug06]. **Forms** [Abr87]. **Formula** [BF97, Kan87, FZ90]. **Formulations** [DN95]. **forward** [LT03]. **Foundations** [Kar16, Wan21].

**Fourier** [Rig92, DR11, FL00, HK17, HC20, KT94b, PLNL22, Sto85, Sto87, Sto90, TAM11, VVD18, Wa100, Yaj89, YLC21]. **Fourier-PARMA** [TAM11].

**Fourth** [FP16, Kim91]. **Fourth-Order** [FP16, Kim91]. **FPE** [De 98b].
Fractal [FHW94, PV98]. Fractional
[ANW93, AN94, Che93, Fin16, GA08, GJ80, GZW89, GZW94, HMV08, Hos05, HI19, JN18, KPT19, KPT21, KT01, Nie15, Rei94, VDO95, Vil01, Wri95, BB07a, BG00, Dit00, FB13, GA04, Hua12, HI15, HB01, ILT14, JN14, KM09, NM11, PT02, Sim08, ST05, Ve03, Ve07, Vo12, ZT06]. Fractionally
[CAP94, Chu96, DH98, Dit04, Has93b, HR95, JN19, KH98b, PP88, CP16a, GM15, Nie11, PR98, Pos08, SH09, Tre13, Tsa07]. framework [BDM98].

Francis [Nun20, Wan21, Yao20, Zha13]. Free [HH16]. French [Mok87].

Frequencies [MW16, ZM01, ZG88, dBCCO22, DH13, HD99]. Frequency
[ CZ19, Cha19, CWD00, Cub95, GOV19, GH19a, HH93b, Hua96, HB93, HB94a, Kak13, KT94b, Kim16, LLMR08, PD12, Pra82, Qu00, SR92, ST97, Tho19, Tua86, Won97, ASM21, BG00, BFK12, BFK13, CR99, CK22, FF13, FP12, GM15, Has13, Jen12, Jin18, LL06, Lev02, LK98, LLL22, Mil10, MTW04, RDB14, RT17b, SAZ13, Tan23, Wan16, Whi02, YFL14, Yua00a, Whi05]. Frequency-Domain [SR92, Jin18]. Frey [Nes16]. full [Kur11]. Fuller
[FA03, KLN04a, AN92, CHLT15, Ioa10, LKN05, OT98]. Fuller-Type
[AN92]. Function [AM80, BB95, Bat88, Bha86, CS15, Cho91, Del96, HT99, Kan87, Kav93, Lii85, MG00, MA93, MW97, Pei84, SS89, BM10, Cav14a, Che06, CMG08, DC01, DRSK21, Fos13, HLZ23, KH98a, KGY18, LL06, LLLB+11, OJHO00, PLNL22, RT17a, TY10]. Functional
[AHP17, CL01, CR18, GHHK18, HKK15, KKK18, LTZ20, PP97, RS19, RP20, ZP20b, BCD18, BP18, HR15, HKVW22, KR13, LRS21, PPS20, RS17, RWZ20, SY20, Wan08, ZHHH22].

Functions [BW18, BN92, Eng84, Gri91, Hua88, JvS95, JLMB20, JC17, Mr19, Pap94, EDD17, FKD10, GL06, Jr16, WL11, ZSW22]. Functions-Based [JLMB20]. Further [BH03, IP20, Lay84]. Future
[LX96, PM92, VY90, Li06].


GARCH [ZLY06, AB09, AD04, BC01, CPR07, CL00, CK15, DQ10, FLO06, Fin16, GM15, GLML16, GLP10, HT99, HK20, HA21, Kar01, KPS04, Kim16, KOW22, Kri09, LLOS08, LKB15, LLL13, LLZZ22, Liu12, MKS22, MS08b, Mic20, NLL12, PS01, ZR10, SW21, SY20, ZZ22, Zh10a, Zh2a, ZL12a, ZW12, XCC22, ZPZ21, Zh11, Zhu13, ZL20]. GARCH-in-Mean
[CK15]. GARCH-SM [LL08]. GARCH-Type [Fin16]. Garcia
[Po17]. Garcia-Hiernaux [Pou17]. CARMA [WCG98].

Gaussian
[AB99, APS20, And93b, AA20, ASK15, Bar00, BCFFT17, Bot08, Cha16b, CK13, CCY16, Cra01, DN09, DZ18, Dic82, FHW94, GdSF13, GRS97, GV10, GL20, GS13, HM13, HK22, HHH3c, Huz07, JP99, KT94a, Kak96, Kak99a, KMS15, Kom99, Kuy85, LT17, LON19, LLBM+11, LM88, LT92, Mar12, Nagi03, Neu96, NS13, Pop90, Por87, PS95, Pou88, Rai06, SB19, SM19, SA07, Spe10, SC97, ST91, TCCG19, Vel99, Vel03, Wal95, YB06].

Gaussianity
[Hin82, TW02, Won97, Yua00a]. GDP [ZC19a]. General
[ABT18b, And93b, CR90, DK17, FN97, Had95, HH93a, Hua90b, Liu89a, Pfe94, Pri00, Spa93a,
Spa93b, BI12, CK13, FZ09, GV10, KP20, Ken12, LV00, WD10, ZL12a.

General-Lag [And93b]. Generalised [KPT19, KPT21]. Generalized
[AH92, AHP17, Bol87, BR06, Cho91, Chu96, FK04, GZW89, GZW94, HL11a, HN21, JR22, KHS03, KP90, Len16, MN95, NKC15, Pap94, PS95, RBY92, TH12, TV83, ZLP19, ZXC22, Bra11, Bro07, DLPP14, FK99, HL17, Kak13, LL12, YL22].

general-risk-in-mean [YL22]. Generate
[Gra88, KT01, KF08]. Generated
[HW95a, JL83, KLN04b]. Generating
[Bar87, SS89].

Generation
[BI09, She88].

Genetic
[Gae00, BP11, CGM08, UT12]. Geometric
[BS15a, MG93, Lie05, Mok87, RNI13, SFK10]. geometrique [Mok87].

Geometry
[RMT90, vG99].

George
[Wil16].

Gerald
[Tur18].

Geweke
[HDB98, NH19].

Ghosh
[Ter14].

Gibbs
[MT94a, PS99].

Giles
[Cao19].

Gilles
[McC15].

Gini
[CS15].

Giovanni
[Leo13].

Given
[And87, BI09, Pot90, SS89, ASK15].

GJR
[XZ22].

Global
[NNC91, EP17, VN17].

GLS
[Cha15a].

GO
[ZW12].

GO-GARCH
[ZW12].

Goodness
[AY96, And97, CG82, DdM04, EF06, Nis09, Pre98, Sch16, Vel94, AS00, CR99, Fan05, GF15].

Goodness-Of-Fit
[AY96, EF06, Vel94, Sch16, And97, DdM04, Nis09, Pre98, AS00, CR99, Fan05, GF15].

GQARCH
[YSX + 22].

GQL
[MS08a].

Granger
[ADD19, GH19a, Lay84, Tau23, YK06].

Granville
[McL17].

Graphical
[CV06, EDD17, HG91, BPN12].

graphs
[BBK23, WL11, WR08].

Gray
[Kil18].

Gregory
[Wil16].

Greta
[Wil16].

Group
[DF80, Kra16, Nun20, Wan21, Yao20, Zha13].

grouping
[WWW12].

Groups
[Ala89].

Guest
[LT18, NH19].

Guide
[Tur18].

Gwilym
[Wil16].

H
[Lat17, Nun20].

Hahn
[Tur18].

Hall
[Lat17, Rao14].

Hall/CRC
[Lat17].

Handbook
[Hal12, Lat17, Rao10a].

Hannan
[Ano94, Pri94, Rob94].

hard
[Qui15].

Hardback
[Lu18, Mcn15, Neš16, Nun20, Kar16, Yao20].

Hardcover
[Bos16].

harmonic
[Iri02, ME98, Wal03].

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[HH20].

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[Joy87].

harmonizable
[WS11].

Harry
[Mcn15].

Harte
[Cra03].

Harvey
[Hal14, HM03].

Having
[SS95, SS96a, Bar00, KS18].

Hawkes
[EDD17].

Haywood
[McL17].

hazard
[GG08].

Heavy
[GRT17, GZ15, Hal14, JMP16, YL20, BM13, GL20, HPY02, JMP12, KW04, Kri22, MJ12]. heavy-tail
[BM13].

Heavy-Tailed
[GRT17, JMP16, YL20, GZ15, GL20, JMP12, KW04, Kri22, MJ12]. HEGY
[dBC07].

Heidelberg
[McC15].

hemispheric
[EP17].

Henry
[Kil18].

Heterogeneity
[CK22, EV19].

Heterogeneous
[BCCR19, Jas03, Wes19b].

Heteroscedastic
[GYK18, KH01, Wei86, CS11, EM08].

Heteroscedasticity
[TT99, Hen01a, Lug06, RWZ20].

Heteroskedastic
[Bo18, MMNT20, KYP20].

Heteroskedasticity
[AM18, AHP17, BH92, HM19, LM94a, PX06, FRZ01, HK14, HL11a, Hon97, PY22, Wes13].

Heteroskedasticity-Robust
[HMW19].

Hidden
[CWD00, FR97, ZM01, ZC19b, ZG88, BF10, FRZ01, Spe10, WWW12, Lu18].

hierarchical
[DC01].

Hiernaux
[Pou17].

High
[BFK12, BF13, GT19a, Hua96, Kim16, PA23, Wah89, XX18, Yu07, ASM21,
[20] RSW08, SB19, Ter11, Tsa07, VN17, Wan09, YD12, ZWZ11. Inferences [MS08a, PZC14]. Infinite [BR06, Kni87, KT94c, KT01, Nas93, Pöt90, Bha97, BB14, CZ12, Hii13, KS18, KP08, LV00, LM08, MR12, ZL12a].

Infinite-Order [BR06]. Ininitely [GMLS15]. infinity [NN21]. inflated [JLL12]. Inflation [BS15a, MT15]. Influence [Bon05, DZQ10, JWW99, Zha04]. Info [Ano16a, Ano16b, Ano16c, Ano16d, Ano16e, Ano16f]. Information [Ano17a, Ano17b, Ano17c, Ano17d, Ano17e, Ano17f, Ano18a, Ano18b, Ano18c, Ano18d, Ano18e, Ano18f, Ano19a, Ano19b, Ano19c, Ano19d, Ano19e, Ano19f, Ano20a, Ano20b, Ano20c, Ano20d, Ano20e, Ano20f, Ano21b, Ano21c, Ano21d, Ano21e, Ano21f, Ano22a, Ano22b, Ano22c, Ano22d, Ano22e, Ano22f, Ano23a, Ano23b, Bra16, DNL81, GL94, HT93, KM90, LX96, LW19, Pon06, Wan93b, Ano16a, Ano16b, Ano16c, Ano16d, Ano16e, Ano16f, Ano16g, Ano16h, Cha16b, GB06, GG07, HOS15, Ioa11, KM04, Li06, Ma12, NHCLP08, PS00, PSSS09, TH12, WL98]. INGARCH [FF10, PBSO23, SBS19]. Inhomogeneous [GL21]. Initial [AK90a, HL06, Mar92a, SS96c, Swi90, DCCL03, FKD10, HLT10, Sel10].

Initialization [SS96c]. Initializing [BH91]. INLA [Rao17]. Innovation [FP16, JO06, LWL03, KGY18, Sen07]. Innovations [AB86, BD92, GRT17, LM88, Mar00, MB97, BM13, BH08, DdM04, JLL12, Kri22, MMM22, NS13, NS03, QR98, ST05, TP03, TWVB00]. Input [OM17]. Inputs [Bau05, Li93, Tig85]. Insensitive [vS94]. instabilities [MP16]. Instability [Lee16]. Instantaneous [Lay84, BS02]. Instrumental [Hal92, Hal95]. Integer [ABT18b, AOA87, DK17, FLO06, GMLS15, Gor18, HA21, JGY91, Mic20, NR07, Sch16, BMH08, EMNR09, JLL12, KY09, KT11, KL09, Lat98, MT14, NLR16, ZBD06, Zhu11]. Integer-Valued [ABT18b, AOA87, DK17, FLO06, GMLS15, Gor18, JGY91, NR07, Sch16, HA21, BMH08, EMNR09, KY09, KT11, KL09, Lat98, NLR16, ZBD06, Zhu11].

integrals [San17]. Integrated [dBCRT19, Cha15a, CAP94, Che09, Chu96, Cor95, DH98, GH19a, GH91, Has93b, HN93, HR95, HK98b, LX01, BDL08, dBCO12, dBCCO22, Cha15b, CP16a, GMP15, JPP15, KP10, Nie11, PR98, Pos08, SH09, SL04b, ST05, Swe03, Tro13, Tsa07, Wan16]. Integration [BL13, CRT15, Che93, AT99, CT06a, GA04, GA08, HLX10, ILT14, Kil11, Sme15]. integro [WH11]. integro-difference [WH11]. Intensity [GL19].

Inter [GJ02]. Inter-Trade [GJ02]. Interaction [Ter85]. Interactions [ASJLZ19, HL18]. Interactive [EV19, Wes19b]. Intercepts [Lim92].

intercorrelated [HCT04]. intermittency [GAHT01]. Interpolation [Fra84, Kas82, LXT20, Mar07a, Pou89, Tan81]. Interpolators [BB95].

Interquartile [Yua00b]. Interval [ADSS18, HHI18, HP14, KGY18].

Intervals [BM81, BDD95, CGN15, HR93, Kab99, KH01, SLL+20, Tur18, ZC19a, AMZ13, GLP10, HK08, KH04a, Kak99b, KCW22, MO02, NSL07, RR09, Vid04, Vid09]. Interventions [FF10]. Introduction [GJ80, KOC15, Lu18, NH19, Rao16a, LT18, Bos16, Tur11]. Introductory
Invariance [Hos05, AS00, Gir07, PF21]. **Invertible** [BH94, NR93, Pic82]. **Inverse** [AB99, BB95, Bat83, Bat88, Bha83, EF06, Had95, Kan87, RG89, Had04, MR18]. **Invertibility** [BH94, NR93, Pic82]. **Invertible** [Bar87, CT96, BL21, Pos08, RB13]. **investigate** [BPN12]. **Investigation** [BM89, Che93, HH81]. **Irregular** [KS08b, Mil19]. **Irregularly** [MVS87, SS96b]. **Irreversibility** [Cox91]. **ISBN** [Aue22, Bos16, Cha16a, Hal14, Kar16, Kil18, Lu18, McC15, McL17, Mcn15, Nea13, Ne16, Nua20, Omb13, Pou16, Pou17, Qu15, Rao14, Rao16a, Rao16b, Rao17, Ter14, Tur18, Wan21, Wil16, Yao20, Zha13]. **ISBN-13** [Pou16]. **Isotropic** [LHR82]. **ISSN** [Cao19]. **Issue** [Ano16a, Ano16b, Ano16c, Ano16d, Ano16f, Ano16g, Ano16h, Ano17a, Ano17b, Ano17c, Ano17d, Ano17e, Ano17f, Ano18a, Ano18b, Ano18c, Ano18d, Ano18f, Ano19a, Ano19b, Ano19c, Ano19d, Ano19e, Ano19f, Ano20a, Ano20b, Ano20c, Ano20d, Ano20e, Ano20f, Ano21b, Ano21f, Ano21d, Ano21e, Ano22a, Ano22b, Ano22c, Ano22d, Ano22e, Ano22f, Ano23a, Ano23b, NH19, RW17, BDP21, CH11, LT18, SO12, KOC15]. **Issues** [HN80, PS99]. **Itô** [Kim16, YSX22]. **Iterative** [Gri91, KT94b, MW97, CGM08]. **IV** [DHT14]. **IV-based** [DHT14].

J [Ano21a, Fei20, Nei16, Rob94, Tur18]. **James** [Cao19, Pri94]. **Jann** [Cha16a, Ter14]. **January** [Tay18b]. **Jenkins** [Wil16]. **Jennings** [Bos16]. **Jerez** [Pou17]. **Jersey** [Wil16]. **Jianqing** [Wil21]. **Joe** [Mcn15]. **Johansen** [PLNL22]. **Johansen-type** [PLNL22]. **John** [Bos16, KOC15, McL17, Rao16b, Rao17, Tur18, Wil16, RSVM15, Sav15]. **Joint** [BW18, Hal92, PY22, PS06b, Sen07, ST04, WW15, GA04, VW15]. **Jointly** [LK21]. **Jose** [Pou17]. **Journal** [KPT21, Ano97b, Ano99c, Ano02, Ano03, Ano04, Ano05b, Ano06a, Ano07, Ano20g, LT18, NH19, Tay20, Tay21b, Tay22a, Tay23]. **JTSA** [KOC15, BDP21]. **jtsa.12460** [KPT21]. **Julio** [Rao16a]. **Jump** [LV91, Mar92b, SHL22, VADG04]. **Jump-diffusion** [SHL22]. **jumps** [LLL22, SCW19, YFL14]. **just** [KP08, ZL12a]. **Kalman** [BH91, MP84, SS96c, WWG09, Wat85]. **Katerina** [Ano21a]. **Kay** [Qui00]. **Kernel** [BB87, Com04, FRP99, HV92, KC96, KH04b, SSX18, BFK13, PS21, Sko01]. **Kessler** [Zha13]. **known** [GA04]. **Kolmogorov** [Gom07]. **Koopman** [Cha16a]. **KPSS** [Has01, KT10, MW16]. **kriging** [RT17a]. **Kronecker** [Liu92]. **Kulahci** [Bos16]. **Kulik** [Ter14]. **Kullback** [MR18].

L [Bos16, Dat97, Fei20, Kil18, Lu18]. **Lad** [YL20]. **Lad-Based** [YL20]. **Lag** [ASJLZ19, And93b, Büh96, CAP94, DF80, GP02, TY00, Vi101, BI12, BFZ02, Kil98, LK21]. **Lag-Window** [Büh96]. **Lagged** [HHK15, Mar07b, RS19, RP20]. **Lagrange** [AN94, Lju88, OT98, Tua86, Tua87, ZS17]. **Lags** [GL94]. **Langrock** [Lu18].
Laplace [DGJ06]. Large [BL01, Cha95, Cha05a, FG04, KP93, Zaf08, BBK23, GBY17, GP02, KM09, WJM11, WP21, Yao20]. Large-scale [Zaf08].


[AT87a, Bai94, BB12, Bri80, FRS11, Gra95, Hil13, Hua90a, HB05, KP90, KS19, LM00, LH96, LDH19, MW97, Pem87, Pet86, PS95, RBY92, Sto19, TP85, WD10, ZZZ120, FG04, HOS15, HL11a, Ing01, Ioa11, KHS03, KF08, LL12, Li12b, TV02, Wal03]. Least-Squares

[Hua90a, HB05, KP90, LM00, Ioa11]. Leave [Pro03]. Leave- [Pro03].

Lecture [Leo13]. Leibler [MR18]. Length

[Hua90b, Vi01, DG98, GP02, KP13, ZKG22]. lengths [DL15, Jin18, LL18].

Level

[CHS17, FHW94, SH90, TSL08, ILT14, LLS02, LZZ22, Mar12, McC13, Tri11]. level-crossing [Mar12]. Levinson [Hua90a, KT01]. Levinson-Type

[Hua90a]. Lévy [Fin16,EK13,WHY22]. Lévy-driven [WHY22]. Li


Likelihood [ABT18b, AM80, Bao05, Bau05, Bro07, Deg87, FM96, FK04, FDK10, Huz88, IP20, JWW99, JC17, LM04, LDN19, Li20, LB00, MA02, MS07, MM91, Mi95, MA93, NS03, RB92, SK96, Sh139, ST99, Tua87, Ver87, YB06, YD12, ZL12b, AB09, AS21, BBC16, BMH08, CG07, Cavia14a, Choa06, CD09, CD12, CLL14, CVC16, CH21, C14, Cle01, DB03, GdsF13, GLP10, GL20, HLM03, Kak13, Kur11, LD04, Ma02, NSL07, OJHO00, PS21, PK13, Per04, PF21, PW05, RSW08, SF98, SBS23, TP03, TC05a, Yau12, ZWZ11, ZC12, ZB05, ZP221, Zhu13, RA92]. Likelihood-based [Bro07, Kur11].

Limit

[BT94, Cha91, Chu12, GP06, Kee97, Leo13, Mor83, Oza82, Sto58, Ya89, ZL12a, Arv14, AA20, BT13, BDL08, BP18, FPS21, KL10, LP14, RB13, Sta20].

Limited [Gor81]. Limiting

[Cha15a, LD04, Mic20, Tia88, Yab12, GPRV00, Sh19, WJM11]. Limits

[Hog19, KS08a, GV10]. Lindner [Zha13]. Line [CJ82, HH93b, DA14].

linéaire [Mok87]. Linear

[And87, ADD19, Bai94, BB95, Bat83, BSS17, CR90, Chi91, DN99, DH98, Fiu85, FK04, FP16, FS94, Gor81, HHP84, HIP87, Has00, Has01, Hogg86, Jv895, KOV94, KP89, KS19, LM4a, LLG09, LXT20, LM94b, MB97, MT90, NR93, OJ03, PS89, PT81a, PW89, Pri80, Rao05, SS89, SX18, Sib01, ST85, TA88, Tho19, Tig85, TV83, Tsa88, TW89, USMS83, XX18, ZG85, BDS12, BF97, Bha97, BB14, BB07b, BM03, BM09, DGK14, Dat97, FK99, FPS21, FM98, GH11, HLT10, HMV08, HPW17, Jen12, KPRN03, KL04b, KR98, Kri22, LL12, LLY14, Mar12, MJ12, MP10, MZW09, Mok87, MWM97, NHCL08, RT09, Sel10, Sim08, Sun14, kTR98, TZ22, VN17, ZM06].

Linearity [Cox91, Hin82, Kil16, O’B87, PP97, RG80, Sak91a, TLG93, Won97, Yuan00b, TM98, Yuan00a]. Lines [HQ89]. Link [HK90, EDD17].

Ljung [Wil16]. LLC [Num20, Yao20]. LM [Kil16, NR11]. LM-type

[NR11, Kil16]. LME [FFGM15]. load [CT10]. Local [Aud05, BSG18, Bra16].
CL06, DVW08, Iac10, KT16, Kur11, LT17, LRS21, LLG09, Mas96, Nie11, PP99, SP08, SH09, Vel00, Zha04, BCFFT17, BP18, DK13, FPS21, Tri11. **Locally** [Büh06, CN17, HC20, JLMB20, PP16b, ST03, SP08, Tay03, WS11, DG98, GS13, HK17, Kl08, MKN22, Tan09]. **Location** [Ger18, Li20, MM93, HS04, Rao08]. **Location-dependent** [Rao08]. **Log** [Jan82, SP02, AO09, Ioa10, MRT07]. **log-periodogram** [AO09]. **log-regression** [MRT07]. **logit** [BWH19, WC14]. **logit-beta** [BWH19]. **Lognormal** [SF11]. **Logspline** [KST95a, KST95b]. **Lomb** [LLMR08]. **London** [Leo13, Nun20, Ter14, Yao20, Zha13]. **Long** [AVF98, AV05, AM07, BCCR19, BT94, Ber07, BK19, Com96, Cox91, Fin16, GPH83, GRS97, GJ80, GSS17, GH91b, Has94, Hen01b, HH05, HB93, HB94a, HB94b, IL19, JMP16, Jen04, KPT19, KPT21, KPS04, KCW22, KE88, KLN18, KS19, LDN19, LKB15, LPPS20, LDH19, Loh97, Luh99, MORS21, Mar00, PC05, Ray93, ST88, Sib01, TZ19, VDO95, WCG98, YK06, AG16, AR00, Art02, BP12, BT13, BDS12, BC02, Bet16, Bon08, Bro07, CCGA13, CL97, Cra03, Deo97, DHJ12, Erc11, GAHT01, Ger21, Hen01a, HS04, HDB98, HD99, HC00, HB01, Hur01, JMP12, KP15, KP20, KP13, KS18, KW12, LV00, LLBM+11, LRS21, LG11, McL13, MJ12, MS00b, MRT07, NM11, Nie05, NSL07, RT02, RMSF10, RS17, Sha11, SK09, Sou07, ST05, Tau23, TT97a, Tew18]. **long** [TC05a, WC10, Wri98, Yam11, Yau12, YD12, Ter14]. **Long-Memory** [BT94, BK19, GJ80, HB93, HB94a, HB94b, JMF16, Jen04, KPS04, KE88, LDH19, Luh99, Mar00, Ray93, ST88, HH05, Sib01, WCG98, BDS12, BC02, Bon08, Bro07, Hen01a, HDB98, HD99, HC00, HB01, JMP12, KP12, KP13, KS18, KW12, LV00, LLBM+11, LRS21, Nie05, NSL07, RT02, Sha11, SK09, ST05, TT97a, Tew18]. **Long-Range** [Ber07, Cox91, GRS97, KLN18, LKB15, Ray93, VDO95, AVF98, AG16, BP12, BT13, Bet16, GAHT01, Ger21, KP15, KP20, LLBM+11, LRS21, Nie05, NSL07, RT02, Sha11, SK09, ST05, TT97a, Tew18]. **Long-Range-Dependent** [PC05]. **Long-Run** [YK06, CCGA13, RS17, Tau23]. **Long-term** [KCW22]. **Longitudinal** [Fok10, IJ99]. **Look** [Lit82]. **Loop** [Che95]. **Louis** [Tur18]. **Low** [And93b, Azz81, Hua96, HB93, HB94a, FM04, MTW04]. **Low-Frequency** [HB93, HB94a, MTW04]. **Low-Lag** [And93b]. **Lower** [Kab87, Wan05]. **LSE** [Tan87]. **Istr** [DE07]. **Ltd** [Rao16a]. **Lund** [Lat17]. **Lyapounov** [Cli07]. **Lyapounov** [LC03]. **Lydia** [Bha82]. **Lying** [FM96]. **Lynx** [Lim87].

M [AH92, Poi16, Wil16, HPW17, Kap05, Kee97, HL18, MO02]. **MA** [RTW14, Arv14, MP18, Wan08, Yab12]. **MA-Sieve** [MP18]. **Macdonald** [Lu18]. **machina** [MW22]. **Macroeconomic** [GA01]. **Magnitude** [Wri95]. **mail** [RSVM15]. **Management** [Ne16]. **Mandelbrot** [Fin16]. **Mann** [Mau11]. **Mann-Whitney** [Mau11]. **many** [KCW22]. **Map** [HW95a]. **maps** [RCLM+11]. **Marco** [McL17]. **Marginal** [DG20, DH17, LQ20, Log04, Cha16b, GdSF13]. **Marginals** [SH88b]. **Marinucci** [Leo13]. **Market** [Pra82, WW17]. **Markov**
[Fei20, Lu18, AF22, BF10, BBKL17, BS15b, Bra21, Cav14a, Cav14b, FT85, FRR17, FR97, FRZ01, HLHT94, KR98, LK21, Liu12, MT94b, PS03, PS06b, Smi08, Spe10, Ton81, VADG04, ZKG22, ZS01, ZJ06]. **Markov-Switching** [Liu12, Smi08, Cav14a, LK21, PS03]. **Markovian** [BCT15]. **Marta** [Rao17]. **Martinez** [Rao16a]. **Martingale** [HP92]. **massive** [KC11]. **matching** [KH04b]. **Mathematical** [Ano94, Leo13]. **Mathieu** [Zha13]. **MATLAB** [Rao11]. **Matrices** [Deg87, McE18, MIN+16, BB14, KM21, MP10, SA07, WJM11, WP21, Yao20]. **Matrix** [CMK05, Had95, KM90, MP18, Sak91b, GB06, GG07, Had04, HT10, KL11, KM04, Len16]. **Maurice** [RTW14, RW17]. **max** [KOZ12]. **max-stable** [KOZ12]. **Maxima** [Kri22]. **Maximization** [AC93]. **Maximum** [Bau05, BLL09, BI12, BMH08, Cle01, DB02, Deg87, FM96, IP20, Li20, Ma02, MS07, MM91, Mi95, Per04, Pol94, RBY92, SK96, Shi93, TC05a, Tua87, YB06, ZC12, ZB05, AB09, AS21, CLL14, GL20, HLM03, LD04, PS21, PF21, SF98, ZB02, Zhu13]. **Maxwell** [MA20]. **McAleen** [Tay22b]. **McElroy** [Aue22]. **MCMC** [NR07]. **McNeil** [Mes16]. **Mean** [AD04, BG20, IP08, IY03]. **Medal** [Ano94]. **Median** [Lug06, Zie99]. **Median-Unbiased** [Zie99, Lug06]. **Means** [Dun81, WES19a, Bet16, CGM08, HR15, TT97a]. **Measure** [Bat83, Bha93, Pic00, Wan16]. **Measured** [GJ06]. **Measurement** [KK20, KS19, Sin93, WTLS17]. **Measurements** [AF91, GSO+17]. **Measures** [GGSW20, GSTW20, BCFIT17, GMP15, Hos01, RCLM+11, VVD18, Wyl08]. **Measuring** [PS07, Zho12, Jan05a]. **mechanism** [BDM98]. **Medal** [Ano94]. **Memorial** [KOC15, BDP21]. **Memory** [AV05, AM07, BCCR19, BT94, BK19, Com96, CK15, Fin16, GPH83, GRS97, GJ80, GSS17, GH19b, Has94, Hen01b, HB93, HB94a, HB94b, HR95, JMP16, Jen04, KPT19, KPT21, KPS04, KE88, KS19, LPPS20, LDH19, Lob97, Luba99, Mar00, RW17, Ray93, ST88, T219, AR00, Art02, BSD12, BC02, Bou08, Bro07, CL97, CCY16, Cra03, DGH06, Dec97, Ecc11, Hen01a, HS04, HH05, HDB98, HD99, HC00, HB01, Hur01, Iac10, JMP12, KP13, KS18, KW12, LV00, LLL13, Mc13, MJ12, MRT07, NM11, RMSF10, RT09, Sib01, Sou07, TC05a, WC10, WCG89, Wri98, Yam11, Yau12, YD12, Ter14]. **messy** [Mil10]. **Metals** [FFEM15]. **Method** [Aok91, Bar87, Bau05, HH93c, Hoke83, JO06, OM17, Pfe94, XY89, Bra11, HT10, Kak13, KM09, Kom99, MTJ14, MR18, PW05, RCLM+11, ZW12, Jan05b]. **Methodological** [SW86a]. **Methodology** [MS92, WH19, YL91, AV08, GAP09]. **Methods** [Bau05, Bra16, Hal94b, HCG91, KSO8b, KP98, Neu96, PZ17, PT81b, Pou17, Rao14, Yak87, Zha13, CG07, CR15, DRY21, GH11, GJ16, LL18, Lu06, Par13, PY22, Rao10b, Rao12b, RT17b, RT02, SH09, SO97b, Tsao7, Ter14]. **Metric** [GMR04]. **Michael** [Tay22b, Zha13]. **Michela** [Rao17].
microrheology [DMHF12]. Microsoft [Mil06]. Miguel [Pou17]. Mild [FFGM15]. Mildly [AM18]. Minimal [Psa08, DKV11]. minimax [XLT23]. Minimum [CT06b, DZ18, Hua90b, CHLT15]. Mink [Ter85]. Mis [Has94, LR88]. Mis-Specified [LR88]. Missing [Efr20, Nas94, Pou89, AK10, Bou05, BB12, Efr14, Efr19, SS98]. misspecification [STY97, KLN04a]. misspecifications [HL11b]. Misspecified [Bra22, Hal94a, EFT16, SL97]. Mixed [CZ19, Cha19, CH15, GH19a, Hoy20, KST95a, MP90, MW16, Qui15, SBS19, Tho19, WL05, Che06, GM15, Mil10, RN12, SAZ13, Sta20, WCK12, WWW12, Zhu13]. Mixed-Frequency [GH19a, GM15, Mil10, SAZ13]. Mixed-Norm [CH15]. Mixing [Arb08, VDO95, Lie05]. Mixture [Ber01, KMS15, AR10, BF10, CT10, HK22, LLL13, RB22, ZLY06]. Mixtures [DFR21, JL83]. Mode [CR90]. Model [ASJLZ19, AB86, And93a, AVW16, Ber01, Bha83, Bha89, Bha93, CJ82, CN17, CT87a, sc88, CT01, DO04, DB98, De 01, De 91, DS91, Elt94, Fer90, Gae00, Gj06, GSS17, GSSW20, HW95b, HCH00, HW89, HH81, HP92, HK20, HT93, Hur01, Huz88, IMR18, IP20, JGY91, JN18, JN19, KMS15, Kap01, KE88, KBB90, Kit81, LW91, Lii85, LS06, Ma02, MP87, Mcl93, MV03, MA20, MG93, MN95, MW97, Mur85, NBQ16, Pap05, PS89, Pet86, PW84, PD02, PW89, Pou86, Pra82, Ray88, RBY92, Rei94, SS89, SK96, SPA20, SR91, SH90, Shi88, Sib01, SO05, SML22, TCCG19, Tmn87, Tua84b, USMS83, WTLS17, WCG98, XHN17, YRR95, ZW08, AR10, Arv14, AA20, BHL811, Bra22, CSD12, Cha15b, CLY17, Che06, CLL14, DE07, EFT16]. model [EM08, HMS13, HC04, HS11, Joh03, KT11, Kii11, KC10, KR13, Kri09, LPZ15, LP19, MKS22, Mau02, McC13, MW22, Mok87, NS03, PZC14, PK13, Per04, PH02, PW05, Qia14, Rao08, RN12, RN13, RB13, Sim08, SW21, SCW19, SY20, SBS23, Tr111, Unn04, UT12, VADG04, WLC12,Wie13, WC14, XZ22, YLC21, YL22, YP06, YLC12, YSX+22, ZS01, ZS17, ZPZ21, Zhu11, ZL12b, ZLY06]. Model-Adaptive [XHN17]. modéle [Mok87]. Modelling [Aka80, BS98, DN95, Fok11, GT19a, GZF86, HL18, KP20, LZZ22, Mcn15, Ray93, SLL+20, ASM21, EDD17, Hal13, HL17, HK22, HA21, Omb13, ZP20a, Tur11]. Modelling [Aok91, BS15a, CCGA13, CS15, CZ19, CV06, JA81, KWPV12, LV00, LM88, LT38, LM94b, Nan14, Ott88, Pou16, SBSL07, ZJ06, AV08, BPT02, BL13, Cha99, CLY17, CG11, LR02, SLL97, Tri12, UD09, Rao05]. Models [AC93, AB99, AG95, AF16, AT87b, AR86, ABT18b, AQL89, AD99, AH92, AM80, AD84, And92, Ano21a, AK90a, AK90b, Arbo8, AD04, AHS06, BAI93, BC01, BCCR19, BKS07, BL01, BM89, BBKL17, BH91, BMY99, BH94, BH92, BLL05, BL09, Bra16, CHS17, Car85, CTR15, CPR18, Cha15a, Cha19, CT20, CT86, Cha91, Cha95, CAP94, CL95a, Che95, Che91, CT87b, CG82, CL07, Con96, CK15, CW82, CN86, DGJ06, Dau91, DZ18, Dit04, DH17, Duo84, DGP819, FKS7, Fin84, Fin85, Fin16, FM85, FK04, Fok10, FRS11, FS94, GR81, GPH83, GT93, GKY18, Gius17, GML15, GS21, Gor18, GJ01, GJ80, Gra88, GL94, GSTW20, Gue87, HPL17, HHP84, HO84, Hal94a, Hal95, Hal14, HK86, HOK83, HZF93, HZ92, HN21, HR93, Hot89, HN93].
Models [HV99, Hoy20, Hua90b, HA93, Hyn93, IP08, IY03, JS90, Jen04, KH99, Kan81, Kap01, Kar01, Kil16, KS08b, Kim16, KM90, KS05, KP89, KP90, KP95, KS19, KF92, Kum86, KLM16, LM04, LR88, LS03b, Li20, LTEZ20, Lim87, LPS99, Lju88, Lu18, LB00, MS92, Mar92a, Mar92b, MMH88, MMT05, MT94b, ML83, McL94, McL95, MW05, MMT98, MS07, Mi84, MWM97, NLL12, NV96, NQ80, Nie15, OJ03, OM17, Oza82, PS92, Pap22, PP88, PT81a, Pe87, Pei84, PPT93, Pet19, PT05, Pie90, PP97, PT86, PS95, Pöt90, Pre98, Pri80, QN81, RRW83, Rao17, RMT90, RA92, Sai83, Sui86, SS16, SH88a, SR88, SR92, SL04a, SBS19, Sni08, SF05, SH88b, ST87, Stu01, Swi90, TKOP20, TA88, Tho19, Tjo86, Tou82, Tsa89, TT99, Tua84a]. Models [Tua86, Tua87, Tua88, Tua92, Vel94, VWR87, Wah89, Wal87a, Wei84, Whi85, mWK96, WL05, XHN17, XZL20, YL20, YB06, YL91, Yu07, ZC19a, ZT97, ZLSY20, ZG85, ZZL20, dJ86, dJCC19, vG99, AN08, ADL18, AF22, APS20, AE06, AMZ13, AK10, And08, AR06, AS21, Aud05, BF10, BL01, BM04, BG00, BHL09, BBK23, Bia14, BB12, BI12, BWH19, Bra13, BS02, Bro07, CS08, CH14, Cam04, CG07, CPR07, CT08, Cav14a, Cav14b, CGP22, CT06b, CL01, CK13, CMO08, CS11, CF14, Cle01, CT10, Com04, DB03, DLRY08, DF11, De98a, Dec97, DRS21, DWH08, DDM04, DDM13, EDF1, EM02, Fan05, FH20, FK13, FK99, FKG10, FG04, FR07, FB21, GG08, GMRO11, GsF13, GY17, GH03, GV10, GB06, GG07, GLP10, GL20, GMP15].

models [Guo03, HOS15, HLZ23, HP14, Hou97, HL11b, HPW17, HKVW22, HWBD11, HB01, Ing01, IC05, JT03, JT11, KM09, Kat12, KFS02, KHS03, KPY22, Ken12, KL12, Kin15, KOW22, KK12, KM04, KD00, KD03, KS18, KP21, KR98, Kri09, KW12, LLOS08, LP10a, LD04, Lii12a, LLL13, LL14, LZ20, LK21, LM08, Lot08, Lu06, Ma12, MT14, May22, MS08b, MO22, Mon98, MW04, NM11, NS13, NN21, OJH000, PS21, PT04, Pen07, PS99, PF21, PA23, PW05, Pro03, PS03, PS05, PS06b, PSSS09, QS00, RZ10, RB22, RR09, SL11, Sch98, SM13a, SH09, Se10, SAZ13, SS89, STY97, Spe10, SFK10, SR07, SU14, TVB00, TV02, TT97b, UD09, VW15, Vid04, Vid09, Wal03, WS02, Wan05, Wan08, WC10, WCK12, WH11, WR08, WL98, WD10, WX11, XPZL10, Yau12].

models [YD12, Zaf08, ZHHH22, ZS01, ZM06, ZL12a, ZKP22, ZW12, ZXCC22, ZH13, McL17]. moderate [Sto19, Ya12]. modifications [LK905].

Modified [BS15a, Hir06, Hua12, Ma12, MTW04].

Modulated [Has82, TM93, GSO+17].

Modulus [ZT97].

Moment [Gab88, Hux81, KP13, WHY22, Yu07, ADL18].

Moments [And87, And93b, AC96, AD04, CI07, DO04, FT85, Fei20, SR88, SR91, SO05, Sr96, Bra11, MT14, Sun17].

Money [Lüt82].

Monika [Yao20].

Monitoring [AHL+18, Kur17, Kur21, WW17, DA14, GKD21].

monkey [GOP+12].

Monographs [Lu18, Men15].

Monro [FRR17].

Monte [BM89, Che93, Dít00, MI06, PT81b, VADG04].

Montgomery [Bos16].

Monthly [MP84, Pon06, Tay98, ZC19a].

Morris [MP84].

most [HPW17].

motion [BB07a, Hua12, KM99, PT02, ZT06].

Moulines [Rao14].

movement [TY10].

Moving
[AH92, AM80, AT86, And92, AV93, AK90b, Bai93, BKS97, BM89, BMY99, BH94, Bha83, Bha89, Bos96, Bre94, BLT92, CT96, CG19, Cha95, CH15, Chi91, Cho91, Chu96, CT87b, DJM86, DSW80, DS91, GZ15, Had95, HK17, HR93, HN93, JL83, KM90, KP89, KP90, KF92, Lju88, MS92, MS00a, MA20, Nas93, PS92, Pap05, Pic82, Por87, Pö90, RBY92, Sai86, She88, Shi93, SS95, SS96a, SM06, SHLL96, Tua84a, Tua84b, Tua86, Ula93, Vel94, Wah89, Wan93b, YR95, AMZ13, And08, BFK13, Chu12, De 98a, DA14, FF13, GG07, Huz07, KM21, Li12a, LZ20, Mon98, PR98, SS96, ST05, kTR98, TC13, WD10, XPZL10, ZXC22]. Moving-Average [AH92, And92, AV93, AK90b, BKS97, BM89, BMY99, BH94, Bha89, Bos96, Bre94, BLT92, CT96, CG19, Cha95, Chi91, Cho91, Chu96, DS91, Had95, HR93, HN93, KP89, KP90, KF92, Lju88, MS92, Nas93, PS92, Por87, Pö90, RBY92, She88, SHLL96, Ula93, Vel94, Wah89, Wan93b, YR95, AMZ13, And08, BFK13, Chu12, De 98a, DA14, FF13, GG07, Li12a, Mon98, PR98, SS98, ST05, kTR98] MSE [PT05], Mulero [Rao16a]. Multi [AMS+17, Cai11, Pem87, SS96a, TCCG19, TP03, Ton82, Tri12, BP11, EK13, HW09, KL11, KGY18, Nie11, ZSW22]. Multi-regime [BP11]. Multi-Scale [AMS+17]. Multi-Step [Pem87, HW09]. Multi-Step-Ahead [Ton82, KGY18]. Multi-Variate [SS96a, TCCG19, Cai11, TP03, Tri12, EK13, KL11, Nie11, ZSW22]. Multichannel [Sak93]. multidimensional [KWPV12, Sza22]. Multimodal [Mar92b, RB92]. multiscale [PV98, BB07a]. multistep [Bon01]. Multivariate [AG16, BT13, Bar87, BT94, CL00, CW82, DG20, DE07, Fer90, FR07, GKY18, GOV19, HS95, Hid97, Hog18, JA81, KMOV4, Kan81, LR88, Mas96, MPR91, MB97, MR19, Nie15, NR93, Pau84, Pop90, PP16b, Qui88, Ray88, RBY92, SH88a, SBL807, She87, SS95, SLL97, SM06, SH88b, Sto90, Stu01, Swi90, Tsa99, TT99, Ula93, Vill01, Wil17, Won97, WTLS17, APS20, ASK15, BS15b, BWH19, DZQ10, EDD17, Gómez07, GAP09, Jen12, JPP16b, KP15, KD00, LLRR+21, LL97, MM12, MS22, MY04, MT15, Mon98, PK13, PS07, PA23, San17, SH09, Spe10, ZP20a]. Murat [Bos16]. Murray [BDP21]. musical [Iri02]. Mushkat [Ter85]. Mutual [GL94, Cha16b, Li06].

N [JMP16, Kee97]. N. [Ande22]. Nankervis [KOC15]. NAR [FRR17]. Natural [Eva80]. Natural-Rate [Eva80]. Near [dBCRT19, Cha15a, sc88, Cha15b, IC05, WNS22]. near-cointegration [IC05]. Near-Integrated [dBCRT19, Cha15a, Cha15b]. Nearest [Yak87]. Nearest-Neighbour [Yak87]. Nearly [AF91, SP01, AG08, LR21, PZC14, VY16, ZC12]. Necessary [DRS21, Kan81]. Negative [ABT18b, And98, GL19, HZF93, Hz92, TC07].

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no-cointegration [Pes07]. Noel [Rao16b]. Noise [And93b, FM96, Fra84, GSTW20, LT92, RB92, ST88, Spa93a, Spa93b, BCD18, KP10, Sim08, Vol12]. Noises [FR97]. Noisy [RT92, Tig85, LC03, RP20]. Non [And89, And92, BB95, BB99, Cam87, dBCO12, CT96, CZ12, CLL14, Cox91, DSW80, DZ18, DPT12, FK87, FRR17, FFGM15, GOV19, HHP84, Hal94b, HS05, Hid97, HH93c, Hög86, HZF93, Hž92, HA93, JS90, JvS95, KT94b, KLN18, Kk12, Kun97, LM88, LM94a, LT92, LM94b, MS08a, Mc20, Mi19, MT90, MWM97, Nag03, Nas93, Neu96, NBQ16, O’B87, PT81a, Pop90, Pou88, Pri80, SPM19, SHL22, Swi90, TCCG19, TK93, Tau23, TA88, TC07, Tsa88, TW89, VY90, VVRW87, Wan93b, XY89, YK06, YFL +14, ZL14, dJCCL94, vS94, APS20, AHT13, Aud05, BM13, BH13, Bou08, Bra13, BL21, CT08, CHLT15, CCY16, DKV11, Erf14, FB13, FM98, GdSF13, GL20, GSO +17, HM13, HLZ23, HL11b, HS11, Ioa22, JP99, Kei03, KR98, Lat98]. non [Lie12, LGL09, LOS12, MT15, Mok87, NS13, PZC14, PR03, Po08, Swe22, TWVB00, Vel99, WC10, WCK12, ZC12, ZSW22, Zho13].
non-cointegration [BH13]. Non-Contemporaneous [MIL92]. Non-Correlation [HS05, PR03]. Non-Embeddable [BB99].
Non-Ferrous [FFGM15]. Non-Fourier [HT94b]. Non-Gaussian [DZ18, HH93c, LM88, LT92, Nag03, Neu96, Pop90, Pou88, SPM19, TCCG19, APS20, Bou08, CCY16, GdSF13, GL20, HM13, JP99]. Non-Invertible [CT96, BL21, Po08].
Non-Linear [HHP84, Hög86, JvS95, LM94a, LM94b, MT90, PT81a, Pri80, TA88, Tsa88, TW89, BF97, MWM97, FM98, KR98, Mok87]. Non-Linearity [Cox91, O’B87]. Non-Minimum [DZ18]. Non-Negative [And89, HZF93, HŽ92, TC07, BM13, HL11b, Lat98]. Non-Normal [DSW80, JS90, XY89, TWVB00]. Non-Parametric [Cam87, FRR17, Hi97, KLN18, Kk12, NBQ16, TK93, vS94, dBCO12, DPT12, Tau23, YFL +14, ZL14, Aud05, DKV11, Erf14, FB13, HS11, Ioa22, LGL09, NS13, WC10, ZSW22]. Non-Singularity [Wan93b]. non-smooth [Kei03]. Non-Stationarity [Kum07, VVR87, CL14]. Non-Stationary [And92, BB95, FK87, GOV19, HA93, MS08a, Mc20, Nas93, Swi90, TW89, dJCCL94, CZ12, SHL22, AHT13, CT08, CHLT15, GSO +17, HLZ23, Lie12, LOS12, MT15, PZC14, Vel99, ZC12, Zho13]. Non-Zero [BY90]. Noncausality [CL00]. nonconsecutive [BLL09]. nonexplosive [RZ10]. nonindependent [FR07]. Noninvertible [AT86, HR95]. Nonlinear
Nonlinearities [AE86, Nonlinearity [BK07, XPZL10], Nonlinearly [GM85].

Nonnegative [MM93]. Nonnormal [HCH00]. Nonparametric [AVW16, BLL05, CT92, FLL13, Hir06, HCT04, MW05, PR95, Rao10b, Rob83, Roz01, TY00, mWK96, XL02, YHN99, DS04, Efr20, EDD17, FKNM02, HPY02, HV08, Hid07, KL10, MZW09, PP16a, SY11].

Nonstationary [BH91, GZ88, HR88, HH93c, HR95, JN19, Kit81, Li93, MMT05, SP01, SL96b, Spa93a, Spa93b, TC05b, UH95, YR95, Zho92, BG00, BHL09, BH08, Li98, PR03, RZ10, SL97, Shi98, SP18, WWG09].

Norm [CH15]. Normal [Bar87, DSW80, JS90, MA93, Pet89, XY89, TWVB00]. normalcy [LZZ22]. normalcy-dominant [LZZ22]. Normality [DS91, GHHK18, DVW08, DmD04, RT09].

Normalization [ZLP19, HVS15, LZ18]. Normalized [TZ19, ABT18a, Bet16]. Norm [LP14]. Note [AT87b, Ali83, AD99, AB86, AK90b, Bro95, CT87a, CL95b, CS84, Cub95, GS21, HZZGH83, Kak99a, Lay04, McL93, Mcb80, New80, PTA1a, Pus05, Qu10, Qu88, She88, SW86a, Ton81, Ton82, TC07, TTT99, Tua84b, VNR87, Wai85, BF10, BC02, Cha99, Dat97, GG00, HM03, Ing01, Li12a, NS13, PP16a, PT04, Wai93, WL98, YLC12, ZB02]. Notes [Leo13, Li06]. Nuisance [HH16, PW05], null [CT06a, KA08, MLS97, Pes07, Xia01].

Number [FHW94, Hall14, HH94, KP93, KS94, Leo13, McC15, Nen13, Pot10, Qu10, Sak93, Ter14, VY90, Wan93a, BELO6, Boc93, Cav14b, Cha16a, HD99, Kar16, KP10, Kli18, Lat17, LM00, Lu18, McL17, Mkn15, Nen16, Omb13, Poi17, PS03, Qu115, Rao16a, Rao16b, Rao17, Spe10, Tur18, Wan21].

Numerical [JWW99, MS92, MT90, HT10].

Obituary [RTW14, Tay22b], observation [DRS21], observation-driven [DRS21]. Observational [JWW99]. Observations [Azz81, HT99, Mur85, Nas94, PR88, BB12, Bra11, Bra22, Efr14, HR15, KW04, Pen17, PS00, RP20, YP06]. Observed [GM85, KK20, MV87, SS96b, LSC16]. Obtaining [CN86]. Occur [AT86].

Oceans [GSO17]. On-Line [CJ82, HH93b, DA14]. One [DG20, Hon97, KT01, SH87, Cle01, ZB02]. one-dimensional [Cle01].

One-sided [Hon97]. Online [Ano05e, Ter14], only [PW05]. Onset [Gill99, Ano09d]. Open [Che95, Ano20g, GKD21], open-end [GKD21]. Open-Loop [Che95]. Operator [RS19], operators [PPS20]. Optimal [AE06, BP03, FB13, GRS97, Jir16, Mar07b, Ray93, SHLL96, Tay03, Ter11, ZLP19, Bra13, DG98, Mar12, TD11]. Optimality [BC97, Kul85, MM91]. Option [MFM05]. oracularly [KGY18]. Oracle [AC18, Gru17, Sch22]. Order
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[AOA87, AQL89, AC96, Azz81, BS07, Bha83, BM81, BR06, Bri80, CG19, CL00, DO04, DG20, Duo84, FP16, Gab88, GH19b, Had95, HH93a, Hal94a, Hoy20, HHI18, Hua90b, Huz81, Jas03, KT11, Kak96, Kav89, KBB90, Kim91, KP93, LX96, Lütt85, MM91, Mur85, Och83, PS92, Pap94, Pau84, Pöt90, Quí88, SL96a, SS89, SR88, SR91, ST04, SO05, SH88b, ST91, Tan87, TP85, Tua84b, Tua88, Tua92, Wah89, YR92, ZP20b, BMHO8, BH08, CWDL97, DR11, EMNR09, GH03, HLX10, HT99, JHL12, KY09, Kak99b, Kil98, KR13, LL14, LK21, Lug06, MTW04, MS00b, NS03, PH02, PS06b, RSW08, Sme15, Tam09, TK08, Tri06, XLT23, ZB02, ZBD06, ZB05].

Ordered [Fok11, WSS04]. Orders [Swi90, Wri95, ZW94, IC05, Rao16a].

Ordinal [LZZ22]. Ordinary [EF06, LDH19, LL12]. Ordinates [HB93, HB94a, ZGH80]. Origin [NP96]. Ornstein [OV04, WHY22].

Orthant [KS94]. Orthogonal [Rao18]. Other [Eng84, BCFFT17].

otoacoustic [WCK12]. Outlier [BO05, BT06, Kab94, Led90, Lou08, Sch96, SPM19, BBC16]. Outliers [AY88, AC93, AES06, AHT13, CPR07, PR03, Vog99]. Output [OM17].

Overdifferenced [CD94, SP01, HC00]. Overdifferencing [Har81].

Overdispersed [MA20]. Overdispersion [MS08a]. Overfitting [GJ06].

Overlapped [WWW12]. overlapping [TNZ04]. Overparametrized [Ver87].

Oxford [Cha16a, Hal12, Nea13]. Ozaki [Omb13]. Ozone [BHL94].

P [Wil16, sC88]. Packet [CN17]. Page [Ano16a, Ano16b, Ano16c, Ano16d, Ano16e, Ano16f]. Pages [Hal14, Leo13, McC15, Nea13, Ter14, Bos16, Cao19, Cha16a, Kar16, Kil18, Lat17, Lu18, McL17, Men15, Neš16, Omb13, Pou16, Pou17, Quí15, Rao14, Rao16a, Rao16b, Rao17, Tur18, Wan21, Zha13]. pair [LNVK02]. Paired [BG95, CF98]. Paleoclimate [Mil19]. Panel [BiS17, Bra16, LPPS20, Sta20, Wes19a, Wes19b, Che06, GBY17, HH12, KT16, Sme15]. Panels [EV19, HMW19, DHT14, HCT04, WNS22]. paper [Ano20g]. Paperback [Rao16a, Kar16]. Papers [RSVM15, Sav15, Ano09a]. Parameter [AG95, ANW93, AM05, AD04, Azz82, AF91, BL01, BW00, BT94, BM81, CT20, CT87a, Che91, DK17, DH17, GAHT01, GRS97, GZF86, HW89, HT99, HB94b, HR95, KL09, Kuß85, Kür17, Lee16, Lii85, MM93, Mcl93, Mur85, NP90, Re94, SS95, SS96a, SF05, TZ19, Tua92, Wan05, CRN17, DG98, DGH06, Erc11, FG04, HM13, HDB98, HD99, HB01, Iac10, KHO4a, KPY22, Ken12, KL13, KKK2, MRT07, Rao11, RT09, RB13, WC14, YAM11].

parameter-driven [WC14]. parameterization [MZ06, PS99]. Parameters [AT87a, And93a, BM91, Bos96, Chi91, FR83, HW95b, HH81, HH16, Kab83, Kni87, LW91, MP18, PT05, SH88a, Tua84a, Tua88, Wat85, ZW08, BM03, BM09, HLL11a, HLM03, LOS12, McC13, Mon98, OV04, PW05, QS00, Rao08, RDB14, WSS04, Wei13, WHY22, ZT06]. Parametric [AV05, Cam87, DZ18, FRR17, GQ17, Hid97, KLN18, Kok12, Lee16, ML97, NBQ16, Pre98, TK93, TZ19, XHN17, vS94, Aud05, BB07b, dBCO12, DKV11, DPT12, Efr14, FB13, HS11, Ioa22, KM09, KM03, Kom99, LS03a, LLG09].
NM11, NS13, Sun14, Tau23, Vel03, YFL+14, ZSW22, ZZZ14.

Powerful [HH16, Duc05, LKN05, WX18]. pp [Aue22, Wil16]. practice [Zaf08]. Practitioners [Tur18]. Pre [Oke98]. Pre-testing [Oke98]. Predictability [Ail15]. Prediction [ATT03, Bha93, BDD95, BN92, CH15, FR83, Fra84, GR81, HPY02, Har81, HN21, HN93, IY03, Kab87, KH99, Kab99, KH01, KS08a, Kar01, KGY18, LR88, LB00, O’B87, PP88, Pem87, PT05, PS00, Rav89, Ray88, Ray93, SLL+20, SHLL96, Ton82, TV83, WW15, AMZ13, BGT21, Bon01, Bon05, DPT12, GV10, GKL11, GJ16, Ing01, KH04a, KCW22, Mar12, MZW09, QS00, RT17a,RY23, RR09, TP03, Vid04, Vid09, YLC12]. prediction-residual [GKL11]. Predictions [Stu01]. Predictive [BM89, Kab93, LTZ20, PRR04]. Predictor [Sch96]. Predictors [SH88a, SP01, Ing01]. Preface [BDP21]. Preliminary [PW84, Sai86]. Prescott [Sad22]. prescribed [SA07]. Presence [AC93, Fra84, Hid92, HG91, KS08b, Kra16, NP90, WS20, AMS+17, Bar00, BEL06, BH01, CT06a, Efr14, Efr19, HL02, HMV08, Iac10, MP16, NKC15, NR11, PRW04, Psa01, Sha11, KTR98, TT97a]. Present [dBC07, PW05]. Press [Aue22, Cha16a, Hall14, Kar, Kil18, Leo13, Lu18, MCL17, McN15, Nea13, Nes16, Omb13, Pou16, Qu15, Ra014, Ra016a, Zha13]. Prewhitened [Hir06, XL02]. Price [CHS17, Hall14, Leo13, Omb13, Kar16, TY10]. Prices [FFGM15, MF05, KPRN03]. Priestley [RTW14, RW17]. primary [KPRN03]. Primer [Fok11]. Princeton [Ne16]. Principal [Cub95, Joy92, KKJ18]. Principle [Hos05]. print [Ter14]. prior [SL00, TK08]. Priority [HB94a]. Priors [SR17, GH03]. Probabilistic [Ter14]. Probabilities [BBKL17, KS94]. Probability [Bos16, Gor18, HH93a, Lu18, Rob87, SH90, Tur18, Mcl15]. probit [GBY17]. Problem [ACL01]. Problems [Rig96]. Procedure [dBC07, Chi91, CN86, Ish84, ZG85, ZG88, KP10, KPY22, RS17, Vid09]. Procedures [Ail15, Bri80, TP85, KPY20, KP21, Vog99]. Process [AT87a, AOA87, BC01, Bar87, BS15a, Bat83, Bha89, BM91, Bo188, CR90, Chu96, DLLN15, FLO06, FRR17, FH94, FR83, GL21, GL19, GZF86, Had95, HH18, Hui81, Kab83, KT94a, Kan87, LDN19, LH83, LQ20, Log04, Liit85, Mic20, Och83, Oke98, PF95, Pic82, Rig96, SS89, Sak91b, SH87, She88, SRHZ83, SW86b, SC97, Ton81, TSL08, UH95, Wei86, Wei88, Yaj85, BB14, BFK12, EK13, Had04, HK22, HS04, Huz07, KY09, KLN04b, Lat98, MP10, NRL16, NLS07, PBS023, RT17a, RMSF10, SL00, SLL97, SP12, TK08, Tew18, Vid04, Wal00, ZWZ11, ZB05]. processes [LL18]. Processes [ACL01, And87, And89, AV93, Azz82, BAI94, BSS17, BF97, BP07, Bos06, BLT92, Bro95, BB09, BL19, CN17, dBCRT19, CG19, CR90, CL95b, Ch91, Ch091, CL00, DJM86, DG20, DSW80, DFS0, DM96, DD15, Dic82, Eng84, FT85, Fei20, Fin16, GS20, GLML16, GL96, GH91a, GZ15, GMR04, GZ88, GZW89, GZW94, HH20, HK90, HT99, Hug86, HR95, HB05, Jas03, JMB20, JO06, Joy87, Kab93, KH01, KS08a, KOV94, Kak96, KPT19, KPT21, KPS04, KT94c, KH98b, Kun97, LL05, LX01, LM95, Liu12, MP90, Mar95, Mar92b, McC15, MM93, MM91, Mil95, MVS87, Mor83, Nas93, NP90,
NR93, Ott88, Oza82, PC05, PS06a, PS01, PI22, Pet89, Por87, PP16b, Rai96, Ray93, Rig92, SS90, ST03, SSX18, Sch16, SP08, Shi93, SL96b. Processes [SM06, SR17, Spa93a, Spa93b, ST85, Str96, SHLL96, ST91, Tay03, Ter14, Tia88, TP85, TV83, TC05b, TC07, TT82, Ula93, VY90, Ver87, VDO95, Vi01, Wal95, Wan93b, WT88, XY89, Ya89, Yu07, ZM01, Zha04, AB09, AMS+17, And97, AG08, AR00, ASD12, BC02, Bha97, BLL09, BC12, BFK13, BL13, BL21, BFZ02, BMH08, BH08, CL97, dBCO12, dBCCO22, Chat99, CZ12, Cha05a, CP17, CD12, CWDL97, Cra03, DGK14, DZQ10, Dat97, Deb11, DS04, DKL11, EDD17, EMNR09, FF13, FF10, FZ09, GAHT01, GA16, GJ16, GS13, GB08, HK17, HL11b, JLL12, Jen12, JPP15, JR22, JP99, JM04, Kak99a, KOD09, KL09, KM03, KP13, KM21, Kri22, KOZ12, LLBS+11, LB11, Lie05, MORS21, Mar12, MKN22, MZW09, MY02].

processes [Nan14, NR07, NSK+11, Nie11, OV04, PR98, PRR04, PPS14, Pos08, PV15, RT02, RT09, SO97a, SF11, Shi98, SB19, SO97b, SA07, SP18, Swe03, Tam09, TC13, Tri12, Tro13, TC05a, Tsa07, Vel07, VADG04, Vij06, WS11, Wan09, WP14, WHY22, Zaf07, ZB02, ZC12, ZB06, ZJ06].

product [LP04]. Products [Eng84, Liu92]. professional [Zaf08]. Professor [LT18, Pri94, Tay22b]. Profile [KW91]. Projection [XA99, ZT97, MS00b].

Properties [And92, AC18, BL01, B109, Dav91, FRM02, HT99, Huz88, Kak96, KPS04, KTL00, MP90, Mar20, PS01, Pos87, Pos08, Sai86, SH87, SH88a, SP01, SK96, ST91, Tan87, Ter14, Tri06, Yaj85, BCF17, Chat05a, Erc11, FG04, Gir07, LN99, Lie05, MORS21, Mar12, MKN22, MZW09, MY02].


Prototypical [MP87]. proving [Lie05]. Pseudo [Ban05, IP20].

Pseudo-Maximum [IP20]. Publication [NH19]. Publish [Ano20g].


Q [Tur18]. QMLE [AF16, GSS17, IP08, SW21]. Quadratic [ABr87, GSS17, HIP87, SF93, NHCLP08]. quality [LZZ22]. Quantifying [NAJ12].

Quantile [CS08, CP16b, KMX17, Li14, LO16, MR19, BH10, CSDL2, GMRO11, Kim15, KOW22, PV15].

quantiles [Jir16, Mkk99]. Quantitative [Nes16]. Quarterly [Pon06, ZC19a].

Quasi [AB09, ABT18b, AS21, CF14, Huz88, Li20, PS21, Pet19, TC05a, CG07, CLL14, GL20, PD12, Per04, VP12, Zhu13, Ano21a]. Quasi-Bayesian [Pet19, Ano21a]. Quasi-Likelihood [ABT18b, Huz88, CF14, CG07, Per04].

Quasi-Maximum [TC05a, AB09, AS21, PS21, CLL14, GL20, Zhu13].

R [Bos09, Lat17, Rao14, Che09, Kil18, Lu18, Nun20, Rao17, Bos10]. R-INLA [Rao17].

radial [BEvdW12]. radioactivity [DF11].

Random-Coefficient [HB05, LPPS20, PPS14]. Randomly [LT95]. Randomness [HIP87, QN82]. Range

Randomness [HIP87, QN82].
Relative [EF06, Gir07, GL96, Sai83, KPRN03]. Relevance [Kab99].
remainder [Che06]. Remodelled [Bha82]. remote [KC11].
remote-sensing [KC11]. renewal [AMS+17]. Reparametrization [MS92].
Repeated [AF91]. Replicated [Azz81, Deg87, PR88]. Representation
[Bha89, Leo13, BC12, TC13]. Representations
[GZ15, Gue87, SM06, Tho19, KP15]. resampling [ABT18a, Len16]. rescaled
[FL13]. Research [Ano94]. Researchers [Tur18]. Residual
[CP17, Dit00, Fas00, Ha95, HZF93, HR93, LM94a, ML83, MMT98, MW16,
SL96b, Tan87, DdM13, GKL11, LLOS08, Shi98]. Residual-Based
[Di00, MW16]. Residuals
[Bai93, DSW80, Kav89, LL92, Pes07, Rob87, Vel94, Yu07, GH03, TS14].
Residuals-based [Pes07]. Resolution [HQ89, MTW04]. Response
[BW18, MR19, Wil17]. restricted [CD09, CD12]. restriction [WSS04].
Restrictions [SS95, SS96a]. Results [AV93, IP20, Oke98, Wal95, YR95,
BGT21, CG07, FL04, GB99, GB98, LP10a, OV04, Sbr11, TAM11, Wal00].
Return [SL+20, SW19, YL22]. Returns [Ai15, HL18, Wie13]. reverse
[LT03]. Reversed [LL92]. Reversibility [BD92, Psa08, Pro23]. Reversible
[VAD04, Bra21]. Review
[Ano95, Ano98a, Ano99a, Ano99b, Ano00a, Ano01a, Ano01b, Ano05d, Aue22,
Bas98, Bos99, Bos10, Bos16, Cao19, Cha16a, Che09, Cox94, Erc08, Feu05,
Hall2, Hall14, Kar16, Kil18, Kok13, Lat17, Lay98, Leo13, Lu18, Mc15,
Mcl17, Mcl15, Nea13, Nea16, NUN20, Omb13, Pap22, Poo16, Poi14,
Rao05, Rao10a, Rao14, Rao16a, Rao16b, Rao17, Ter14, Tur98, Tur11, Tur12,
Tur18, Wan21, Wil16, Yao20, Zha13, Jan05a, Jan05b, Mil10, Whi05].
Reviews [Ano82, Ano01c, Ano05a, Cha05b, Ded05, Mil05, Poi05, Pri04,
Quo05, Rao04a, Rao04b, Shu05, Ter05, Ano97a]. Revised [Nes16, Rao16b].
Revisions [PD02]. revisiting [AVF98]. Richard [Fei93]. RINAR [KY99].
Risk [GLP10, Hog18, Nes16, WTS17, DP20, Efr19, EFT16, TY10, YL22].
risk-return [YL22]. Rissanen [Kab87]. river [EM08]. Robbins [FRR17].
Robert [Nun20]. Robust [ABT18a, AES06, BKS97, BMY99, BCT15,
BB07b, BM81, CH21, DUC05, EF14, FHK20, Fra84, Ger18, Ger21, Hen01b,
HM19, Kas82, KL11, KL13, LLBM+11, LXT20, MG01, MY02, PBT00,
Sha08, SBS19, Tan81, Art02, BDS12, HL10, Li12b, Mc13]. Robustness
[Bha97, GT19b, HD96, HL02]. Roland [Lu18]. role [OJO00]. Root
[AK90b, AES06, Bea18, BK03, Bre94, CIG16, CP03, CL95b, GRT17, GL96,
Ha195, HR02, HL06, HCH00, HR04, HMW19, HH16, KLN04a, OT98, PF95,
SS16, SH7, SS96b, SS01, XX18, YR95, AG08, CT08, Cha15b, DK13, Fos13,
PVR00, HL02, Ioa10, Kap05, KT16, KP08, LLS02, Lar98, LD04, LT03,
LLT14, LLZ22, Lub09, MR12, Ot11, PS08, PRW04, Psa01, Rod13, San18,
Sen07, SL97, SS98, SF98, Sol04, Sto19, Swo03, kT98, Toy05, Vog99, Wes13,
WNS22, Xia01, Yab12, YLC12]. Roots [AT87a, AT87b, BF96, dBC07, GJ06,
HK90, Kar16, Pau94, Poi06, RA92, ST99, SLN99, Tan98, Toy03, CHLT15,
FM98, HL02, Joh03, LNV98, LG11, NR11, ZS17]. Rosenblatt
[BGT21, BDP21]. Rotational [SS95, SS96a]. rounded [KY09]. rounding
S [Acu22, JMP16, Lat17, Nun20, Rao14]. Sample [AC96, BL01, Cha19, Cha95, CL95b, De96, Har81, IP08, KT94a, KS94, MS01, Por87, SH87, ST88, San17, Tia88, Vel94, Wal95, Yaj85, Yua00b, Cha05a, DRY21, FG04, Kak99a, Kur18, Tay05, TNZ04, Wal00, WJM11]. Sampled [DD15, LT95, STA03, Sin93, Cha15b, FF13]. Sampler [MT94a, PS99]. samples [Rao18]. Sampling [BL19, DM96, KS08b, LM95, MW16, NP90, SS95, SS96a, BP03, BFK12, BFK13, HV08, WR08, ZT06]. Scalable [SB19]. scalable [AV08]. Scale [AMS+17, BW00, JM04, KS18, LLBM+11, Zaf08]. Scargle [LLMR08]. scatter [ZW12]. scattering [BEvdW12]. scheme [KH04b, Len16]. Schemes [LM95]. Schur [BC95]. Science [Rao14, Ano94, Wan21]. sciences [CH11, Rao12b, SO12, Ano94]. SCOMDY [KL13]. Score [AY88, SM13b, Yab12]. scores [Muk99]. Sea [ZC19b]. Search [LL95, Oke98]. Searching [PR03]. Seasonal [Aka80, BS98, Cub95, Fra05, Has94, HR04, Ish84, Joy92, KM90, KL23, KP95, LT03, MP87, NV96, PC05, Pe84, PD02, Pon06, ST99, kTR98, Tay03, TV83, ZHHH22, AR00, Art02, Cha99, CGM08, DLPP14, GB06, GG07, KM04, LD04, NR11, PR09, TV02, Jan05b]. Seasonality [FN97, Hal13]. Seasonally [dBCRT19, New80, Pe94, dBCO12]. Second [CL00, HT99, Hoy20, Kil18, Pap94, Tam09, Tur18, YR92, DR11, TK08]. Second-Order [CL00, Hoy20, Pap94, YR92, HT99, Tam09, DR11, TK08]. Sectional [Elt94]. segment [DG98]. segments [HLZ23]. Seismic [DN95]. Selecting [BPST2, Hua09b, PBT00, PSS09, YL91, ZT97]. Selection [CN17, Che95, De 01, Du04, GH19b, HO84, HT93, Kap01, KC96, LX96, LM95, Ma12, ST04, TY00, Tua88, AR06, BBK23, BB07b, BM10, Bra22, BH08, Cam04, CLY17, CGP22, EMMR09, HD99, Hur01, KP13, LLY14, MS00b, PW05, RS17, Sko01, Sou07, Unm04, VADG04, Wan05, ZS01]. Self [TZ19, YL20, ZLP19, ABT18a, Bar00, Bet16, CS08, HSV15, LZ18, RCLM+11, ST05]. self-exciting [CS08]. Self-Normalization [ZLP19, HVS15, LZ18]. Self-Normalized [TZ19, ABT18a, Bet16]. self-similarity [Bar00, RCLM+11, ST05]. Self-Weighted [YL20]. Semi [AV05, DZ18, Lec16, Sun14, TZ19, BB07b, KM03, NM11, Vel03]. Semi-Parametric [AV05, DZ18, Lee16, TZ19, Sun14, BB07b, KM03, NM11, Vel03]. semimartingale [YFL+14]. Semiparametric [ASJLZ19, AR00, Art02, BS98, GRS97, Hid92, HB94b, IL19, Jen04, LS03b, Nie05, Rao10b, TS94, Wan09, Bra22, GLL06, HB01, Hur01, Vel09]. Sensitivity [ADD19]. Separability [CKR18]. separable [MY04, Wan05]. Separate [MMH88]. Separation [MIN+16]. September [Tay18c]. Sequence [LL05]. Sequences [KTL00, MK93, Nas94, BGT21, Wyl08]. sequential [GKD21, KP10, Sme15, Ste05]. Sequentially [PBT00]. Serial
Serially [CN86, KT16]. **Series** [JMP16]. **Series** [AY88, AC93, AF16, ARS86, ABT18b, Ala89, And93a, AC96, AM05, Ano97b, Ano99c, Ano02, Ano03, Ano04, Ano05b, Ano06a, Ano07, Ano20g, Ano21a, AVW16, Aok91, AV05, APH86, AC18, Aue22, Azz81, BS07, BB95, BC97, BC95, BS15a, BO05, BH91, BH92, BG95, BG20, BK19, BLL05, BI09, Bos10, Bos16, BR06, BD92, BS98, CS15, Car85, Cha16a, CT96, Cha91, CD94, CAP94, Che09, CG82, CKR18, CW82, CS84, CS87, Cor95, Cox94, DN99, Deg87, DK17, Dit04, Dun81, DH17, Elt94, Eva80, FK87, Fei20, Fin84, Fin85, FK04, FP16, Fra84, Fra05, GR81, Gab88, GT19a, GCK99, GPH83, GT93, GA01, GRS97, Giu17, GHHK18, GOV19, Gra95, GJ80, Gra82, GH91, GZF86, HHP84, HO84, Hal94a, Hal95]. **Series** [HW95a, HS05, HT86, HV92, HR88, Has82, Has93b, Has94, Hid97, Hin82, HH93c, Hoh86, Hok83, Hn80, Hr93, Hv99, Hc20, Hb93, Hb94a, Hb94b, Huz88, Jl83, JwW99, Jan82, Js90, Ja81, Kms15, Kpt21, Ke88, Kas82, Kk18, Ki18, Kbb90, Kc96, Kk20, Kit81, Kt01, Kp93, Kra16, Ku85, Kl98, Kuh86, Lw91, Ll92, Led90, Ll95, Leo13, Lr88, Lt18, Li84, Lm94a, Lx96, Lx01, Ls03b, Lwl93, Lim87, Lp89, Liu89a, Liu89b, Lxt20, Lob97, Lu18, Lü80, Lm94b, Mso8a, Mar93, Mas96, Mmh88, Mmt05, Mc15, Mt94a, Ms83, Mc98, Mv03, Mg93, Mi84, Mi19, Ma93, Mp84, Neu96, Nie15, Nh19, Nbh16, Nm20, O'B87, Oj03, Ot98, Oza82, Pap94, Pau84, Ps89, Pbt00, Pz17, Pt81b, Pt86, Po80, Po89]. **Series** [PM92, Pou16, Pou17, Pre98, Pri80, Qu15, Rg80, Rrw83, Rg89, Ra10c, Ra14, Rs19, Rob83, Rob87, Rt17c, Sai83, Sai86, Sl96a, Sch96, Sta03, Sfa20, Sbls07, Sr88, Sr91, Sr92, Sha08, She87, Ss96b, Shi88, Ss82, Spm91, Sml08, Sh88b, St87, Sto85, St87, Sw86a, Stu01, Tan81, Tan84, Tk93, Tay98, Tay03, Tay20, Tay21b, Tay22a, Tay23, Ta88, TP82, Tjo86, TM93, Ts94, Tsa88, Tsa89, Ty00, Tw89, Tur11, Tur18, Uh95, Vwr87, Wala87b, Wt19, Ws20, Wi16, Wl05, Wtsl17, Xa99, Xh17, Yak87, Yb06, Yl91, Ya00b, Zt94, Zw94, Zly06, Zlp19, Zho92, Zp20b, Abt18a, Ar10, Aps20, As00, Asm21, And08, Art02, Aht13, Ah13, Bcd18, Bbc16, Bar00, Bdl08, Bm13, Bet16, Bon16, Bon01, Bm95, Bm98, Bc12, Bra05]. **series** [Bm02, Bro07, Bfk91, Bh01, Bh03, Cs08, Cal11, Csd12, Ch14, CCGA13, Cly17, Cha16b, Cd09, Ccy16, Ch21, Cfr14, Ct10, Cf98, Cg11, Ch11, Dg98, Dgh06, Dc01, Dry21, De07, Dlry08, DrsRk21, Dl15, Dh13, Dpt12, Dp10, Da14, Dlp14, Dr11, Fan05, Fb13, Fl13, Fk99, Fp12, Fl00, Fkk12, Fm04, Gg08, Gf15, Gm15, Gb06, Gm07, Gap09, Gk11, Gl15, Gso+17, Hpy02, Hal13, Hm13, Hm03, Has13, Hct04, Hon97, Hl11b, Hr15, Hos91, Hw99, Hdb98, Hd99, Hc00, Hb01, Hr01, Hk08, Jm19, Jan10, Jfml13, Jw16, Jn18, Jir16, Jt03, Jt11, Kp15, Kyp20, Kk12, Kho4b, Kc10, Kl11, Kom99, Ky18, Kl23, Kxs+12, Lc03, Lls02, Lm00, Lz18, Ld04, Lvo0, Lls08, Len16, Llrr+21, Lnvk02, L98, Ly14, Lrs21, Ll97, Lpz15]. **series** [Ltt18, Lzz22, Lls97, Los12, Lub99, Mar99, Mt14, Mgrm10, My04, Mau11, Mj12, Mt15, Me98, Min+16, Mi10,
[AK90a, Aok91, BSS17, CG11, DB98, De 91, GT19a, IJ99, LWL93, Mar92a, MS07, PT05, dJ86, dJCCl94, CNR17, DB03, FKDI0, GdSF13, Gómo07, GAP09, GJ01, Guo03, KD00, KD03, Pen07, PS99, PF21, Pri03, Qia14, QS00, RR09, Sei10, SB19, WS02, WLC12, Pou17]. **Space-Time** [DB98, GT19a, CG11]. **Spaces** [CH15, Ott88]. **Sparse** [XX18, PA23, RP20]. **Sparsely** [LL95]. **Sparsity** [KP21]. **Spatial** [Rao13, Rao16b, ZC19b, LLG09, Rao08, Wie13, Rao17]. **Spatio** [ASJLZ19, BWH19, GSTW20, HK20, KC11, Rao12a, Rao17, TCCG19, WH19, AR06, BJ17, Rao08, Rao13, RDB14, RT17b, RT17a, VPWD11, WH11]. **Spatio-Temporal** [ASJLZ19, GSTW20, HK20, Rao12a, Rao17, TCCG19, WH19, BWH19, KC11, AR06, BJ17, Rao08, Rao13, RDB14, RT17b, RT17a, VPWD11, WH11]. **Special** [CH11, LT18, NH19, RW17, SO12, BDP21, LPZ15]. **Specification** [CW99, Has94, MN95, Oke98, Pos05, Smi08, dJ86, DS04]. **Specified** [LR88]. **Spectra** [BDH818, MP90, YR92, IC05, LP04, ME98, TKOP20, WWW12, ZT18, Qiu15]. **Spectral** [Ala89, AY96, BDH818, Bli09, Bih96, CMK05, CDS6, Dah83, DNL81, DRY21, FF13, FM96, FRP99, GM85, Gor81, GQ17, HQ89, Has93b, Kim91, KLN18, KST95a, KST95b, Ki85, Kra16, LM95, LO16, Liu92, Mar00, Mds89, MVSS87, Neu96, NP96, PS89, PR95, Pr88, P690, Pri96, RB92, Rig92, Rig96, SS90, Sak91b, TM93, Tom87, Vel94, WCK12, Will7, Wyl08, Zha92, ZP20b, ASK15, BJ17, Bha97, Cha05a, DH22, Efr14, Efr19, Efr20, Gir07, HV08, Heu01a, HS04, HT10, HV99, Ioa11, Jin18, Kak06, KM99, Kom99, KXS12, Len16, Li12b, LL18, LLS97, MS00b, MRT07, PP12, PP16a, RCLM11, SDJ22, SA07, WJM11, WP21]. **Spectral-based** [WCK12]. **Spectrum** [BB87, Cam87, Dro07, HB90, Jan82, Kln85, Mdl85, Pos20, RG89, Vel00, vS94, FNV08, Gao97, Ioa10, Ioa22, KP13, Wall00]. **Speeds** [TCCG19]. **Sphere** [Leo13]. spherical [LP10b]. **Sphericity** [LT18]. **Spot** [BL13, YFL14]. spread [VPWD11]. **Springer** [Bos09, Cao19, McC15, Ter14]. **Spurious** [CL97, Mar95, NVS06, BS02]. **SQMLE** [AA20]. **Square** [AK90b, Kab87, Ray88, XX18, PZ04]. **Square-Root** [XX18]. **Squared** [HT99, IY03, LM94a, ML83, BM04, DZ17, HDB98, Ing01, Kat12, KLN04b, QS00, YLC12]. **Squared-Residual** [ML83]. **Squares** [AT87a, Bli94, BC01, Bli80, FRS11, Gra95, Hua90a, HB05, KP90, KS19, LTK07, LH96, LDH91, MW97, Nie15, Pem87, Pet86, PS95, RBY92, TP85, BB12, FG04, HOS15, HL11a, Hli13, Ing01, Ioa11, KHS03, KFO8, LM00, LL12, Sto19, TVV02, Wall03]. **Squares-Based** [LTK07]. **SRE** [MW22]. **Stability** [CS11, Lim92, MS08b, Wei86, Wei85, KPY22, KK12]. **Stable** [De 91, GGSW20, GSTW20, KT94c, Nao94, TZ02, BH08, KZO12, MORS21, QR98, ST05, ZC12]. **Stage** [CGN15, Wri95, Efr19, HOS15]. **Standard** [Dun81]. **Standardized** [Vel94]. **Star** [Kil16]. **Starter** [Aue22]. **State** [AK90a, Aok91, CJ82, CK22, De 91, GJ01, HHP84, IJ99, LWL93, Mar92a, MS07, Pen07, PT05, Pri80, dJ86, dJCCl94, FKDI0, GdSF13, Gómo07, GAP09, Guo03, KD00, KD03, LK21, PS99, PF21, Pri03, PS06b, Qia14, ...]
QS00, Rao11, RR09, Sel10, WS02, WLC12, Pou17. State-Dependent [HHP84, Pri80]. State-Space [IJ99, MS07, PT05, dJ86, GJ01, GdSF13, Göm07, GAP09, Gno03, KD03, PF21, Pro03, RR09, Pou17]. static [GBY17].

Stationarity [AF22, AP95, CL06, Cha91, FT85, Fei20, Kun97, LP10a, Liu92, NVS06, Pic82, Pou86, Pou88, PP16b, VWR87, VN00, BJ17, BEL06, BFK19, BH03, BH10, CLL14, DR11, HM03, Jen12, Kri09, LS03a, Rao08, Xia01].

Stationary [Abr87, And92, Am05, AVW16, AM18, AM07, BB95, Bar87, Bat83, Bha89, BD92, BLT92, CN17, sC88, DG20, DiC82, FK87, FR83, GP06, GL96, GOV19, GZ15, Huang82, HC20, HA93, HC20, LS03a, Rao08, Xia01].

Statistics [BCT15, Bos16, DiC82, Lu18, Men15, PS92, PP99, Rao12a, SF93, Tan84, Tua84b, Tur8, Bos09, CHLT15, Cao05a, Cra03, DG98, DKV11, DF01, FK20].

Structural [AES06, AH13, BW18, DGJ06, GT19a, HOS15, HR04, HV99, Ott88, PY22, Rav89, Shr11, Sch22, Ter85, WT19, BHS11, BH01, BH03, CGP22, CP16a, Fo13, FB21, GA04, GA08, HM03, HLZ23, Kap05, KA07, KA07, Kur18, Ro13, WE07, WH08, Wri98, ZL2b].

Studies [CG82, LT83].

Statistical [Ali83, Dah85, Kat08, LM04, Tua87, LTT18, Yab12, ZT18].

Statistical [Ali15, BP12, DMIF12, Kim16, LT83, MT94b, Oza82, PT81b, Rao08, Rao12b, Rao14, Ter14, GLN15, NKC15, Par13, Ter11, TD11, Tur8, Wan21, Zha13].

Stepwise [Pos20, CGM08]. Strongly [BG20, Hid97, Yaj89, KM03].

Strongly [BG20, Hid97, Yaj89, KM03].

Strong [DS91, Mas96, Hid07, TD11, ZZL14].

Structural [AES06, AH13, BW18, DGJ06, GT19a, HOS15, HR04, HV99, Ott88, PY22, Rav89, Shr11, Sch22, Ter85, WT19, BHS11, BH01, BH03, CGP22, CP16a, Fo13, FB21, GA04, GA08, HM03, HLZ23, Kap05, KA07, KA07, Kur18, Ro13, WE07, WH08, Wri98, ZL2b].

Student [SBS23].

Student- [SBS23].

Studentizing [DGK14].
[Eng84, HHP84, Lim87, Dit00, SL97, SO97b]. Sub [STA03, Tay05]. sub-sample [Tay05]. Sub-Sampled [STA03]. Subba [Cox94, Wil18]. Subclasses [DG20]. Subject [MW16]. Subordinated [LDN19]. Sub-ordination [WT88]. Subprime [WW17]. Subsampling [ADD19, JMP12, KW04, LLS08, MJ12, JMP16]. Subset [GR81, Gae00, HO84, PT82, PPT93, PBT00, Tha90, YL91, ZT97, BPT02, MZ06, Umn94, Wan95]. Subspace [Bau05, GH11, SP18]. sucharita [Ter14]. Suddenly [And93a]. Sufficient [Die82, Kan81, DRS21]. sugarcane [VPWD11]. Sum [DJM86, Nie15, Yu07, BFK19]. Summaries [Low91]. summary [NSK+11]. Sums [Ba93, Eng84, CP17, Chu12, DGK14]. superharmonic [TK08]. superposition [GLL06]. support [PP16a]. Supwald [Kil16]. surface [GS0+17]. surfaces [KKS+12]. surveillance [AK10]. Survey [HN80]. Survival [Gor18]. Switching [BBKL17, FRR17, HLHT94, Liu12, MT94b, SK96, Smi08, AF22, Cav14a, Cav14b, KOD99, KFS02, KC10, KC121, PW05, PS03, PS05b, ZS01]. SWQMELE [ZPZ21]. symbolic [MGRM10]. Symmetric [Nas94, LZ18, TWVB00]. symmetry [LLOS08, PV15]. syndromic [AK10]. System [BHL90, Nag03, Sim08]. Systems [Li93, PBT00, Pos05, Sin93, Tig85, Wri95, XX18, YK06, GH11, GP02, KWPV12, Kur11, NHCLP08].

T [Cox94, JMP16, GL96, HL17, TP03]. Ta-Hsin [Qui15]. Tables [ZC19b]. Tail [Hog18, BM13, BDS12, Hill13]. tail-trimmed [Hill13]. Tailed [GRT17, JMP16, YL20, EM08, GL20, GZ15, JMP12, KW04, Kri22, MJ12]. Tails [Hal14, HPY02, MS00a, MS01]. tangent [Kei03]. taper [HC00]. Tapered [Dah83, JrS95, MP10, Roz01]. Tapering [AV05, Zha92]. Tapers [CWD00]. TAR [WTS17]. Tata [Wil18]. Taylor [Nun20, Wan21, Yao20, Zha13]. technique [GPRV00]. Techniques [Nes16]. temperature [CG11, VN17]. temperatures [EP17]. Temporal [AGJLZ19, BS02, dBTC19, GSTW20, HK20, MW16, Rao12a, Rao17, SF11, Sot07, SW6b, TCCG19, TC05b, WH19, AR06, BJIR17, BWH19, Has13, KC11, Rao08, Rao13, RDB14, RT17b, RT17a, WP1D11, WH11]. Temporally [CZ19, GM15]. term [KCW22]. Terms [KH94, Qui89, Sak93, Sib01, GJ06]. Test [AY88, Arb08, AP86, BH92, BR06, CP03, Dro07, Eva80, FN97, FA03, HL06, HCH00, Has01, HP92, KA08, LM04, Lju88, MN95, O’B87, PP97, Pre98, RG90, RA92, Sch96, Sch16, Shi88, TZ19, TLLG93, TZ02, Tua86, Tua87, Vel94, VN00, WS20, XHN17, ZXL20, AHT13, BCD18, BJIR17, BELO6, Bet16, CG07, CD09, CD12, DR11, FR07, GA04, GPRV00, HW90, Hid07, ILT14, JW16, Jin18, KL09, KT10, Law98, LD04, LNVK02, LKN05, LLZ22, LTT18, MM12, MKS22, MGRM10, Nis09, PV15, Rao08, Sha11, SP12, TM98, TNZ04, VW15, WWW12, Wes13, WX18, XPZL10, ZSW22, ZS17, ZPZ21, Zhu13]. Testing [AP95, AI15, BIS17, Bar00, Bea18, BG95, BHL11, Bet16, BK19, BK07, BH01, CT06a, CHLT15, Cha15b, CRK18, Cub95, Del96, DKV11, DK17, EV19, Fer90, FFGM15, FM98, GM15, GA01, GIII99, GHHK18, GH19a, HS05.
HM13, HLX10, HMW19, Hin82, HR15, IP20, JN18, JT03, Kan81, Kas82, Ken12, Kil11, KPRN03, KK12, KS05, KP08, Kun97, LS03b, LW19, LLL22, LG11, LBV09, MMH88, Mil19, Pap05, PPS20, PR10, Pon06, PP16b, QN82, Rai96, RB92, SL96a, SS16, ST03, SS96b, SS98, SK09, Tay98, TT97a, TSL08, Wri08, Xia01, YR95, Yua00a, Yua00b, Ano99d, AR06, dBCO12, CNR17, CP17, CF98, DHT14, FL04, Fos13, HCT04, Hon97, Ioa10, Jen12, Kap05, KPY22, Km15, LP10a, LLS08, MGRM10, MY04, MLS97, NS13]. testing

[Oke98, Ott21, RGLA11, RT22, SL00, San18, SM13b, Tau23, TW02, Vog99, WSS04, Wie13].

Tests

[AN92, AN94, AN08, AES06, BK03, Bre94, BH10, CL06, CISG16, CT92, Che03, CL95b, CG82, CD86, Daf81, EF06, GRT17, GL96, Hal92, Hal95, HIP87, HS98, HR04, HI16, Joy92, Kil16, KH98a, KLN04a, KL98, Kur21, KLM16, LKB15, Lee16, LTK07, LL18, Mar20, ME98, MW16, OT98, PF95, PR03, PT81b, RWZ20, Sai83, SS01, ST09, Smi08, Tay03, Won97, WL05, YK06, ZT18, And97, AS00, Art02, BP12, BDM98, BH13, Bra13, Bra05, BFK19, BH03, CT08, CR99, CL01, CW99, DL15, DK13, DS04, Dit00, DdM04, Duc05, Fan05, GF13, HL02, HK14, HM03, HL10, KT16, Kat12, KP13, Kur11, LT17, LLOS08, LS02, LS03a, LN99, LT03, LL10, LLL14, LM08, Mar07b, MP16, MR12, NKC15, NR11, PS08, PLNL22, PY22]. tests

[Pes07, Psal01, Ren05, Sen07, SF98, Swe03, kTR98, Tay05, WE07, ZL12b]. tests*[Kat09]. Texts[Rao14, Bos09]. Textures[YR92]. th [CWDL97, ZBD06]. th-order [CWDL97, ZBD06]. their

[BDL08, CA99, PP16a, Yu07]. Theorem

[BT94, Cha91, Kee97, Mor83, Yaj89, FPS21, RB13]. Theorems

[Leo13, Sto55, BT13, BDL08, Chu12, KL10]. Theoretic [Bra16]. theoretical

[Zaf08]. Theory [AY96, BT06, DNL81, GP06, HP17, HT86, IP08, Mèl85, MdS89, Nea13, Pou17, Rao14, Wal87a, Arv14, AA20, BP18, Deo97, JPP15, LP14, LT18, LP19, MW22, SW21, Sta20, ZL12a]. there [Sen07, Vog99]. thinning [WP14, ZJ06]. Third [Bri80, Gab88, Kak96, SS89, Tan87, Hos01].

Third-Order [Bri80, Gab88, Kak96, SS89]. third-series [Hos01]. Three

[BM89, LHR82, GL20]. Three-Dimensional [LHR82]. three-step [GL20]. Threshold

[AB86, BLT92, CG19, CL95a, Che95, Cl07, GMRO11, GT93, GLML16, Kap01, Lim92, Log04, Mar92b, Pet86, Str96, Tha90, Tom82, WTS17, YL20, YLC21, ZL12b, BHS11, CS08, Cam04, De 98a, KMX17, LR02, LL10, SY20, WL98, XPZ10]. thresholding [PP12]. Thresholds

[CT86, Gao97]. Time [AY88, AC93, AF16, ARS86, ABT18b, Ala89, ACL01, And93a, AC96, AM05, Aono7b, Aono9c, Aono2, Aono3, Aono4, Aono5b, Aono6a, Aono7, Aono20g, Aono21a, AVW16, Aok91, AV05, AD04, APHS6, AHL+18, AC18, Azz81, BS07, BB95, BC97, BC95, BS15a, BO05, BP11, BBKL17, BW00, BH91, BH92, BG95, BG20, BK19, BDH+18, BLL05, BI09, Bos10, Bos16, BD92, Bro95, BS98, CH14, CS15, Car85, CT08, Cha16a, Cha19, CT20, CT96, Cha91, CD94, CAP94, Che09, CG82, Com96, CRK18, CW82, CS84, CS87, Cor95, Cox91, Cox94, DB98, DN99, DF80, Deg87, Die82, DK17, Dit04, Dun81, DH17, Eln94, Eng84, Eva80, FK87, Fel20, Fin84, Fin85,
Fin16, FK04, FP16, Fra84, Fra05, GR81, Gab88, GT19a, GCK99. Time [GPH83, GT93, GA01, GRS97, GKY18, GS20, Giu17, GHHK18, GO19, Gra95, GJ80, Gra82, GH91, GZF86, HHP84, HO84, Hal94a, Hal95, HW95a, Hal84, HS05, HT88, HT66, HV92, HR88, Has82, Has00, Has93b, Has94, Has01, HH81, Hid97, Hin82, HH93c, Hog18, Hoh83, HN80, HR93, HV99, Hoy20, HC20, HB93, HB94a, HB94b, Huu88, Hyn93, IMR18, IP20, JMP16, JL83, Jan82, JS90, Jan05a, Jan10, JA81, JM04, KMS15, KPT21, KE88, Kas82, KK18, Kil18, KBB90, KC96, KK20, Ki81, KT01, Kra16, KU85, KL86, LW91, Lat17, LL92, Led90, LL95, LR88, LT18, Li84, LM94a, LX96, Li98, LX01, LS03b, LWL93, LM95, Lim87, LPS99, Lru89a, Lru89b, LXT20, Lu18, Liit82, LM94b, MS08a, Mar00, Mar92b, Mas96, Mau11, MMH88, MMT05]. Time [McC15, MT94a, MT94b, ML83, McL98, MC93, Mil84, MP84, Neu96, Nie15, NH19, NBQ16, O'B87, OJ03, OT98, Oza82, Pap94, Pap22, Pau84, PS89, PBT00, PZ17, Pet19, PT81b, PT86, Pos20, Pou89, PM92, Pou17, PH02, Pre98, Pri80, Pri96, PSA08, RG80, RRW83, RG89, Rao10a, Rao10c, Rao14, RS19, Rob83, Rob87, RT17c, Sai83, Sai86, SL96a, Sch96, STA03, SPA20, SR88, SR91, SR92, Sha08, She87, SS96b, Shi88, SS82, SPM19, Sin93, Sm08, SH88b, ST87, Sto85, Sto87, SW86a, Str96, Tan81, Tan84, TK93, Tay98, Tay03, Tay20, Tay21b, Tay22a, Tay23, TA88, Tho19, TWVB00, TP82, TP85, Tjo86, TM93, Ton81, TS94, TO05b, Ts98, Tsa89, TY00, TW99, Tur11, TTS21, UH95, VP12]. Time [VWR87, VDO95, Vij06, Wal87b, WT19, WA20, WL05, WSL17, XA99, XNH17, Yak87, YL91, Yua00b, ZT94, ZW94, ZLY06, ZLP19, ZC19b, ZLSD20, Zho92, ZP20b, ABT18a, AR10, APS20, AS00, ASM21, And08, Art02, AHT13, AH13, ASK15, BCD18, BBC16, Bar00, BDL08, BM13, Bet16, BP03, Bon01, Bon05, Bou08, Bra05, BS02, Bro07, BFK12, BFK13, BFK19, CS08, Cai11, CSD12, CCAG13,Cha99, CLY17, CGP22, CP17, Cha16b, CCY16, CH21, CF14, CF98, CG11, CH11, DG98, DB03, DGH06, DC01, DRY21, DE07, DLRY08, DdRKS21, DL15, DHI13, DHT14, DPT12, DP10, DA14, DLPP14, DR11, Enc11, Fan05, FH20, FF13, FB13, FLL13, FK99, FP12, FL00, FG04, FM04, GG08, GF15, GA16, GM15, GA04, GA08, GB06, GAP09, GKL11, GLN15]. Time [GSO+17, HPY02, Hal13, HM13, Has13, HCT04, Hon97, HL11b, HR15, HW99, HDB98, HD99, HC00, HB01, Hur01, HK08, Huz07, ILLT14, JMF12, JFML13, JW16, Jin18, Jir16, JTT03, JT11, KM03, KP15, KPWV12, KY20, Ken12, KH04b, KC10, KL10, KLIN, Kom99, KGY18, KL23, KXS+12, LC03, LLS02, LM00, LZ18, LD04, LV00, LLS08, Len16, LLRR+21, LVNK02, Li14, LLY14, LRS21, Lie12, LP14, LL97, LPZ15, LTT18, LZZ22, LL97, LSO12, Lub09, Mar30, MJ14, MGRM10, MY04, MJ12, MT15, ME98, MIN+16, MS00b, MRT07, Muk99, NHCLP08, NM11, Nie05, Nis09, PZ04, PD12, Par13, PT04, Pen07, PR03, PRC03, PPS20, PR10, PS00, Pro23, PSSS09, QRF8, RCLM+11, Raol0b, Raol8, RY23, RB22, RS17, RNI13, RT22, Sbr11, SL97, SB19, SO97b, Sme15]. Time [SW21, SA07, SCW19, ST05, SO12, Sto19, SR07, Stu01, Swe22, Sza22, TKOP20, TW02, TM98, TAM11, TC13, Tri11, TC05a, TT97b, Unm04, UD09,

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