Title word cross-reference

(INAR(p)) [JGY91]. (SINAR(p)) [KT11]. 2 [ZM01], 2 x 2 [ZC91]. $36.99
[Hal14]. $71.46 [Omb13]. α [CT06b, LDH19]. AR(1)
[AB86, AF91, HW95, HCH00, KLM16, Log04, PZ14, Pet86,
PS14, S96, Wei85, Zie99]. AR(2) [MA93]. AR(p) [KS08a, ZL12b].
ARCH(1) [Aud05]. ARCH(∞) [HP17]. ARCH(p) [KS08a]. ARCH(q)
[WSS04, CPR18]. ARIMA(p, 1, q) [MN95]. ARIMA(p, d, q) [Rei94].
ARMA(1, 1) [Oke98]. ARMA(p, q) [Bar87, Che06, RB13]. b
[HV08, HI15, ILT14]. β [LDH19]. Cogarch(p, q) [IMR18]. I(0) [KLN04b]. I(1)
[CL97, KLN04b, WR08]. I(2) [NV96]. INAR(1)
[AOA87, AK10, DS15, DO04, PK13]. INAR(p)
[DVW08, RN12, SO05, ZWZ11]. k [Pro03, WCG98]. L [BCT15]. M
[AD99, AC18, Ber07, CN86, G17, HT86, LLG09, SL04b]. NEAR(2) [Per04].
NLAR(p) [ZW08]. p [CWDL07, KT11, ZBD06]. q [HK14, NB83]. R [BCT15].
R² [Bha93]. S [Sib01]. SαS [CH15]. T [Wes19, KT16, TCCG19]. U [VP12].
$U_p$ [Dah85]. VARMA$(p, q)$ [WJM11]. $X_t = A_t X_{t-1} + \epsilon_t$ [Pou88].

* [AT86].

-Conditioned [NB83]. -dependence [HK14]. -divergence [CT06b].
-Estimates [CN86]. -Estimation [Ber07, Giu17, SL04b, Sib01, LLG09].

/1 [DS91].

0172 [Cao19]. 0172-7397 [Cao19].


35th [NH19].

4 [Hal14].

5 [McC15]. 531 [Rao14]. 5th [Wil16].

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

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

8 [Rao17].

978 [Bos16, Cha16a, Hal14, Kil18, Lat17, Leo13, McC15, McL17, Nea13, Omb13, Pou16, Rao16b, Rao17, Tur18, Wil16]. 978-0-12-803768-3 [Rao16a].

978-0-19-968366-6 [Cha16a]. 978-0-19-969560-7 [Nea13].
978-0-4716-8717-7 [Tur18]. 978-0-521-17561-6 [Leo13].
978-1-107-48520-0 [Kar16]. 978-1-107-63002-4 [Hal14].
978-1-118-32655-8 [Rao17]. 978-1-118-67502-1 [Wil16].
978-1-118-74495-6 [Bos16]. 978-1-118-74511-3 [Bos16].
978-1-4398-4940-8 [Zha13]. 978-1-4665-0225-3 [Rao14].
978-1-4822-2500-6 [Pou16]. 978-1-4822-5383-2 [Lu18].
abrupt [LK98], absolute [Li12b, WD10], absolutely [DS04], Academic [Rao16a], Academy [Ano94], account [KH04a], Accounting [HN80, Kili98], Accumulated [Kabi87, LB11], Accuracy [Gor81], Acknowledgement [HB94a], Acronyms [Gra82], Adaptive [AC18, Buh96, DP10, FL00, HiD92, RBT17e, XH17, FK99, Sch98], Additive [BT06, Kab94, Whi85, mWK96, AHT13, PR03, Vog99, YHN99], Adequacy [AY96], Adjacent [HQ89], Adjusted [New80, Pfe94], Adjusting [BP12, DK13, Hid07, Kap05, Xia04], Adjusting [MO02], Adjustment [Aka80, Ish84, MP07, PD02, SS01, Jan05b, Kili11, PR09, Rod13, SL00, Sol04], ADL [LL10], Admissibility [Hal94b], Advanced [Rao05], Advances [WH19], advantages [PS07], Affected [MP84], Against [BK03, HIP87, KS05, LKB15, RB92, Tay03, AN08, AES06, BP12, DK13, HiD07, Kap05, Xia01], aggregate [TW02], aggregated [GM15], Aggregates [PV98], Aggregating [BC97], Aggregation [El94, Eng84, HN93, HN99, KVO94, MW16, OV04, SF11, Sou07, SW86b, TC05b, AVF98, BS02, Has13, PPS14, Sbr11, Zaf07], Ahead [Ton82, KGY18], AIC [Fin85, HB90, Qui88, Wan93a], Akaike [De 98b, HH93a, HT93, Ioa11, Mai12, WL98], Akaike-Type [HH93a], Alan [Kil18], Alarm [BH19], Alexander [Nes16, Zha13], Alexandre [Pou17], Alfredo [Pou17], algebra [ZM06], Algorithm [BC95, FRR17, J99, KT94b, KS08b, KTO1, LL95, MS07, MB97, BPT00, Rg92, SS82, Cr03, FK99, JN14, Kili98, KM04, Mau02], Algorithms [AC03, De 91, Gae00, Hua90a, Zho92, BP11, CMG08, EMNR09, U12], Almost [DM96, DD15, DH13, Len16, LL06, Kar16], Alternative [Car85, PF05, ZG88, Kap05, PW05, Xia01], Alternatives [BK03, RB92, AN08, DK13], Ambiguities [Fin84], Amplitude [Has82, TM93], Amplitude-Modulated [TM93], analogue [HiD07, SP12], Analysis [BC95, Bos16, Car85, Cav14a, Cha95, Dah83, FT85, Fra05, FM04, Gab88, GCK99, Gra82, GSO+17, HHP84, HN80, KKJ18, Kili88, Kra16, LL92, Led90, LB11, LT95, LO16, MT94a, MT94b, NBQ16, Oza82, PZ04, PW89, P08, P017, Pri80, Pri96, RAO10, Rig92, Rig96, Sto87, Sto90, TK93, Ter85, TM93, Tsa88, TW89, WVR89, Wal87b, W16, Yak87, ZT94, Bos09, Bro07, DE07, FL00, HK17, Jan10, KL09, KFS02, KP13, KXS+12, Kur11, Li98, L12b, Mar12, Man11, NS03, 198, Par13, Rao08, Rao12, RT17b, RS08, SY11, Sp10, SO12, SR07, SP18, VPWD11, VVD18, An07, Cao19, Cox94, An097b, An099c, An002, An003, An004, An005b, An006a, Che09, LT18, NH19], Analytic [PS09], Analytical [Pes07, Sbr11], analyzing [EP17], Andrews [HH81], angle [BEvdW12], Anniversary [NH19], Announcement [Ano86, Ano05e, Tay13b, Tay18a, Tay19], Antedependence [Fok10], Antipersistent [BP07], Application [BC95, GPH83, GJ02, HHP84, McL94, McL95, PT81b, Rob87, SS95, SS96a,
Tia88, AK10, Cra03, GA16, KL09, KPRN03, LLOS08, Len16, LL06, Mil10, MRT07, NSK+11, PW05, TvV02, VN17, WWG09, WCK12]. **Applications**

[BCT15, GR81, Hal14, McC15, Pou17, Rao14, Rig96, Tha90, Yu07, BB07a, BDL08, Bos09, CP17, DdM13, EM08, FP12, GSO+17, HWBD11, JT11, Kri09, Qia14, RMSF10, Leo13, Kar16, Nea13]. **Applied**

[CR90, Lu18, Mcn15, MVS87, PZ17, PS99, Kil18]. **Approach**

[ATT03, CGN15, CV06, Du04, Eng84, GT19, Gra95, JC17, KP90, KJ85, LH83, LWL93, LT83, MW05, MP84, PW84, Pri80, SS02, Tua86, mWK96, WTLSL17, ABT18a, CSD12, DC01, FNV08, GKLN11, Jen12, Kim15, KMX17, LZ18, LV00, LLT14, Lie12, Lie05, MLS97, Rao11, RDB14, Ste05, WS02, WLC12, Zho12, Zhu13]. **Approximate**

[Abr87, And93b, Azz82, HR02, HR93, JO06, Tua92, Che06, GS13]. **Approximating**

[Ali83, Fin85]. **Approximation**

[IMR18, PT05, Pöt90, Str96, FK99, HV08]. **Approximations** [Wah89]. **AR-GARCH** [MS08b]. **Arch** [Wei84, LL97, MY02, BB12, BM03, BM09, CT06b, Csi07, GLP10, GSS17, IP08, KFS02, Kim15, MO02, NS13]. **ARCH-M** [MO02]. **ARCH/GARCH** [GLP10]. **Arctic** [ZC19]. **ARFIMA** [DGPHS19, Nan14, STY97]. **ARIMA** [BM04, KT01, LW91, PRR04, PP88, Pic90, PD02, SW86b, TV83, TV02, Wri95, Yaj85]. **ARIMA-Model-Based** [PD02]. **Arising** [Cha15a]. **Arma** [LM88, Wei84, AG95, AB09, AD99, BL01, BC12, Bro95, BB99, BFK12, CG07, CT87a, DZ18, DdM04, EMN09, Eng84, Fin84, Fin16, FG04, Gae00, Gir07, Had04, HS05, HW89, HZZGH83, JWW99, Kab83, Kak96, Kan81, Kar01, KHS03, KT94c, LM04, LM08, Lou08, LB00, Ma02, ML83, McL93, NLL12, NR07, NP90, Pen84, PRC03, PW84, PS95, RMT90, Sak91b, SL04a, SL04b, SF05, Str96, ST91, Swi90, Tan87, Tig85, TC07, Tua87, Tua88, Ver87, Vol12, Wal95, WS02, Wan08, Whi85, YB06, Yu07, ZG85, Zhu13]. **ARMA-GARCH** [AB09, Zhu13]. **ARMAX** [Pos05]. **array** [PPS14]. **arrays** [LSSC16]. **Aruma** [HA93]. **ARX** [Duc05]. **Aspects** [JA81, MS92, PT86]. **Assessing** [KH99, MMT05, Psa08, BFK19]. **Assessment** [Zha04]. **Asset** [CHS17, SCW19, TY10]. **assigned** [Efr19]. **assisted** [CR99]. **Associated** [Cha91, Fin84, Wri95]. **Assumptions** [Psa08, ADL18]. **Asymmetric** [AV05, SLN99, Sol04, BM04]. **Asymptotes** [CA99]. **Asymptotic** [AT87b, AV93, YH96, BB07b, CL06, CT96, Cha87, Ch091, Dah85, Dec97, DSH91, EF06, FRS11, HP17, Kaba83, KT94a, Kaka96, KLN04b, KS18, KS19, LTT18, LP19, MPR91, Och83, Por87, Ray88, RT09, Sai83, Sai86, SH87, ST85, ST05, ST91, Tua87, TAM11, Tom87, TV02, Ver87, Wal95, Yaj85, Zha92, ZG85, DZ17, DVW08, Erc11, HV08, Io010, J0h03, Kak99a, KM04, LP10a, LP04, PZC14, Wal00]. **Asymptotics** [AG08, HB93, HB94a, HB05, Muk99, nie15, HI15]. **at-most-m** [HPW17]. **ATSA** [Gra82]. **Augmentation** [FS94]. **Australian** [Ano94]. **Auto** [Mur85]. **Auto-Regressive** [Mur85]. **Autocorrelated** [USMS83]. **Autocorrelation** [And92, Cha91, Fas00, HT99, Hid92, Ka88, KPS04, Li84, Pen84, SS02, HK14, LT17, Mar99, MZ06, RSW08, Sch98]. **Autocorrelations**
Autocorrelograms [GJ02].

Autocovariances [AC96, Bat83, Hal95, Kee97, RGS98, Tia98, BC02, DdM13, LBV09, MJ12, VY16].

Autocovariances [AC96, Bat83, Hal95, Kee97, RGS98, Tia98, BC02, DdM13, LBV09, MJ12, VY16].

Autoregressive [AM18, CP16b, Dav91, GP06, HH93a, HK86, Hua90a, KV98, KP93, McL94, Mc95, MT90, PX06, SP01, Tia90, XA99, BB07b, BM10, FM04, Kak99b, KLN04b, Lie12, MZ06, SR07, YHN99, Zho13].

Autoregressions [BF96, BDD95, CV06, HLHT94, Kim87, LH96, LS06, MWM97, PT82, Pol94, Pop90, Qiu88, Hil13, Kil98, LR02, LP14, PH02, TP03].

Autoregressive [AB99, AT87a, AT87b, AOA87, AQL89, AH92, And89, AM80, And92, AV93, AK90b, AHS06, AHP17, Azz81, Bai93, BCCR19, BKS97, BM89, BMY99, Bha83, Bha86, Bha89, Bha93, BM81, BLL05, Bol88, Bos96, BR06, BFT92, CT86, CG19, Cha95, CL95a, Che95, Chi91, Cho91, Chu96, CT87b, DGJ06, DSW80, DS91, Du84, FT85, GT93, Gor18, GL19, GJ06, HO84, Hal94a, HK90, HG86, HZ93, Hz92, HR93, HH118, Hua90b, HT93, Huz81, Hyu93, IY03, JL83, Jas03, JGY91, Kab93, KH99, KMS15, KOD09, Kan87, KM90, Kn87, KPS9, KP90, KP95, KJ85, KF92, Kun97, LL92, LH83, LHR83, Ljn98, Lit85, MP90, MS92, MM93, MT94a, MW05, MMT98, MK15, MM91, Mil95, Nas93, NQ80, Och83, OT98, P92, Pap05, PF95, Pau84].

Autoregressive [PT81a, Pem87, Pet89, Pic82, PP97, Por87, Pöt90, QN82, RAI96, Ray86, RBY92, RA92, Sai96, SS16, SS90, SH87, SH88a, SK96, Sch16, Sha98, SY11, She88, ST04, Shi93, SS95, SL96b, SS96a, SR17, Spa93a, Spa93b, SH88b, SHLL96, TY10, TP85, Tom87, Ton82, Tua84a, Tua84b, Tua86, Tua88, Tua82, Ttu82, Ula93, Vel94, Vl91, Wah89, Wan93b, mWK96, YR95, YL91, Zha92, ZT97, vG99, AN08, ADL18, AE06, An97, AMZ13, And08, BBC16, BG00, BHL09, Bha97, Bla14, BPT02, BFZ02, BM08, HB90, CS08, CSD12, Cam04, CZ12, CL01, CD09, CD12, CL14, CWDL97, CS11, DA14, DdM13, FF13, FK13, FP18, FR07, FMK92, GMRO11, GH03, GG07, GB98, HP14, HL11b, Huz97, HS11, Ioa10, Ioa11, Joh03, KY90, KT11, KL09, KK12, KR13].

Autoregressive-Moving [CT87b, JL83, KM90, P92, Pau85].

Average [AH92, AM80, And92, AV93, AK90b, Bai93, BKS97, BM89, BMY99, BH94, Bha83, Bha89, Bos96, Bre94, BLT92, CT96, CG19, Cha95, Ch91, Cho91, Chu96, CT87b, DJM86, DSW80, DS91, GZ15, Had95, HR93, HH93, JL83, KM90, KP89, KP90, KP92, Lju88, MS92, Nas93, PS92, Pap05, Pie82, Por87, Pöt90, RBY92, Sai96, She88, Shi93, SS95, SS96a, SM06, SHLL96, Tua84a,
Tua84b, Tua86, Ula93, Vel94, Wah9, Wan93b, YR95, AMZ13, And08, BFK13, De 98a, DA14, FF13, GG07, Hu97, Li12a, Mau02, Mon98, PR98, SS98, SF98, ST05, TR98, TC13, WD10, XPZL10]. Averaged [Hen01a, Lob97, SH12]. Averages [AT86, CH15, BvdW12, Chu12, MR18, MS00a, MS01].

B [RW17]. Backdating [Mar07a]. backward [SO97a]. Balanced [BW18]. Band [Gor81]. Band-Limited [Gor81]. Banded [MP10]. Bands [BW18, SS90, Tom87]. Bandwidth [BB87, FRP99, Hen01b, HI19, KC96, Sou07, Vel00, AO09, BB07b, RS17, Sko01]. barely [KP08, ZL12a]. Bartlett [BF97, CCCY16, Dah85, FZ09, Lar98]. Based [BT94, BDH18, DN95, DL15, Dit00, EF06, Hal92, Hal94b, HD96, KLM16, LTK07, Mar07a, MW16, PD02, Sch96, ST97, TCCG19, Vel94, VN00, WTS17, And08, AO09, AV08, Bro07, BH10, CK13, DHT14, DR11, Kru11, LLMR08, LT03, Lie12, Mau04, Nag03, Pes07, PV15, RCLM+11, SF98, Sko01, TM98, Tsa07, WCK12, ZT18, ZJ06, FA03]. Basis [CN17]. Bayes [LH83]. Bayesian [LS06, Rao17, Aka80, ATT03, BKS97, CSD12, Cam04, CJ82, CL95a, CV06, CS84, CS87, DF11, DGP919, GT93, GH93, HCH00, HW99, Ish84, Jen04, KFS02, KC10, LSC16, MS92, MFM05, MT94a, MW05, MWM07, NBQ16, PR98, Pet19, QR99, QS00, RT02, Sm13a, Spe10, SR07, Unm04, VADG04, Vi01, mWK96, XPZL10, YP06, Nea13]. Behaviour [KLN04a, ST85, BB07b, HV08, PP16a]. Belzunce [Rao16a]. Beran [Ter14]. Berlin [McC15]. Bernoulli [RNI13]. Bernstein [Kak06]. Bertram [RTW14]. beta [BWH19]. betas [CS11]. Between [AM07, DF80, LX96, Mar95, New80, PS95, PR88, PM92, VY90, CL97, GOP+12, HS95, HL18, LNVK02, Li06, MGRM10, SP12, YD12]. Beveridge [GB99, NV96]. Bias [ANW93, AC18, GMP15, KS19, LH96, PR95, SCW19, Zha92, Sko01, STY97, Sto19, ZM06]. Bias-Corrected [PR95]. Biases [Pop90]. Bifrequency [Br80]. bifurcating [ZB05]. big [BWH19]. Bilinear [ARS86, Cha91, DB98, GR81, Gab88, Gra95, Gue87, KBB90, Kum86, Li84, Liu9a, Liu9b, Qui82, RRW93, SR98, SR91, SR92, SRHZT83, ST87, Ton81, AR10, DB03, Kru09, LPZ15, TT97b, Wan05]. Binary [LJ93, WL11, WC14]. Binomial [ABT18b, DH17, GL19, WP14, CF14, ZJ06, Zhn11]. Biological [FP12, SO12]. biomechanical [BB07a]. Bispectral [Gab88, LT95]. Bispectrum [Sak91a, TM98]. Bivariate [PT86, Rig96]. Bl [SR91]. Blangiaro [Rao17]. Blind [Li93]. Block [DD15, JPP15, McE18, Tew18, DLPP14, GLN15, KH04b]. Block-Nested [McE18]. Blockwise [Bra05]. Blowfly [Tsa88, Bri12]. BLUE [Tan87]. Boca [Lat17]. Book [Ano82, Ano95, Ano97a, Ano98a, Ano99a, Ano99b, Ano00a, Ano01a, Ano01b, Ano01c, Ano01a, Ano05a, Ano05d, Bas98, Bos99, Bos10, Bos16, Cao19, Cha16a, Cha05b, Cht99, Cox94, Doo05, Erc08, Foa05, Hal12, Hal14, Jan05a, Jan05b, Kar16, Kil18, Kok13, Lat17, Lay98, Leo13, Lu18, McC15, McL17, Mcn15, Mil04, Mil05, Nea13, Ne16, Omb13, Pou05, Pou16, Poul17, Pri04, Qui05].
Boostrap

[AO09, AC18, BDD95, BW18, CRT15, CPR18, CP03, CR99, CGN15, DD15, DGP15, DLLN15, FK13, Kab93, KPT19, MP18, MK15, PSU08, PS92, PP99, PRR04, PT05, Psa01, RR09, Sme15, WW15, AHT13, CG07, CPR15, CHLT15, CNR17, DLPP14, FP18, FKMN02, GLN15, HK17, Hid07, JPP15, Kak99b, Kil98, KO04b, LDD14, MP10, MR12, Pat13, Pos08, Tew18].

Bootstrap-assisted [CR99]. Bootstrap-based [AO09]. Bootstrapping [AD99, BCT15, BM09, HK08, KF92, LX01, Swe03, HS11, WS02].

Bound [Kab87]. Boundary [BP18, CNR17, CD09]. Bounded [Wal87b].

Bounds [CISG16, KJ85, LP04]. Box [Wil16, HC04]. brain [GOP+12].

Break [DLRY08, TSL08, CP16a, Fos13, HOS15, ILL14, NR11, San18, Sen07, SK09, Wri98]. Breaks [AES06, CISG16, WT19, Wes19, AH13, BEL06, BH01, BH03, CT06a, CHLT15, GA04, GA08, HM03, Kap05, KP10, Rod13, WE07]. Breaks* [HR04]. Brillinger [MVS87]. Broadband [HB01, NM11, Hur01].

Broken [NVS06]. Broken-Trend [NVS06]. Brownian [BB07a, Hua12, KM99, PT02, YFL+14, ZT06]. Bubbles [AHL+18, FFGM15]. Busetti [HM03]. Business [Jan05a].
Confidence [BM81, BW18, CGN15, HW95b, KJ85, Kur18, SS90, Tom87, HK90, Kak99b, LP19, NSL07]. Connections [HB90]. Consinusoids [Has82].
Consistency [DS91, FRR17, JvS95, Lob97, Mas96, Pet86, ST97, CNR17].
Consistent [BH08, DGH06, EFT16, JP99, Kim91, KR98, MPR91, WW17, ZG88].
Continuous-Parameter [HW89]. Continuous-Time [Fin16, Hyn93, Sin93, TC13, BFK12, BFK13, GA16, Huz07, KM03, SCW19, SR07, TC05].
Correlated [ACL01, BiS17, DM96, Fra84, KKJ18, LL05, MK93, Tia88, Wes19, BLL09, GA16, KT16, LSS08, Len16, RGLA11, SA07]. Correlation [Ano93b, BB95, Bat88, Bha83, BHL94, Bol88, HS05, HG91, LS03b, PM92, BCF17, DGP15, Duc05, JW16, KF08, Li98, PZ04, PR03, Zha12].
Correlational [KTL00]. Correlations [Cha87, MPR91, NB83, VY90, DHIJ12, MY04, MS01]. Correlogram [Hal94b, PP12]. Correlogram-Based [Hal94b]. Corrigendum [Ano97c, Ano99d, Ano06b, Ano10, BMH09, JMP16]. Cosinusoids [Wan93a]. Cosmological [Leo13]. Count [AF16, BS15a, FM04, JT11, SM13b, ZJ06]. Counting [FWH94, RNI13]. Counts [MS08a, FKK12, JT03]. Covariance [Had95, Hir06, Kro82, LH96, McE18, MPR91, Ott88, XL02, DC01, Had04, HI15, Jen12, KL11, NHCLP08, RT17a, RS17, Tri11, WMJ11].
Cressie [Rao16b]. Crisis [WW17]. Criteria [AY96, De 01, Lüt85, TV83, HOS15, Maë12, PSSS09]. Criterion [BC97, Bha86, De 98b, HH93a, HP92, HT93, ST04, Ioa11, TH12, WL98].
Critical [CL95b]. Cross [De 01, Elt94, HB90, Kav97, Lob97, Vel00, Wes19, MS01, Sko01].
Cross-Correlated [Wes19]. cross-correlations [MS01].

d [JMP16, Mar95, ZM01]. DAF [Maz12]. DAF-filters [Maz12]. Daily [TCCG19]. Damien [Nea13]. Data [ASJLZ19, BCT15, Bha82, BHL94, Bra16, BN92, Cao19, CWD00, CP16b, Dah83, Dun81, Fas00, Fok10, FS94, GT19, GM85, GH19, IJ99, JvS95, JO06, Kim16, LT95, Lim37, Liu82, Ma02, Mar07a, MW16, MS00b, Rao12a, SS96b, Sn93, Ton82, Wes19, AK10, BJ17, BWH19, CCGA13, CPR15, Cha15b, Che06, Cle01, Efr19, FL00, FM04, HH12, HVS15, KOD09, KL09, KC11, KH98a, KLN04b, KH04b, Kle08, Mar99, Rao13, RT17b, RGLA11, Roz01, SAZ13, SS98, Sko01, SM13b, Tew18, VN17, ZJ06, Rao16b, Omb13].


Density [CMK05, CR90, FRP99, GM85, Kin91, KLN18, Kle08, KST95b, Neu96, NP96, Rob87, Sak91b, Tom87, BP03, Dat97, Efr14, Efr19, GPRV00, HV08, HT10, Kak06, KM99, Len16, LLS97, MS00b, MRT07, PP12, PP16a, SA07, WP14]. density-dependent [WP14]. Dependence [AD04, APH86, Ber07, BSG18, CT92, Cox91, Du61, Ger18, GRS97, GJ01, GMRO4, HW95a, HIP87, KLN18, LKB15, SBLS07, VDO95, AVF98, AG16, BP12, BT13, BCFFT17, GAHT01, GOP+12, HK14, Hid07, JT03, LOS12, LG11, MS00b, NKC15, Nie05, Sha11, SM13b, TT97a, VVD18, ZZL14, Zhuo12, Mchn15]. dependences [BPN12]. dependencies [SK09]. Dependent [BN92, CT01, CN86, DLLN15, GOV19, GH19, HHP84, Hid97, LDN19, McL17, PC05, Poud88, Pri80, Pri96, SSW15, TP85, TT82, XX18, Ya89, BDL08, Bet16, Bra11, CPR15, DHT14, HV85, KM03, KP15, KH98a, KW04, KXS+12, LLBM+11, Li14, Mar07b, NSL07, Psa01, PV15, RAO80, RT02, RNI13, Sko01, ST05, Tew18, WP14]. deposition [DF11]. Depth [KLM16]. derivation [ZM06]. Description
[Hua90b, NSK+11]. Design [NHCLP08, WC10]. Detect [TZ19, Tay05].
Detecting [Hog18, HL11b, HPW17, LT92, ZG88, TD11, WWW12].
Detection [AY88, BO05, BT06, Kab94, Ked87, Lay84, Mar99, ADL18, AMS+17, AE06, BBC16, BFK19, DLRY08, HH12, Lou08, NLL12, Rao12b, RT02, SPH18].
Determination [CRT15, LX96, Pau84, Qui88, Sak93, Tia88, TP85, DH13, LLY14, FS03, PS06b]. determine [KP10, Smel5]. Determining [BB87, Cav14b, HG91, Jan82, KH94, KR13, KP93]. Determinism [Bat83].
Deterministic [BHL90, CRT15, DN95, HS98, SH90, HLX10, Iac10, McC13, YLC12].
Dimension [FHW94, PS06b]. Dimensional [GT19, GJ01, LHR82, XX18, BB14, CLY17, Cle01, GP02, LTT18, RCLM+11]. dimensions [KM09]. direct [LNVK02]. Direction [ZT97]. disaggregate [GAP99]. Disaggregation [HV99, SW86a]. discontinuous [Arv14]. discount [Chu12]. Discrete [ACL01, Bro95, CT78a, Die82, HW89, IMR83, JL83, JO06, Lat17, MMT05, ST85, ST08, T71, T50b, VDO95, ASK15, Cle01, DR11, Huz07, JM04, Kei03, Maz12, NHCLP08, Sim08, SA07, TC13, Wal00, McC15].
Discrete-Parameter [HW89]. Discrete-Time [ACL01, Bro95, Die82, IMR18, TC05b, Huz07, NHCLP08, SA07, Wal00].
Distribution [Ali83, Ber01, Ch091, Dab85, Del96, Fas00, GLML16, KST95a, KS19, LC03, Log04, Mar92b, Och83, SL96b, SRHZ83, Spa93a, Spa93b, TCCG19, Tua92, Vel94, ZGH80, BF10, BWH19, CH14, DZ17, EFT16, HL17, Jir16, KGY18, Nag03, Shi98, Wal00, WJM11, Yab12]. Distributional [LM94b, PS01]. Distributions [AT87a, AY96, AES06, CL06, Cha15a, Cha87, DdM13, Fin16, GMLS15, MT90, PT81a, Pet89, Ver87, KS18, LD04].
disturbance [Che06]. Disturbances [CT01, USMS83, Wri98]. Disturbed
[Shi93]. divergence [CT06b]. Divisible [GMLS15]. Do [AT86]. Domain
[Cub95, Pra82, SR92, Tua86, Won97, BJR17, CR99, FP12, Has13, Jen12,
Jin18, Kak13, KM03, Lev02, RDB14, RT17b, Wan16, Yua00a]. Domenico
[Leo13]. dominating [BG00]. Double [CGN15, CLL14, HL02]. Doubly
[MG93, Pou86, Tje86]. Douc [Rao14]. Douglas [Bos16]. Drift
[CHS17, Ste05]. Driven
[ASJLZ19, Azz82, DH17, FR97, Gor18, FRZ01, KOD09, MS00b, Sim08, WC14].
DSGE [Pet19]. Dual [GOV19]. Dual-Frequency [GOV19]. Duration
[GG08, HL11b]. Durations [GJ02]. Durbin [Ali83, KT01].
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SBLs07, GBY17, KM09, LOS12, Cao19, Hal14]. Dynamical
[BLL05, Sin93, GH11]. Dynamics [GJ06, IP08, KWPV12, San18, WLC12].
e-book [Bos16, Qui15]. Ear [BM91]. Early [Ano05e]. Ecology [LT83].
Econometric [Fra05]. Econometrics [Kok12, Mil06, Cha16a]. Economic
[Hal12, Hal13, Hal14, Jan05a, MT94b, Wal87b]. EDA [Bri12]. Edgeworth
[Kak99b, Tan84]. Edited [Zha13, Cha16a, Lat17]. Edition
[Bos16, Kil18, Lu18, Rao16b, Tur18, Wil16, Nes16, Bos09, Che09]. Editor
[Cox94]. Editorial
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Editors [LT18, NH19]. eds [Bos16, Kil18, Nea13]. Edward [Pri94, Rob94].
Effect [Has01, Has13, NM93, Fan05, Hos01, WCK12, YP06]. Effects
[BI17, CPR07, EV19, Kar01, CT10, GBY17, Sel10]. efficacy [HLM03].
Efficiency
[CS87, EF06, Kab83, KT94a, Pra82, Sai83, ST88, Wal95, ZG85, Kak99a, LL12].
Efficient [BFZ02, Efr14, EMN09, GL06, HR88, Ish84, KOZ12, KA07,
Lec16, LL06, MTJ14, PC05, TS14, DVW08, HC00, KGY18, SH09, West13].
EGARCH [HL18, KS05]. EGARCH-M [HL18]. EGB2 [CH14]. electrical
[CT10]. Elements [Whi85]. Elimination [Hos01]. Elliott [Kil18]. elliptical
[LP10b]. Elsevier [Rao16a]. embeddability [TC13]. Embeddable [BB09].
Embedding [Bro95, BL19, CT87a, HW89, Hz07]. Embrechts [Nes16].
emissions [WCK12]. Empirical
[AN92, BBC16, CR90, DH13, DLMN15, GLP10, LDN19, LH83, NSL07, TP82,
Yau12, ZWZ11, Bra05, CP17, CCY16, Jir16, Kak13, LL080, Tew18]. end
[Kur18]. endogeneity [Sun14]. Endogenous [Kur17, Kil98]. Energy
[LHR82]. engineering [Rao11, Ter11]. Entropy
[Pol94, SSX18, BLL09, BI12, Bra05, Gir07]. Enveloping [KXS +12].
environment [NLR16]. environmental [CH11, HWBD11, Rao12b]. epochs
[RMSF10]. Equality [BG95, CF98, HR15, JW16, Jin18, LL18, LBV09].
Equation [Gor18, IP08, LT83, BDM98, Cle01, WH11]. Equations
[DO04, Qui82, SR88, SR91, SO05, TA88, BM03, CADF11, Sim08, TP03,
Vol12, Zha13]. Equations* [HLM03]. equivalence [Ioa10]. Ergodic [sC88].
ergodicité [Mok87]. **Ergodicity**

[ARS86, CG19, MG93, Iri09, Lie05, Mok87, SFK10]. **Eric** [Rao14]. **Erratum** [Ano05c, Ano05d]. **Error** [AES06, BDM98, Bha93, Dit04, HH93a, IY03, Kab87, KH99, KS19, LR88, LP04, NP96, PS06a, Ray88, Sib01, UH95, BM04, EFT16, EM02, FL04, HDB98, Kil11, KLN04b, QS00, SAZ13, YLC12].

**Error-correction** [BDM98]. **Errors** [AD84, ADD19, APH86, Cha95, CN86, DH98, FR83, HH05, HZF93, JW99, LPS99, RT17c, Sin93, TZ02, Wei84, XX18, CL97, CP16a, Dec97, FB13, FLL13, FR07, Ing01, KH04a, KT16, Kat12, KS18, KP08, LL12, LB11, LL97, Lub99, Ps01, Sch98, SL04b, TD11, ZB05]. **Errors-In-Variables** [AD84, ADD19]. **Escobar** [Tur18]. **Established** [DN95]. **Establishes** [Ano94]. **ESTAR** [HMS13]. **Estimability** [Sel10]. **Estimate** [AF91, BB87, HH93a, HB90, Kab87, Gao97, KM03, Sko01]. **Estimated** [AT86, CD86, FR83, PT05, SH88a, Wat85, DGP15, HOS15, Joh03, LC03, QS00]. **Estimates** [AH92, AV05, BL01, Bha83, BM81, CN86, DS91, Gor81, Hyn93, Kni87, MP90, ST97, TP89, Cle01, DG98, Duc05, FF13, FG04, HD99, MP10, MY02, TVV02]. **Estimation** [BM03, CMK05, CT86, CL95b, HH93c, IY03, JC17, LHR82, Lit85, MP18, NP96, Pf94, Qui89, SH90, TA88, wMK96, Yam11, ZC19, BF02, DKV11, HLM03, Kom99, Son07]. **Estimation** [AC93, AG95, AM05, AHS06, Ba94, BC01, BKS97, BM13, Bat88, BO05, BW00, BMY99, BT94, BG00, Ber07, Ber01, BHL99, Bha89, Bha93, BB14, BM91, BLL05, Bri80, Büh96, BN92, CJ82, CR90, CAP94, CWD00, Che91, Chi91, CT87b, Com96, DZ18, Deg87, DM96, Dun81, DH17, FRR17, FM96, Fer90, FH94, FRS11, GR81, GBY17, Ger18, GPH83, GM85, GRSG7, G117, GLML16, Gra95, Grl91, HT88, HH93b, HR88, HD96, Hid92, Hid97, HS04, HLT94, HZG93, HZ93, HK15, HH18, HA93, Hua96, HB94b, HR95, Huz81, HB05, IMR18, JO06, KE88, Kav89, Kav93, KT94b, KB90, K091, KLN18, KST95a, KST95b, KP98, KP99, KH98b, LH93, Li93, Li85, LM95, LOS12, MG00, Ma02, MK93, MC13, MM93, MRP09, MTT98]. **Estimation** [MS07, Mil95, MB97, MW97, Mur85, Neu96, NQ80, OM17, PC05, PS89, Pet19, PW84, FR95, PS95, Pos05, Pö90, Pou89, QN81, RG89, RA92, Re94, Rob87, RT17c, SSX18, SM13a, SAZ13, SR92, Sha08, She87, Shi93, SS96a, SL04b, Sib01, SF93, SF05, TA88, Tua84a, Tua88, USMS83, UH95, VN17, Wah89, WSS04, Whi05, Wil17, YB06, YR95, ZM01, ZG85, Zho92, ZW08, vS94, AG16, AB09, And08, BBC16, BDS12, BP03, BB12, BFK13, BMH08, BH08, CSD12, CPR07, CT06b, CL01, CL14, DB03, DGH06, DC01, Dat97, DVM08, Efr14, Efr19, EFT16, EK13, Fan05, FL04, FNV08, GAHT01, GL06, GP02, HPY02, Hen01a, HL11a, HP14, HCT04, HI15, HB01, Hsu01, Iac10, Iri02, JP99, Kh04a, Kak06, KM09, K11, KHS03]. **estimation** [KL11, KL13, Kie08, KGY18, KR98, KW12, KO12, KA07, LM00, LL06, LLM08, LLBM*11, LT03, LLG90, Lug06, Mon98, MRT07, NM11, NCS05, Nie11, OJH00, OP12, PD12, PK13, Per04, Rao11, RDB14, RZ10, RS17, RB13, SY11, SF98, SO97b, SCW19, ST05, Sun14, TS14, Tri11,
TC05a, Vel99, Vel03, VY16, Wal03, Wan05, WC10, Whi02, WD10, YFL+14, ZC12, ZWL14, ZW12, ZB05, ZT06, Zhu13. Estimator
[ANW93, Cam87, Hir06, KJ85, LH96, MM91, MVS87, Nie15, Och83, Qui00, SK96, ST91, Wan93a, XL02, Zie99, Arv14, BM09, CF98, Erc11, HDB98, HS11, Ioa11, MS00b, Sch98, SH12, TT97a]. Estimators
[AT87a, AD99, AC18, BiS17, FRP99, Hal92, Hal95, Has93b, Kab83, Kak96, KS19, LDM19, PF95, Pet86, Pfe94, Pop90, RBY92, Rob83, Sai86, Tua92, Wri95, Zha92, BB07b, BM10, Bra11, Cha05a, HV08, Kak99b, KL10, KS18, LL12, MTJ14, NHCLP08, PP16a, Rao18, RT09, ZM06]. etext [Bos16]. Euler
[Vij06]. Evaluating [Cl07, Smi08]. Evaluation [LB00, MT90, GB06]. Event [ATT03]. events [GKL11]. Evolutionary
[M685, Md889]. Exact [And93b, Fin85, Ma02, Mil95, MA93, NP96, Pen87, Shi89, Tua87, vG99, GdSF13, Lu06, Man02, Sim08, TP03, ZS17]. Exactly
[VY16]. Exactly/ [VY16]. Examination [LKN05], example [Ar14]. Examples [Mel85, Rao14]. Excel(R) [Mil06]. exchange [LG11]. exciting
[CS08]. exhaustion [TY10]. Existence
[BLT92, sC88, Cli07, Lat98, Liu89a, Liu89b, Qui82, RRW83]. Exogenous
[Bau05]. Expansions [Cha87, Och83, Tan84, Kak99b, LP04]. Expectation
[AC93]. Expectation-Maximization [AC93]. Experiences [MVS87]. experiments [BEvdW12, Bri12, DZ17]. Explicit [AF91]. Exploring
[GP+12]. Explosion [KLM16]. Explosive
[AM18, AHH+18, HB05, Rao96, AN08]. Explosivity [FFGM15]. Exponent
[Cli07, HS04]. Exponential [AQL89, Che91, Fer90, LH96, Mil84, SF05, AE06, HB01, NM11, NS03, ZB05, Zhu13]. exponents [LC03]. Extended
[Arb08]. Extending [FP18]. Extension [ACL01, LL05]. extensions [PSU08]. Extracting [EP17, RCLM+11]. extraction [BM04, MT15]. Extreme
[BT06, IC05, Mar12]. Extreme-Value [BT06]. Extremes [STA03, TT97b].

F [WCK12]. Factor
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[AD04, Liu12, GdSF13]. Fast [KD00, KP89, Maz12, JN14, R192]. Favouring
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[AK90a, AK90b, Azz82, GJ16, KT94b, KD03, G0m07, KD00, PT04]. filters
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[CL95b, DJM86, GJ01, Har81, IP88, Sto85, VY90, LV00]. Finiteness [FT85]. First
[AOA87, BM81, CG19, HH118, Jas03, JCL12, KY09, KBB90, MM91, Mur85, Och83, SH88b, Tua92, GH03, Kak99b, Lu06, NS03, RSW08, ZB05]. First-Order
[AOA87, CG19, HH118, Jas03, KBB90, MM91, Och83, SH88b,
Tua92, JYL12, 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, Hu88, KS08b, Kit81, PT82, PPT93, BP11, EF14, MR18]. Fixed [CPR18, EV19, HV08, HI19, LL95, Wes19, HI15,ILT14, KT16]. Fixed-[HV08, Wes19, HI15, ILT14, KT16]. Flatness [Dro07]. Flexibility [LM94b]. Flexible [MV03, Qia14]. Flood [BHL90]. Florida [Lat17]. flow [GSO+17]. flows [EM08]. Following [FK04, FK99]. Forecast [PS06a, KLN04b, MP16, MO02]. Forecasting [AQL89, AMZ13, CJ82, Car85, GH11, GZF86, LSL93, MP84, NNC91, RA92, SS82, Ula93, Wil16, mWK96, CSD12, HW09, Jan10, Vij06, Bos16]. Forecasts [ADSS18, KF08, PS07, WS02, Hal12]. foreign [LG11]. Forgetting [LH96, BPT02]. Form [Hid92, FL04, Had04, Lug06]. Forms [Abr87]. Formula [BF97, Kan87, FZ09]. Formulations [DN95]. forward [LT03]. Foundations [Kar10]. Fourier [Rig92, DR11, FL00, HK17, KT94b, Sto85, Sto87, St09, TAM11, VVD18, Wai00, Ya89]. Fourier-PARMA [TAM11]. Fourth [FP16, Kim91]. Fourth-Order [FP16, Kim91]. FPE [De 98b]. Fractal [HW94, PV98]. Fractional [ANW93, AN94, Che93, Fin16, GA08, GZ89, GZW94, HMV08, Hos05, HI19, KPT19, KT01, Nie15, Rei94, VDO95, Vil01, Wri95, BB07a, BG00, Dit00, BA04, Hua12, HI15, HO01, ILT14, JN14, KM99, NM11, PT02, Sim08, ST05, Vel03, Vel07, Vol12, ZT06]. Fractionally [CAP94, Chu96, DH98, Dit04, Has93b, HR95, JN19, KH98b, PP88, CP16a, GMP15, Nie11, PR98, Pos08, SH09, Tro13, Tsa07]. framework [BDM98]. Francis [Zha13]. Free [HH16]. French [Mok87]. Frequencies [MW16, ZM01, ZG88, DH13, HD99]. Frequency [CWD00, Cub95, GOV19, HH93b, Hu96, HB93, HB94a, Kak13, KT94b, Kim16, LLMR08, PD12, Pra82, Qui00, SR92, ST97, Tua86, Won97, BG00, BFK12, BFK13, CR09, FF13, FP12, GM15, Has13, Jen12, Jin18, LL06, Lev02, LK98, Mil10, MTW04, RDB14, RT17b, SAZ13, Wan16, Whi02, YFL+14, Yua00a, Whi05]. Frequency-Domain [SR92, Jia18]. Frey [Nea16]. full [Kur11]. Fuller [FA03, KLN04a, AN92, CHLT15, Ioa10, LKN05, OT98]. Fuller-Type [AN92]. Function [AM80, BB95, Bat88, Bha83, Bha86, CS15, Cho91, Del96, HT99, Kan87, Kav93, Lii85, MG00, MA93, MW97, Peñ84, SS89, BM10, Cav14a, Che06, CGM08, DC01, Fos13, KH98a, KGY18, LL06, LLBM+11, OJHO00, RT17a, TY10]. Functional [AHP17, CL01, CR18, GHHK18, HKK15, KKJ15, PP97, BCD18, BP18, HR15, KR13, RS17, Wan08]. functionals [FMS02, GLN15, LP04]. Functions [BW18, BN92, Eng84, Gri91, Huz88, Jv989, JC17, Pap94, EDD17, FKD10, GLL06, Jir16, WL11]. Further [BH03, Lay84]. Future [LX96, PM92, VY90, Li06].
DZQ10, FLO06, Fin16, GMLS15, GLML16, GLP10, HT99, Kar01, KPS04, Kim16, Kri09, LLOS08, LKB15, LLL13, Liu12, MS08b, NLL12, PS01, RZ10, Zaf07, Zha04, ZL12a, ZW12, Zhu11, Zhu13. **GARCH-in-Mean** [CK15].

**GARCH-SM** [LLOS08]. **GARCH-Type** [Fin16]. Garcia [Pou17]. Garcia-Hiernaux [Pou17]. **GARMA** [WCG98]. Gaussian [AB99, And93b, ASK15, Bar00, BCFFT17, Bou08, Cha16b, CK13, CCY16, Cra03, DN99, DZ18, Dic82, FHW94, GdSF13, GRS97, GV10, GS13, HM13, HH93c, Hu07, JP99, KT94a, Kak96, Kak99a, KMS15, Kon99, Ku85, LT17, LDM19, LLBM+11, LM88, LT92, Mar12, Nag03, Neu96, NS13, Pop90, Por87, PS95, Pou88, Rai96, SB19, SA07, Spe10, SC97, ST91, TCG19, Vel99, Vel03, Wal95, YB06]. **Gaussianity** [Hin82, TW02, Won97, Yua00a].

**General** [ABT18b, And93b, CR90, DK17, FN97, Had95, HH93a, Hua90b, Liu89a, Pfe94, Pri80, Spa93a, Spa93b, BI12, CK13, FZ09, GV10, Ken12, LV00, WD10, ZL12a]. **General-Lag** [And93b]. **Generalised** [KPT19]. **Generalized** [AH92, AHP17, Bol88, BR06, Cho91, Chu96, FK04, GZW89, GZW94, HL11a, KHS03, KP90, Len16, MN95, NKC15, Pap94, PS95, RBY92, TH12, TV83, Bri11, Bro07, DLPP14, FK99, HL17, Kak13, LL12]. **Generate** [Gra88, KT01, KE89]. **Generated** [HW95a, JL83, KLN04b]. **Generating** [Bar87, SS89]. **Generation** [BI09, She88]. Genetic [Gae00, BP11, CGM08, UT12]. Geometric [BS15a, MG93, L95, Mok87, S91]. Harmonizable [WS11]. **Harmonic** [Iri02, ME98, Wal03]. Harmonizability [Joy87], harmonizable [GS08]. **Heavy** [GRT17, GO98, GO-GARCH]. **Hawkes** [EDD17]. Haywood [McL17]. **Heavy-Tailed** [GRT17, JMP16, GO98, JMP12, KW04, MJ12]. **HEGY** [dBC07].
PRW04, Vil01, ZBD06, Zho13, AR00, CLY17, CK13, CF14, DGP15, GB98, HOS15, HW99, JMP12, KA07, LZ18, Lug06, MJ12, PRR04, QRM98, RSW08, SB19, Ter11, Tha07, VN17, Wan09, YD12, ZWZ11. **Inferences** [MS08a, PZC14]. **Infinite** [BR06]. **Infinitely** [GMLS15]. **inflated** [JJL12]. **Inflation** [BS15a, MT15]. **Influence** [Bon05, JWW99, Zha04]. **Info** [Ano16a, Ano16b, Ano16c, Ano16d, Ano16f]. **Information** [Ano17a, Ano17b, Ano17c, Ano17d, Ano17e, Ano17f, Ano18a, Ano18b, Ano18c, Ano18d, Ano18e, Ano18f, Ano19a, Ano19b, Ano19c, Ano19d, Bra16, DNL81, GL94, HT93, KM90, LX96, Pon06, Wan93b, Ano16a, Ano16b, Ano16c, Ano16d, Ano16e, Ano16f, Ano16g, Ano16h, Cha16b, GB06, GGM07, HOS15, Loa11, KM04, Li06, Mai12, NHCLP08, PS00, PSSS09, TH12, WL98]. **INGARCH** [FF10]. **Initial** [AK90a, HL06, Mar92a, SS96c, Swi90, DCCL03, FKD10, HLT10, Sel10]. **Initialization** [SS96c]. **Initializing** [BH91]. **INLA** [Rao17]. **Innovation** [FP16, JO06, LWL93, KGY18, Sen07]. **Innovations** [AB86, BD92, GRT17, LM88, Mar00, MB97, BM13, BH08, DdM04, JLL12, NS13, NS03, QRM98, ST05, TP03, TWVB00]. **Input** [OM17]. **Inputs** [Bau05, Li93, Tis05]. **Insensitive** [vS94]. **instabilities** [MP16]. **Instability** [Lee16]. **Instantaneous** [AY92, BLS02]. **Instrumental** [Hal92, Hal95]. **Integer** [ABT18b, AOA87, DK17, FLO06, GMLS15, Gor18, JGY91, NR07, Sch16, BMH08, EMNR09, JLL12, KY09, KT11, KL09, Lat98, MTJ14, NLR16, ZBD06, Zhu11]. **Integer-Valued** [ABT18b, AOA87, DK17, FLO06, GMLS15, Gor18, JGY91, NR07, Sch16, BMH08, EMNR09, KY09, KL09, Lat98, NLR16, ZBD06, Zhu11]. **integrals** [San17]. **Integrated** [Cha15a, CAP94, Che09, Cha96, Cor95, DH98, GH91, Has93b, HN93, HR95, HK98b, LX01, BDL08, dBCO12, Cha15b, CP16a, GMP15, JPP15, KP10, Nie11, PR98, Pos08, SH09, SL04b, ST05, Swed03, Tro13, Tis07, 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]. **Intercepts** [Lim92]. **intercorrelated** [HCT04]. **intermittency** [GAHT01]. **Interpolation** [Fra84, Kas82, Mar07a, Pu89, Tan81]. **Interpolators** [BB95]. **Interquartile** [Yua00b]. **Interval** [ADDSS18, HH18, HP14, KGY18]. **Intervals** [BM81, BDD95, CGN15, HR93, Kab99, KH01, Tur18, AMZ13, GLP10, HK08, KH04a, Kak99b, MO02, NSL07, RR09, Vid04, Vid09]. **Interventions** [FF10]. **Introduction** [GJ80, KOC15, Lu18, NH19, Raol06a, LT18, Bos16, Tur11]. **Introductory** [Mil06, Bos10]. **Invariance** [Hos05, AS00, Gir07]. **invariant** [ZT18]. **Inverse** [AB99, BB95, Bat83, Bat88, Bha83, EF06, Had95, Kan87, RG89, Had04, MR18]. **Invertibility** [BH94, NR93, Pte82]. **Invertible** [Bar87, CT96, Pos08, RB13]. **investigate** [BPN12]. **Investigation**
Deg87, FM96, FKD10, Hu88, JWW99, JC17, LM04, LDN19, LB00, Ma02, MS07, MM91, Mi95, MA93, NS03, RBY92, SK96, Shi93, ST99, Tua87, Ver87, YB06, YD12, ZL12b, AB09, BBC16, BMH08, CG07, Cav14a, Che06, CD09, CD12, CLL14, CF14, Cle01, DB03, GdSF13, GLP10, HLM03, Kak13, Kur11, LD04, Man02, NSL07, OJH000, PK13, Per04, PW05, RSW08, SF98, TP03, TC05a, Yau12, ZWZ11, ZC12, ZB05, Zhu13, RA92.

Likelihood-based [Bro07, Kur11].

Limit [BT94, Cha91, Chu12, GP06, Kee97, Leo13, Mor83, Oza82, Sto85, Yaj89, ZL12a, Arv14, BT13, BDL08, BP18, KL10, LP14, RB13]. Limited [Gor81].

Limiting [Cha15a, LD04, Tia88, Yab12, GPRV00, Shi98, WJM11]. Limits [KS08a, GV10]. Lindner [Zha13]. Line [CJ82, HH93b, DA14]. linéaire [Mok87]. Linear [And87, ADD19, Bai94, BB95, Batt83, BSS17, CR90, Chi91, DN99, Dh98, Fin85, FK04, FP16, FS94, Gor81, HHP84, HP87, Has00].

Has01, Hög86, JvS95, KÖV94, KPS9, KS19, LM94a, LLG09, LM94b, MB97, MT90, NR93, OJ03, PS89, PT81a, FW89, Pri80, Rao05, SS89, SX18, Sib01, ST85, TA88, Tg85, TV83, Tsa88, TW89, USM83, XX18, ZG85, BDS12, BF97, Bha97, BB14, BB07b, BM03, BM09, DGK14, Dat97, FK99, FM98, GH11, HLT10, HMV08, HPW17, Jen12, KPRN03, KLN04b, KR98, LL12, LLY14, Mar12, MJ12, MP10, MZW09, Mok87, WM97, NHC108, RT09, Se10, Sin08, Sun14, kTR08, VN17, ZM06]. Linearity [Cox91, Hin82, Kid16, O'B87, PP97, RG80, Sak91a, TLG93, Won97, Yua00b, TM98, Yua00a]. Lines [HQ89]. Link [HK90, EDD17]. Ljung [Wil16]. LM [Kil16, NR11]. LM-type [NR11, Kil16].

LME [FFGM15]. load [CT10]. Local [Aud05, BSG18, Bra16, CL06, DVW08, Iac10, KT16, Kur11, LT17, LLG09, Mas96, Nie11, PP99, SP08, SH90, Vel00, Zha04, BCFFT17, BP18, DK13, Tri11]. Locally [Blih96, CN17, PP16b, ST03, SP08, Tay03, WS11, DG98, GS13, HK17, Kie08, Tam09]. Location [Ger18, 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]. Logspine [KST95a, KST95b].

Lomb [LLMR08]. Lomb-Scargle [LLMR08]. London [Leo13, Ter14, Zha13]. Long [AVF98, AV05, AM07, BCCR19, BT94, Ber07, Com96, Cox91, Fin16, GPH43, GRS97, GJ80, GSS17, GH19, Has94, Hen01b, HH05, HB93, HB94a, HB94b, JML10, Jen04, KPT19, KPS04, KE88, KL18, KS19, LD19, LKB15, LDH19, Lob97, Lu09, Mar00, PC05, Ray93, ST08, Sib01, TZ19, VDO95, WCG98, YK06, AG16, AR00, Art02, BP12, BT13, BDS12, BC02, Bet16, Bou08, Bro07, CCGA13, CL97, Cra03, Dec07, DHJ12, Erc11, GAHT01, Hen01a, HS04, HDB98, HD99, HC00, HB01, Hor01, JML12, KP15, KP13, KS18, KW12, LV00, LLBM+11, LG11, MC13, MJ12, MS00b, MRT07, NM11, Nie05, NSL07, RT02, RMSF10, RS17, Sha11, SK09, Sou07, ST05, TT97a, Tew18, TC05a, WC10, WH98, Yam11, Yau12, YD12, Ter14]. Long-Memory [BT94, GJ80, HBB93, HB94a, HB94b, JML16, Jen04, KPS04, KE88, LDH19, Lu09, Mar00, Ray93, ST08, HH05, Sib01, WCG98, BDS12, BC02, Bou08, Bro07, Hen01a, HDB98, HD99, HC00, HB01, JML12, KP13, KP13, LV00, MC13,
MJ12, MRT07, NM11, RMSF10, TC05a, Wri98, Yau12, YD12, Ter14.

**Long-Range** [Ber07, Cox91, GRS97, KLN18, LKB15, Ray93, VDO95, AVF98, AG16, BP12, BT13, Bet16, GAHT01, KP15, LLBM+11, Nie05, NSL07, RT02, Sh11, SK09, ST05, TT97a, Twe18].

**Long-Range-Dependent** [PC05]. **Long-Run** [YK06, CGA13, RS17]. **Longitudinal** [Fok10, IJ99]. **Look** [Lut82]. **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]. **lstr** [DE07]. **Ltd** [Rao16a]. **Lund** [Lat17]. **Lyapounov** [Cli07]. **Lyapunov** [LC03]. **Lydia** [Bha82]. **Lying** [FM96]. **Lynx** [Lim87].

CK15, Fin16, GPH83, GRS97, GJ80, GSS17, GH19, Has94, Hen01b, HB93, 
HB94a, HB94b, HR95, JMP16, Jen04, KPT19, KPS04, KE88, KS19, LDH19, 
Lob97, Lub99, Mar00, RW17, Ray93, ST88, TZ19, AR00, Art02, BDS12, 
BC02, Bou08, Bro07, CL97, CCY16, Cra03, DGH06, Dec97, Erc11, Hen01a, 
HS04, HH05, HDB08, HD99, HC00, HB01, Hur01, Iac10, JMP12, KP13, 
KS18, KW12, LV00, LLL13, McC13, MJ12, MRT07, NM11, RMSF10, RT09, 
Sib01, Sou07, TC05a, WC10, WCG98, Wri98, Yam11, Yau12, YD12, Ter14].
messy [Mil10]. Metals [FFGM15]. Method
[Aok91, Bar87, Bau05, HH93c, Hok83, 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, HG91, KS08b, KP89, Neu96, PT17b, Pts81b, Pou17, 
Rao14, Yak87, Zha13, CG07, CPR15, GH11, GJ16, LL18, Lmg06, Par13, 
Rao10b, Rao12b, RT17b, RT02, Sf09, SSO7b, Tsa07, Ter14]. Metric
Mink [Ter85]. Miss [Has94, LR88]. Miss-Specified [LR88]. Missing
[Nas94, Pou89, AK10, Bon05, BB12, Efr14, Efr19, SS98]. misspecification
[STY97, KLN04a]. misspecifications [HL11b]. Misspecified
[Hal94a, EFT16, SL97]. Mixed [CH15, KST95a, MP90, MW16, Qui15, 
WL05, Che06, GM15, Mil10, RN12, SAZ13, WCK12, WWW12, Zha13].
mixed-frequency [GM15, Mil10, SAZ13]. Mixed-Norm [CH15]. Mixing
[Arb08, VDO95, Lie05]. Mixture
[Ber01, KMS15, AR10, BF10, CT10, LLL13, ZLY06]. Mixtures [JL83].
Mode [CR90]. Model [ASJLZ19, AB86, And93a, AVW16, Ber01, Bha83, 
Bha93, CJ92, CN17, CT87a, cC88, CT01, DO04, DB98, De 01, De 91, 
DS91, Elt94, Fer90, Gao00, GJ06, GSS17, HW95b, HCH0, HW99, HHH1, 
HP92, HT93, Hur01, Huz88, IMR18, JGY91, JN18, JN19, KMS15, Kap01, 
KE88, KBB90, Kit81, LW91, LX96, Li85, LS06, Ma02, MP87, Mcl93, MV03, 
MG93, MN95, MW97, Mur85, NBQ16, Pap05, P889, Pet86, PW84, PD02, 
Pw99, Pou86, Pra82, Ray88, RBY92, Rei94, S889, SK96, SR91, SH90, Shi88, 
Sib01, SSO5, TCCG19, Tan87, Tua84b, USMS83, WTS017, WCG98, XHN17, 
YR95, ZW08, AR10, Ar14, Arc14, BHL01, CSD12, C150, CY17, Cieg06, CL14, 
DE07, EFT16, EM08, HMP1, HMP14, HJ03, KTH1, KIL11, KC10]. model
[KR13, Kri09, LPZ15, LP19, Man02, McC13, Mok87, NS03, PZC14, 
PK13, Per04, PH02, PW05, Qia14, Rao08, RN12, RN13, RB13, Sim08, 
SCW19, Tri11, Um04, UT12, VAD04, WLC12, Wie13, WC14, YP06, 
YLC12, ZS01, ZS17, Zha11, ZL12b, ZLY06]. Model-Adaptive [XHN17].
modèle [Mok87]. Modeling [Aka80, BS98, DN95, Fok11, GT19, GZF86, 
HL18, Mcn15, Ray93, EDD17, Hall3, HL17, Omb13, Tur11]. Modelling
[Aok91, BS15a, CCGA13, CS15, CV06, JA81, KWPV12, LV00, LM88, LT83, 
LM94b, Nan14, Ott88, Pou16, SBL07, ZJ06, AV08, BPT02, BL13, Cha99,
CLY17, CG11, LR02, SLL97, Tr112, UD09, Rao05]. Models
[AC93, AB99, AG95, AF16, AT87b, ARS86, ABT18b, AQL99, AD99, AH92,
AM80, AD84, And92, AK90a, AK90b, Arb08, AD04, AHS06, Bai93, BC01,
BCC19, BK97, BL01, BM89, BBK17, BH91, BM99, BH94, BH92,
BLL05, BI09, Bra16, CHS17, Car85, CRT15, CPR18, Cha15a, CT86, Cha91,
Cha95, CA94, CL95a, Che95, Che91, CTS7b, CG82, Cli07, Com96, CK15,
CW82, DGJ06, Dav91, DZ18, Dit04, DH17, Du04, DGH919, FK87,
Fin84, Fin85, Fin16, FM85, FK04, Fok10, FRS11, FS94, GR81, GPH38, GT93,
GKY18, G1u17, GMLS15, Gor18, GJ01, GJ80, Gra88, GL94, Gue87, HP17,
HHP84, Hal95, Hal95, HK86, Hkk93, Hsz92, HR93, Hor89, HN93, HV99,
Hu90b, HA93, Hyn93, IP08, IY03, JS90]. Models
[AC04, KH99, Kan81, Kap01, Kar01, Kil16, KS08b, Kim16, KM90, KS05,
KPS9, KP90, KP95, KS19, KF92, Kum86, KLM16, LM04, LR88, LS03b,
Lim87, LPS99, Lju88, Lu18, LB00, MS92, Mar92a, Mar92b, MMH88, MMT05,
MT94b, ML83, MC19, MC19, MW95, MMT98, MS07, Mli84, MW97,
NLI12, NV96, NQ80, Nie15, OJ03, OM17, Oza82, PS92, PP88, PT81a,
Pem87, Pef18, PPT93, Pet19, PT05, Pic90, PP97, PT86, PS95, Pnt90, Pre98,
Pri80, QNS1, RWW83, Ra017, RMT90, RA92, Sai83, Sai86, SIS16, SH88a,
SR88, SR92, SL04a, Sm08, SF05, SH98b, ST87, Stu01, Swi90, Ta88, Tja86,
Ton82, Tsa89, TT99, Tu94a, Tu96, Tua87, Tua88, Tua92, Vel94, VVR87,
Wah89, Wai87a, We184, Whi85, mWK96, WL05, XHH17, YB06, YL91].
Models [Yu07, ZT97, ZG85, dJ86, dJCCL94, vG99, AN08, ADL18, AE06,
AMZ13, AK10, And08, AR06, Aud05, BF10, BP11, BM04, BG00, BHL09,
Bla14, BI12, BWH19, Bra13, BS02, Br07, CS08, CH14, Cam04, CG07,
CPR07, CT08, Cav14a, Cav14b, CT06b, CL01, CK13, CGM08, CS11, CFT4,
Cle01, CT10, Com04, DB03, DLR08, DF11, De98a, De097, DVW08,
Dm04, Duc05, DM13, EF14, EM02, Fan05, FK13, FK99, FD10, FG04,
FR07, GG08, GMRO11, GdfS13, GBY17, GH03, GV10, GB06, GG07,
GL10, GMP15, Guo03, HOS15, HP14, Hon97, HL11b, HPW17, HWBD11,
HB01, In01, IC05, JT03, JT11, KM09, Kat12, KFS02, KHS03, Ken12, KL13,
Kim15, KK12, KM04, KD00, KD03, KS18, KR98, Kri09, KW12, LLOS08].
Models [LP10a, LD04, Li12a, LLI13, LLY14, LM08, Lon98, Luh96, Mai12,
MTJ14, MS08b, MO02, Mon98, MWT04, NM11, NS13, OJH00, PT04,
Pen07, PS99, PW05, Pre03, PS03, PS06b, PSSS09, QS00, RZ10, RR09,
San18, Sbr11, Sch98, SM13a, SH09, Sc10, SA1Z13, S89, ST97, Spe10, SF10,
SR07, Sun14, TWWB00, TV02, TT97b, UD09, VW15, Vid04, Vid90, Wal03,
WS02, Wan05, Wan08, WC10, WCKJ12, WH11, WR08, WL98, WD10, WX18,
XPSZL10, Yau12, YD12, Zaf08, ZS01, ZM06, ZL12a, ZW12, Ziu13, MC17].
mmoderate [St09, Yab12]. modifications [LKN05]. Modified
[BH10a, Hr06, Hu12, Mai12, MTW04]. Modulated
[Has82, TM93, GSO+17]. Modulus [ZT97]. Moment
[Gar88, Huz81, KP13, Yu07, ADL18]. Moments [And87, And93b, AC96,
AD04, Cli07, DO04, FT85, SR88, SR91, SO05, Str96, Bra11, MTJ14, San17].
Money [Lüt82]. Monitoring [AHL+18, Kur17, WW17, DA14]. monkey
[GOP+12]. Monographs [Lu18, Mecn15]. Monro [FRR17]. Monte
[BM89, Che93, Dit00, Mil06, PT81b, VADG04]. Montgomery [Bos16].
Monthly [MP84, Pon06, Tay98]. Morris [MP84]. 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, Chn96, CT87b, DJM86, DSW80, DS91, GZ15, Had95,
HK17, HR93, HH39, JLS3, KM90, KP90, KP92, Lju88, MS92, MS0a,
Nas93, PS92, Pap05, Pö82, Por87, Pö89, RB92, 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, Li12a, Mau02, MR18, MS01, Mon98, PR98, SS98, SF98, ST05, kTR98,
TC13, WD10, XPZL10]. Moving-Average
[AH92, And92, AV93, AK90b, BKS97, BM89, BMY99, BH94, Bha89, Bos96,
Bre94, BLT92, CT96, CG19, Cha95, Chi91, Cho91, Chn96, DS91, Had95,
HR93, HH39, KP90, KP92, Lju88, MS92, Nas93, PS92, Por87, Pö89, RB92,
She88, SHLL96, Ula93, Vel94, Wah89, Wan93b, YR95, De 98a, GG07,
Li12a, Mon98, PR98, SS98, kTR98]. MSE [PT05]. Mulero [Rao16a]. Multi
[AMS+17, Cai11, Fem87, SS96a, TCCG19, TP03, Ton82, Tri12, BP11, EL13,
HW09, KL11, KGY18]. multi-regime [BP11]. Multi-Scale
[AMS+17]. Multi-Step [Fem87, HW09]. Multi-Step-Ahead
[Ton82, KGY18]. Multi-Variate
[SS96a, TCCG19, Cai11, TP03, Tri12, EL13, KL11, Nie11]. Multichannel
[Sak93]. multidimensional [KWPV12]. Multimodal [Mar92b, RB92].
multinomial [BWH19, LOS12]. Multiple [CT87b, Lju89a, Lüt82, NBQ16,
RT17c, SH87, ST87, Tig85, TP82, VWR87, WT19, BC12, BS02, CHLT15,
Has13, JFML13, Jin18, Kat09, Kim15, PR10, San18, WW12].
Multiplicative [Mil84, Yaj85, GB06, GG07, YHN99]. Multiplier
[AN94, Lju88, OT98, Tua86, Tua87, ZS17]. multiplier-type [ZS17].
Multiscale [PV98, BB07a]. multistep [Bon01]. Multivariate
[AG16, BT13, Bar87, BT94, CL00, CW82, DE07, Fer90, FR07, GKY18,
GOV19, HS05, Hid97, Hög81, KO94, Kan81, LR88, Mas96, MPR91,
MB07, Nie15, NR93, Pau84, Pop90, PP16b, Qui88, Ray88, RB92, SH88a,
SBS07, She87, SS95, SLL97, SM06, SH88b, Sto90, Stu01, Swi90, Tsa89,
TT99, Ula93, Wil01, Wil17, Won97, WTSL17, ASK15, BS15b, BW19,
DZQ10, EDD17, Göm07, GAP09, Jen12, JPP15, KP15, KD00, LL97, MM12,
MY04, MT15, Mon98, PK13, PS07, San17, SH09, Spe10]. Murat [Bos16].
musical [Iri02]. Muskrat [Ter85]. Mutual [GL94, Cha16b, Li06].

N [JMP16, Kee97]. Nankervis [KOC15]. NAR [FRR17]. Natural [Eva80].
Natural-Rate [Eva80]. Near [Cha15a, sc88, Cha15b, IC05].
near-cointegration [IC05]. Near-Integrated [Cha15a, Cha15b]. Nearest
[Yak87]. Nearest-Neighbour [Yak87]. Nearly
[AF91, SP01, AG08, PZC14, VY16, ZC12]. Necessary [Kan81]. Negative


Non [And89, And92, BB95, BF97, BB99, Cam87, dBCO12, CT96, CZ12, CLL14, Cox91, DSW80, DZ18, DPT12, FK87, FRR17, FFGM15, GOV19, HHP84, Hal94b, HS05, Hid97, HH93c, Hög86, HZF93, Hz92, HA93, JS90, JvS95, KT94b, KL18, Kick12, Kun97, LM88, LM94a, LT92, LM94b, MS08a, MS90, MWM97, Nag93, Nas93, Neu96, NBQ16, O’B87, PT81a, Pop90, Pou88, Pri80, Svir90, TCCG19, TK93, TA88, TC07, Tsa88, TW89, VV90, VWR87, Wan93b, XY89, YK06, YFL+14, ZSL14, dJCL94, vS94, AHT13, Aud05, BM13, BH13, Bon08, Bra13, CT08, CHLT15, CCY16, DKV11, Efr14, FB13, FM98, GdSF13, GSO+17, HM13, HL11b, HS11, JP99, Kei03, KR98, Lat98, Lie12, LG09, LOS12, MT15, Mok87, NS13, PZC14, PRC03, Pos08, TWVB00].

Non-Admissibility [Hal94b]. Non-Causality [HS05, YK06, Bra13].

Non-central [HK13]. Non-cointegration [BK07]. Non-causal [JP99]. Non-Embeddable [BB99]. Non-Ferrous [FFGM15]. Non-Fourier [KT94b]. Non-Gaussian [DZ18, HH93c, LM88, LT92, Nag03, Neu96, Pop90, Pou88, TCCG19, Bon08, CCY16, GdSF13, HM13, JP99]. Non-Invertible [CT96, Pos08]. Non-Linear [HS05, PRC03]. Non-Negative [And89, HZF93, Hz92, HA93, JS90, JvS95, KT94b, KL18, Kick12, Kun97, LM88, LM94a, LT92, LM94b, MS08a, MS90, MWM97, Nag93, Nas93, Neu96, NBQ16, O’B87, PT81a, Pop90, Pou88, Pri80, Svir90, TCCG19, TK93, TA88, TC07, Tsa88, TW89, VV90, VWR87, Wan93b, XY89, YK06, YFL+14, ZSL14, dJCL94, vS94, AHT13, Aud05, BM13, BH13, Bon08, Bra13, CT08, CHLT15, CCY16, DKV11, Efr14, FB13, FM98, GdSF13, GSO+17, HM13, HL11b, HS11, JP99, Kei03, KR98, Lat98, Lie12, LG09, LOS12, MT15, Mok87, NS13, PZC14, PRC03, Pos08, TWVB00]. Non-Parametric [Cam87, FRR17, Hid97, KL18, Kick12, NBQ16, TK93, vS94, dBCO12, DPT12, YFL+14, ZSL14, Aud05, DKV11, Efr14, FB13, HS11, LLG09, NS13, WC10]. Non-Singularity [Wan93b]. Non-smooth [Kei03]. Non-Stationarity [Kun97, VWR87, CLL14]. Non-Stationary [And92, BB95, FK87, GOV19, HA93, MS08a, Nas93, Svir90, TW89, dJCC94, CZ12, AHT13, CT08, CHLT15, GSO+17, Lie12, LOS12, MT15, PZC14, Vel99, ZC12, Zho13].

Non-Zero [VY90]. Noncausal [SS16, GJ16]. Noncausality [CL00]. nonconsecutive [BLL09]. nonexplosive [RZ10]. nonindependent [FR07]. Noninvertible [AT86, HR95]. Nonlinear [ASJLZ19, Arb08, APH86, BO05, BK03, Cor95, EM02, FMS02, GT93, GJ02, GH91, GL94, GMR04, Has82, LR02, MV03, Neu96, Oza82, PP12, Pou87, Pol94, Rao10b, Wan08, WTLS17, BCF17, B18, BM10, Cha05a, DGH06, DLRY08, DK13, DPT12, FZ09, HLX10, HS11, KWPV12, Kil11, KK12, KS18, LP10a, Lie05, LL07, MS08b,
Ordinates [HB93, HB94a, ZGH80]. Origin [NP96]. Ornstein [OV04]. Orthant [KS94]. Orthogonal [Rao18]. Other [Eng84, BCFFT17].

otoacoustic [WCK12]. Outlier [BO05, BT06, Kab04, Led90, Lou08, Sch96, BBC16]. Outliers [AY88, AC93, AES06, AHT13, CPR07, PR03, Vog99]. Output [OM17].

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

Overdispersion [MS08a]. Overfitting [GJ06]. Overlapped [WWW12].

overlapping [TNZ04]. Overparametrized [Ver87]. Oxford [Cha16a, Hal12, Nea13].

Ozaki [Omb13]. Ozone [BHL94].


Parameter [AG95, ANW93, AM05, AD04, Azz82, AF91, BL01, BW00, BT94, BS81, CT87a, Che91, DK17, DH17, GAHT01, GR97, GZF86, HW89, HT99, HB94b, HR95, KL09, Ku85, Kur17, Lee16, Liu85, MM93, Mc19, Mr95, NP90, Rei94, SS95, SS96a, SF05, TZ19, Tua92, Wan05, CNR17, DG98, DGH06, Erc11, FG04, HM13, HDB98, HD99, HB01, Iac10, KH04a, Ken12, KL13, KK12, MRT07, Rao11, RT09, RB13, WC14, Yam11].

parameter-driven [WC14]. parameterization [MZ05, PS99]. Parameters [AT87a, And93a, BM91, Bos96, Chi91, FR83, HW95b, HH88, HH96, Kab83, Kni87, LW91, MP18, PT05, SH88a, Tua84a, Tua88, Wat85, ZW08, BM03, BM09, HLL11a, HLM03, LOS12, McC13, Mon98, OV04, PW05, QSO0, Rao08, RBD14, WSS04, WIE13, ZT06].

Parametric [AV05, Cam87, DZ18, FRR17, GQ17, Hid97, KLN18, Kok12, Lee16, MLS97, NBQ16, Pre98, TK93, TZ19, XH17, vS94, And05, BB07b, dBCO12, DKV11, DPT12, Efr14, FB13, HS11, KM09, KM03, Kom99, LS03a, LLS09, NM11, NS13, Sun14, Ve03, WC10, YFL94, ZLL14]. Pareto [TZ02]. PARMA [FRS11, TAM11, Wyl08]. parsimonious [DDM13]. Partial [And92, And93b, Bai93, Cho91, FK04, MZ06, NB83, SL04a, Yaj85, Yu07, Hos01, Kur11].

Partially [AK90a, SS96c, LLY14]. Particle [KS08b, DZ17, KOZ12].

[Hir06, XL02]. **Price** [CHS17, Hal14, Leo13, Omb13, Kar16, TY10]. **Prices** [FFGM15, MFM05, KPRN03]. **Priestley** [RTW14, RW17]. **primary** [KPRN03]. **Primer** [Fok11]. **Princeton** [Nes16]. **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, Men15]. **probit** [GYB17].

**Problem** [ACL01]. **Problems** [Rig96]. **Procedure** [dBC07, Ch91, CN86, Ish84, ZG85, ZG88, KP10, RS17, Vid09]. **Procedures** [Ai15, Bri80, TP85, Vog99]. **Process** [AT87a, AOA87, BC01, Bar87, BS15a, Bat83, Bha89, BM91, Bol88, CR90, Chu96, DLLN15, FLO06, FRR17, FHW94, FR83, GL19, GZF86, Had95, HHI81, Huz81, Kab83, KT94a, Kup87, LDN19, LH83, Log04, Lit85, Och83, Oke98, PF95, Pic82, Rig96, SS89, Sak91b, SH87, She88, SRHZT83, SW86b, SC97, Ton81, TSL08, UH95, Wei86, Wei85, Yaj85, BB14, BFK12, EK13, Had04, HS04, Huz07, KY09, KLN04b, Lat98, MP10, NLR16, NSL07, RT17a, RMSF10, SL00, SL97, SP12, TK08, Tew18, Vid04, Wal00, ZWZ11, ZB05].

**processe** [LL18]. **Processes** [ACL01, And87, And89, AV93, AM07, Azza82, Bai94, BSS17, BF97, BP07, Bos96, BLT92, Bro95, BB99, BL19, CN17, CG19, CR90, CL95b, Cho91, Cho91, CL00, DJM86, DSW80, DF80, DM96, DD15, Di82, Eng84, FT85, Fin16, GLML16, GL96, GZ15, GMR04, GZ88, GZW89, GZW94, HK90, HT99, Hög86, HR95, HB05, Jas03, JO06, Joy87, Kab93, Kh01, KS98a, K0V94, Kab96, KPT19, KP804, KT94c, KH98b, Kun97, LL05, LX01, LM95, Liu12, MP90, Mar95, Mar92b, Mcc15, MM93, MM91, Mii95, MVS87, Mor83, Nas93, NP90, NR93, Ott88, Oza82, PC05, PS06a, PS01, Pet89, Por87, PP16b, Rai96, Ray93, Rig92, SS90, ST03, SXX18, Sch16, SP08, Shi93, SL96b, SM06, SR17, Spa93a, Spa93b, ST85, Str96, SLL96, ST91, Tay03]. **Processes** [Ter14, Tia88, TP85, TV83, TC05b, TC07, TT82, Ula93, VY90, Ver87, VDO95, VIO10, Wa95, Wan93b, WT88, XV89, Yaj89, Yu07, ZM01, Zha04, AB09, AMS+17, And97, AG08, AR00, ASK15, BDS12, BC02, Bha97, BL90, BC12, DPK13, BL13, BFZ02, BMH08, BH88, CL97, dBC012, Cha99, CZ12, Cha05a, CP17, CADF11, CD12, CWDL97, Cra03, DGK14, DQZ10, Dat97, Deb11, DS04, DV11, EDD17, EMNR09, FF13, FF10, FZ90, GAHT01, GA16, GJ16, GS13, GB98, HK17, HL11b, JIL12, Jen12, JPP15, JPP99, JM04, Kakk99a, KOD09, KL09, KM03, KP13, KOZ12, LLOS08, LLBM11, LL11b, Lie05, Mar12, MZW09, MY02, Nan14, NR07, NSK11, Nie11, OV04, PR98, PRR04, PPS14, Pos08, PV15, RDB14, RT02, RT09, SO97a, SF11, Shi98, SB19].

**processes** [SO97b, SA07, SP18, Swe03, Tam09, TC13, Tri12, Tro13, TC05a, Tsa07, Vel07, VADG04, Vij06, WS11, Wan09, WP14, Zaf07, ZB02, ZC12, ZBD06, ZJO6]. **product** [LP04]. **Products** [Eng84, Liu92]. **professional** [Zaf08]. **Professor** [LT18, Pri94]. **Profile** [HW91]. **Projection** [XA99, ZT97, MS00b]. **Properties** [And92, AC18, BL01, BLO9, DAV91, FRS11, FKM02, HT99].
Huz88, Kak96, KPS04, KTL00, MP90, PS01, Por87, Pos08, Sai86, SH87, SH88a, SP01, SK96, ST91, Tan87, Ter14, Tri06, Taj85, BCFFT17, Cha05a, Erc11, FG04, Gir07, LN99, Lie05, RMSF10, Tam09, WR08, Zaf08. **Property** [CR90, Fin85, Had95, Kab99, Kl98, Pol94, Tia88], **proportional** [GG08], **proposal** [Mon98], **prototype** [NSK+11]. **Prototypical** [MP87], **proving** [Lie05], **Pseudo** [Bau05], **Publication** [NH19]. **Published** [Bos16, Cao19, Cha16a, Hal14, Kar16, Kil18, Lat17, Leo13, Lu18, Mc15, McL17, Muc15, Nea13, Ne16, Pou16, Pon17, Qin15, Rao16b, Rao17, Ter14, Tur18, Wil16, Omb13]. **Publishers** [Zha13], **Pure** [BK03, CL95b]. **Purifying** [RT92], **Pursuit** [XA99].

Q [Tur18], **QMLE** [AF16, GSS17, IP08], **Quadratic** [Abr87, GSS17, HIP87, SF93, NHCLP08], **Quantifying** [NAJ12]. **Quantile** [CS08, CP16b, KMX17, Li14, LO16, BH10, CSD12, GMRO11, Kim15, PV15], **quantile-based** [PV15]. **quantiles** [Jir16, Muk99], **Quantitative** [Nes16], **Quarterly** [Pon06]. **Quasi** [AB09, ABT18b, CF14, Huz88, Pet19, TCO5a, CG07, CL14, PD12, Per04, VP12, Zhn13]. **Quasi-Bayesian** [Pet19], **Quasi-Likelihood** [ABT18b, Huz88, CF14, CG07, Per04], **Quasi-Maximum** [TCO5a, AB09, CL14, Zhn13].

R [Bos09, Lat17, Rao14, Che09, Kii18, Lu18, Rao17, Bos10]. **R-INLA** [Rao17], **radial** [BEvdW12], **radioactivity** [DF11]. **Radius** [Liu92]. **Rafal** [Ter14]. **rainfall** [RCLM+11]. **Ramsay** [Cao19], **Randall** [Rao14]. **Random** [Abr87, AHS06, CL95b, CT10, DM96, Dic82, Elt94, FT85, GKY18, GZF86, Hal92, HB05, KOV94, LH83, LM95, NLR16, NQ80, Pou88, QN81, Ray88, SSW15, Ste05, XY89, BHL09, BH01, FK13, FL04, HP14, Ing01, KL09, KL10, MS00a, OV04, PPS14, RDB14, RT17a, SLL07, TY10, WCO10, Yua00a, ZW11, ZBD06, Leo13]. **Random-Coefficient** [HB05, PPS14]. **Randomly** [LT95]. **Randomness** [HIP87, QN82]. **Range** [AES06, Ber07, Cox91, Ger18, GR97, KLN18, LDN19, LKB15, PC05, Ray93, VDO95, Yua00b, AVF98, AG16, BP12, BT13, Bet16, FP18, GAHT01, KP15, LMB11+1, LG11, MS00b, Nie05, NSL07, RT02, Sha11, SK09, ST05, TT97a, Tew18]. **ranges** [KMX17]. **Rank** [And08, CMK05, CRT15, Duf81, FA03, HIP87, RA92, TSL08, Kur11, Muk99, SL00]. **Rank-based** [And08]. **Ranking** [Duo84]. **Rao** [Cox94, Wil18]. **rare** [GKL11]. **Rate** [Eva80, GR97, HK90, Kni87, KST95b, RB13, AMS17, CWD197, Jir16, LL12, ZT06]. **Rates** [Mas96, FB13, LP14, PS99]. **Ratio** [DNL81, FM96, LM04, MN95, RA92, ST99, TZ92, CG07, CD09, CD12, NKC15, TNZ04, ZL12b]. **rational** [HT10]. **Ratios** [Ver87, VN17]. **Raton** [Lat17]. **Ravishanker** [Lat17], **ray** [BEvdW12]. **Real** [AH1+18, Tri11, ASK15, KL10, SA07]. **Real-Time** [AH1+18, Tri11, KL10]. **real-valued** [SA07]. **Reale** [Mc17]. **Realizations** [Bar87, She88]. **Realized** [BCCR19]. **Recognizing** [CD94]. **Reconsideration** [Cor95]. **Records** [DN95]. **Recurrence** [Gor18]. **Recursive** [AH92, Bon01, Bos96, Gri91, Had95, HLHT94, Hua90a, Kav89].
Kit81, LH96, LB00, McE18, OM17, PT82, PPT93, Rod13, SS01]. Reduce [De 98b]. Reduced [RA92, KA08]. Reducing [KT10, LS03a]. Reduction [Zha92]. Redundancy [McL93]. Reference [PW89]. refined [LL12].


Rissanen [Kab87], river [EM08], Robbins [FRR17]. Robust [ABT18a, AES06, BKS97, MY99, BCT15, BB07b, BM81, Duc05, EF14, Fra84, Ger18, Hen01b, Kas82, KL11, KL13, LLBM+11, MG00, MY02, PBT00, Sha08, Tan81, Art02, BDS12, HLT12, Li12b, McC13]. Robustness [Bha97, HD96, HL02]. Roland [Lu18]. role [OJHO00]. Root [AK90b, AES06, Bea18, BK03, Bre94, CISG16, CP03, CL95b, GRT17, GL96, Hal95, HR02, HL06, HCH00, HR04, HH16, KLN04a, OT98, PF95, SS16, SH87, SS96b, SB01, XX18, YR95, AG08, CT08, Cha15b, DK13, Fos13, GPRV00, HL02, Ioa10, Kap05, KT16, KP08, LS02, Lar98, LD04, LT03, LTL14, Lub99, MR12, PSU08, PRW04, Psa01, Rod13, San18, Sen07, SL97, SS98, SF98, So104, Sto19, Swe03, kTR98, Tay05, Vog99, Wes13, Xia01, Yab12, YLC12]. Roots [AT87a, AT87b, BF96, dBC07, GJ06, HK90, Kar16, Pau84, Pon06, RA92, ST99, SLN99, Tay98, Tay03, CHLT15, FM98, HL02, Joh03, LNV98, LG11, NR11, ZS17]. Rotational [SS95, SS96a]. rounded [KY09]. rounding [LB11]. Rüdiger [Nes16]. Run [YK06, CCGA13, DHJ12, RS17]. running [Mau11]. RUR [AES06].

S [JMP16, Lat17, Rao14]. Sample [AC96, BL01, Cha95, CL95b, Del96, Har81, IP08, KT94a, KS94, MS01, Por87, SH87, ST88, San17, Tia88, Vel94, Wal95, Yaj85, Yua00b, Cha05a, 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, BFK13, BV08, WR08, ZK06]. Scalable [SB19]. scalar [AV08]. Scale [AMS+17, BW00, JMO4, KS18, LLBM+11, Za08]. Scargle [LLMR08]. scatter [ZW12]. scattering [BvdW12]. scheme [KO14b, Len16]. Schemes [LM95]. Schur [BC95]. Science [Rao14, Ano94]. sciences [CH11, RAO12b, SO12, Ano94]. SCOMDY [KL13]. Score [AY88, SM13b, Yab12]. scores [Muk99]. Sea [ZC19]. Search [LL95, Oke98]. Searching [PR03]. Seasonal [Aka80, BS98, Chu95, Fra05, Has94, HR04, Ish84, Joy92, KM90, KP95, LT03, MP87, NV96, PC05, Pen84, PD02, Pon06, ST99, kTR98, Tay03, TV83, AR00, Art02, Cha99, CGMO98, DLPP14, GD06, GG07, KM04, LD04, NR11, PR09, TV02, Jan05b]. Seasonality [FN97, Hal13]. Seasonally [New80, Pfe94, dBCO12]. Second [CL00, HT99, Kli18, Pap94, Tam09, Tur18, YR92, DR11, TK08]. Second-Order [CL00, Pap94, YR92, HT99, Tam09, DR11, TK08]. Sectional [Elk94], segment [DG98]. Seismic [DN95]. Selecting [BPT02, Hua90b, PBT00, PSSS09, YL91, ZT97]. Selection [CN17, Che95, De 01, Duq94, GH19, HO94, HT93, Kap01, KC96, LX96, LM95, Ma12, ST04, TY00, Tua88, AR06, BB07b, BM10, BH08, Cam04, CLI17, EMNR09, HD99, Hur01, KP13, LLY14, MS09b, PW05, RS17, Sko01, Sou07, Unm04, VADG04, Wan05, ZS01]. Self [TZ19, ABT18a, Bar00, Bet16, CS08, HVS15, LZ18, RCLM+11, ST05]. self-exciting [CS08]. self-normalization [HVS15, LZ18]. Self-Normalized
self-similarity [Bar00, RCLM +11, ST05]. Semi
[A05, DZ19, Lee16, Sun14, TZ19, BB07b, KM03, NM11, Vel03].

Semi-Parametric
[A05, DZ19, Lee16, TZ19, Sun14, BB07b, KM03, NM11, Vel03].

Semiparametric
[AV05, DZ19, Lee16, Sun14, ZZ19, Sun14, BB07b, KM03, NM11, Vel03].

Semi-Parametric
[AV05, DZ19, Lee16, Sun14, ZZ19, Sun14, BB07b, KM03, NM11, Vel03].

Semi-parametric
[AV05, DZ19, Lee16, Sun14, ZZ19, Sun14, BB07b, KM03, NM11, Vel03].

Semi-parametric
[AV05, DZ19, Lee16, Sun14, ZZ19, Sun14, BB07b, KM03, NM11, Vel03].

Semi-parametric
[AV05, DZ19, Lee16, Sun14, ZZ19, Sun14, BB07b, KM03, NM11, Vel03].

Semi-parametric
[AV05, DZ19, Lee16, Sun14, ZZ19, Sun14, BB07b, KM03, NM11, Vel03].

Semi-parametric
[AV05, DZ19, Lee16, Sun14, ZZ19, Sun14, BB07b, KM03, NM11, Vel03].

Semi-parametric
[AV05, DZ19, Lee16, Sun14, ZZ19, Sun14, BB07b, KM03, NM11, Vel03].

Semi-parametric
[AV05, DZ19, Lee16, Sun14, ZZ19, Sun14, BB07b, KM03, NM11, Vel03].
FP12, FL00, FKK12, FM04, GG08, GF15, GM15, GB06, Gôm07, GAP09, GKL11, GLN15, GSO+17, HPY02, Hal13, HM13, HM03, Has13, HCT04, Hon97, HL11b, HR15, Hos01, HW99, HDB98, HD99, HC00, HB01, Hur01, HK08, JMP12, Jan10, JFML13, JW16, Jin18, Jir16, JT03, JT11, KP15, Ken12, KH04b, KC10, KL11, Kom99, KGY18, KXS+12, LC03, LLS02, LM00, LZ18, LD04, LV00, LLS08, Len16, LNVK02, Li98, LLY14, LL97, LPZ15, LTT18, LLS97, LOS12, Lub99, Mar99, MTJ14, MGRM10, MY04, Mau11, MJ12, MT15, ME98, MIN+16, Mit10, MS00b, MRT07, Muk99, NM11, Nie05, Nis09, Omb13, PZ04, PD12, Par13, PT04, Pen07, PR03, PR03, PR10, PS00, PSSS09, QR98, Rao10b, Rao18, RS17, RNI13, Sbr11, SL97, Sme15, ST05, SO12, Sto19, TW02, TAM11, TWVB00, TT97b, Um04, UD09, VP12, Ve99, VW15, VY16, WWG09, WL11, WD10, WC14, WX18, Yau12, Zho12, Zho13, ZJ06, Hal14, Lat17, McL17, Pos09, Jan05a, Rao10a.

Hög86, Huz88, JA81, Kum86, Li84, Li06, Liu89b, MP90, NV96, Oke98, Por87, PT86, RRW83, Sai83, Sai86, SK96, STA03, Tjo86, Tun84b, Wal00, Bri12, CG07, Gir07, Kak99b, KS18, LKN05, LP14, OV04, PT04, Sbr11, Sol04, LP10a.

Sonia [Pou17]. Sons [Bos16, Rao17, Tur18, Wil16]. Srensen [Zha13]. Sotoca [Pou17]. sound [Iri02]. Sonia [Pou17]. Sons [Bos16, Rao17, Tur18, Wil16]. Srensen [Zha13]. Sotoca [Pou17]. sound [Iri02]. Sonia [Pou17]. Sons [Bos16, Rao17, Tur18, Wil16]. Srensen [Zha13]. Sotoca [Pou17]. sound [Iri02]. Space-Time [DB98, GT19, CG11]. Spaces [CH15, Ott88]. Sparse [XX18]. Sparsely [LL95]. Spatial [Rao13, Rao16b, ZC19, DF11, LLG09, Rao08, Wie13, Rao17]. Spatio [ASJLZ19, BW19, KC11, Rao12a, Rao17, TCCG19, WH19, AR06, BJ17, Rao08, Rao13, RDB14, RT17b, RT17a, VPW11, WH11]. Spatio-Temporal [ASJLZ19, Rao12a, Rao17, TCCG19, WH19, BW19, KC11, AR06, BJ17, Rao08, Rao13, RDB14, RT17b, RT17a, VPW11, WH11]. Specific [CH11, LT18, NH19, RW17, SO12, LPZ15]. Specification [CW99, Has94, MN95, Oke98, Pos05, Sm08, dJ86, DS04]. Spcification [BS15b]. Specified [LR88]. Spectra [BDH+18, MP90, YR92, IC05, LP04, ME98, WWW12, ZT18, Qui15]. Spectral [Ala89, AY96, BOD+18, BI09, Büh96, CMK05, CD86, Dah83, DLN81, FF13, FM96, FRP99, GM85, Gor81, GQ17, HQ89, Has93b, Kim91, KLN18, KST95a, KST95b, KJ85, Kra16, LM95, LO16, Liu92, Mar90, MdS89, MV87, Neu96, NP96, PS89, PR95, PR88, För90, Pri96, RB92, Rig92, Rig96, SS90, Saks91b, Tm93, Tom87, Vel94, WCK12, Wil17, Wylo8, Zha92, ASK15, BJ17, Bha97, Cha05a, Efr14, Efr19, Gir07, HV08, Hen1a, HS04, HT10, HW99, Ioa11, Jin18, Kak06, KM99, Kom99, KXS+12, Len16, Li12b, LL18, LLS97, MS00b, MRT07, PP12, PP16a, RCLM+11, SA07, WJM11]. Spectral-based [WCK12]. Spectrum [BB87, Cam87, Dro07, HB90, Jan82, Kul85, Mel85, RG89, Ve00, vS94, FNV08, Gao97, Ioa10, KP13, Wal00]. Speeds [TCCG19]. Sphere [Leo13]. spherical [LP10b]. Sphericity [LTT18]. spot [BL13, YFL+14]. spread [VPW11]. Springer [Bos09, Cao19, McC15, Ter14]. Spurious [CL97, Mar95, NVS06, BS02]. Square [AK90b, KAB87, Ray88, XX18, PZ04]. Square-Root [XX18]. Squared [HT99, IY03, LM94a, ML83, BM04, DZ17, HDB98, Ing01, Kat12, KL04b, Q500, YLC12]. Squared-Residual [ML83]. Squares [AT87a, BA94, BC01, Bri80, FRS11, Gra95, Hua90a, HB05, KP90, KS19, LTK07, LH06, LDH19, MW97, Nie15, Pen86, PS95, RBY92, TP85, BB12, FG04, HOS15, HL11a, Hils13, Ing01, Ioa11, KHS03,KF08, LM00, LL12, Sto19, TV02, Wal03]. Squares-Based [LTK07]. Stability [CS11, Lim92, MS08b, Wei86, Wei85, KK12]. Stable [De91, KT94c, Nas94, TZ02, BH08, KOZ12, QR98, ST05, ZC12]. Stage [CGN15, WR95, Efr19, HOS15]. Standard [Dun81]. Standardized [Vel94]. Star [Kil16]. State [AK90a, Aok91, CJ82, De91, GJ01, HHP84, IJ99, LWL93, Mar92a, MS07, Pen07, PT05, Pri80, dJ86, dJCC94, FDK10,
State-Dependent [HHP84, Pri80]. State-Space [IJ99, MS07, PT05, dJ86, GJ01, GdSF13, Gom07, GAP09, Guo03, KD03, Pro03, RR09, Pou17]. static [GBY17].

Stationarity [AP95, CL06, Cha91, FT85, Kun97, LP10a, Liu92, NVS06, Pic82, Pou86, Pou88, PP16b, VWR87, VN00, BJR17, BEL06, BFK19, BH03, BH10, CLL14, DR11, HM03, Jen12, Kri09, LS03a, Rao08, Xia01].

Stationary [AP95, CL06, Cha91, FT85, Kun97, LP10a, Liu92, NVS06, Pic82, Pou86, Pou88, PP16b, VWR87, VN00, BJR17, BEL06, BFK19, BH03, BH10, CLL14, DR11, HM03, Jen12, Kri09, LS03a, Rao08, Xia01].

Statistics [BCT15, Bos16, Dic82, Lu18, Men15, PS92, PP99, Rao12a, SF93, Tan84, Tua84b, Tur18, Bos09, CHLT15, GPRV00, Lar98, LD04, Rao13, SM13b, VP12, FA03, Mau11, Rao16b].

Step [Pem87, Ton82, EK13, HW09, KGY18]. Stephens [Nea13]. stepwise [CGM08]. Stochastic [ACL01, CT01, DN95, DF80, Fin85, GA01, Gor18, GL19, Jen04, KS08b, KS05, LDH19, MG93, Ott88, PT81a, Pou86, Rao16a, SS89, Shi88, Tjo86, Ton81, Wri95, Zha13, Cle01, Com04, FK99, GAHT01, HWBD11, HLM03, Lat98, LP10b, McC13, NHCLP08, San17, SO97b, Sim08, Tri12, Tri06, Vid04, WS11].

Sub [STA03, Tay05]. Sub-Sampled [STA03]. Subba [Cox94, Wil18].

Subject [MW16]. Studied [LDN19]. Subordination [WT88].
Subprime [WW17]. Subsampling
[ADD19, JMP12, KW04, LLS08, MJ12, JMP16]. Subset
[GR81, Gae00, HO84, PT82, PPT93, PBT00, Tha90, YL91, ZT97, BPT02, MZ06, Unm04, Wan05]. Subspace [Bau05, GH11, SP18]. successive
[TvV02]. Sucharita [Ter14]. Suddenly [And93a]. Sufficient [Dic82, Kan81]. Sugarcane [VPWD11]. Sum [DJM86, Nic15, Yu07, BFK19]. Summaries
[AK10]. Survey [HN80]. Survival [Gar18]. Switching
[BBKL17, FRR17, HLHT94, Liu12, MT94b, SK96, Sni08, Cav14a, Cav14b, KOD09, KFS02, KC10, PW05, PS03, PS06b, ZS01]. Symbolic [MGRM10]. Symmetric
[Nas94, LZ18, TWVB00]. Symmetry [LLOS08, PV15]. Syndromic [AK10]. System [BHL90, Nag03, SIm08]. Systems
[LH93, PBT00, Pos05, Shi93, Tig85, Wr95, XX18, YK06, GH11, GP02, KWPV12, Kur11, NHCLP08].

T [Cox94, JMP16, GL96, HL17, TP03]. Ta-Hsin [Qui15]. Tables [ZC19].
Tail [Hog18, BM13, BDS12, Hii13]. Tail-trimmed [Hii13]. Tail
[GRT17, JMP16, EM08, GZ15, JMP12, KW04, MJ12]. Tails
[Hal14, HPY02, MS00a, MS01]. Tangent [Kei03]. Taper [HC00]. Tapered
[Dah83, JvS95, MP10, Roz01]. Tapering [AV05, Sh09]. Tapers [CWD00].
TAR [WTSL17]. Tata [Wil18]. Taylor [Zha13]. Technique [GPRV00].
Temporal [ASJLZ19, BS02, MW16, Rao12a, Rao17, SF11, Sou07, SW86b, TCCG19, TC05b, WH19, AR06, BJ17, BWH19, Has13, KC11, Rao08, Rao13, RDB14, RT17b, RT17a, VPWD11, WH11]. Temporally [GM15].
Terms [KH94, Qui89, Sak93, Sib01, GJ06]. Test
[AY88, Arb08, APHand6, BH92, BR06, CP03, Dro07, Eva80, FN97, FA03, HL06, HCH00, Has01, HP92, KA08, LM04, Lju88, MN95, O’B87, PP97, Pre98, RG80, RA92, Sbc96, Sch16, Shi88, TZ19, TLG93, TZ02, Tua86, Tua87, Vel94, VN00, XHN17, AHT13, BDC18, BJ17, BEL06, Bet16, CG07, CD09, CD12, DR11, FR07, GA04, GPRV00, HW09, Hid07, ILT14, JW16, Jin18, KL09, KT10, LK09, LD04, LNVK02, LK05, LTT18, MM12, MGRM10, Nis09, PV15, RAO08, Sha11, SP12, TM98, TN204, VW15, WW12, WS13, WX18, XPZL10, ZS17, Zha13]. Testing
[AP95, AI15, BiS17, Bar00, Bea18, BG95, BHS11, Bet16, BK07, BH01, CT06a, CHLT15, Cha15b, CKB18, CUB95, De96, DKV11, DK17, EV19, Fer90, FFGM15, FM98, GM15, GA01, Gi99, GHMK18, HS05, HM13, HLX10, Hin82, HR15, JN18, JT03, Kan81, Kas82, Ken12, Kil11, KPRN03, KK12, KS05, KP08, Kuz97, LS03b, LG11, LBV09, MMH88, Papl05, PR10, Pop06, PP16b, QN82, Rau96, RB92, SL96a, SS16, ST03, SS96b, SS98, SK09, Tay98, TT97a, TSL08, Wr98, Xia01, YR95, Yua00a, Yua00b, Ano99d, AR06, dBCO12, CNR17, CP17, CF98, DHT14, FL04, Fos13, HCT04, Hon97, Ioa10,
Jen12, Kap05, Kim15, LP10a, LLS08, MGRM10, MY04, MLS97, NS13, Oke98, RGLA11, SL00, Sun18, SM13b, TW02, Vog99, WSS04, Wie13. Tests [AN92, AN94, AN08, AES06, BK03, Bre94, BH10, CL06, CISG16, CT92, Che93, CL95b, CG82, CD86, Duf81, EF06, GRT17, GL96, Hal92, Hal95, HIP87, HS98, HR04, HH16, Joy92, Kil16, KH98a, KLN04a, KL98, KLM16, LKB15, Lee16, LTK07, LL18, ME98, MW16, OT98, PF95, PRC03, PT81b, Sai83, SS01, ST99, Sni98, Tay03, Won97, WL05, YK06, YT18, And97, AS00, Art02, BP12, BDM98, BH13, Bra13, Bra05, BFK19, BH03, CT08, CR99, CL01, CW99, DL15, DK13, DS04, Dit00, DM04, Duc05, Fan05, GF15, HL02, HK14, HM03, HL10, KT16, Kat12, KP13, Kri11, LT17, LLOS08, LLS02, LS03a, LN99, LT03, LL10, LTT14, LM08, Mar07b, MP16, MR12, NKC15, NR11, PSU08, Pes07, Psa01, Rod13, Roz01, Sen07]. tests [SF98, Sme15, Sol04, SW98, TR98, Tay05, WE07, ZL12b]. tests* [Kat09]. Texts [RA14, Bos09]. Textures [YR92]. th (CWDL97, ZBD06). th-order (CWDL97, ZBD06). their [BDL08, CA99, PP16a, Yu07]. Theorem [BT94, Cha91, Kee97, Mor83, Ya89, RB13]. Theorems [Le01, St85, BT13, BDL08, Ch12, KL10]. Theoretic [Bra16]. theoretical [Za08]. Theory [AY96, BT06, DNL81, GP06, HP17, HT86, IP08, Me85, Mds89, Nea13, Pou17, Ra14, WAl7a, Arv14, BP18, Dec07, JPP15, LP14, LTT18, LP19, 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]. Three-Dimensional [LHR82]. Threshold [AB86, BTL92, CG19, CL95a, Che95, Cli07, GMRO11, GT93, GLML16, Kap01, Lim92, Log04, Mar92b, Pet86, St86, Tha90, Ton82, WTS17, ZL12b, BHLS11, CS08, Cam04, De98a, KMX17, LR02, LL10, WL98, XPL10]. thresholding [PP12]. Thresholds [CT86, Gao97]. Time [AY88, AC93, AF16, ARS86, AB18b, A1a89, ALC01, An93a, AC96, AM05, An97b, An099c, An02, An03, An04, An05b, An06a, An07, AVW16, Aok91, AV05, AD04, AP86, APL18, AC18, Azz81, BS07, BB95, BC97, BC95, BS15a, BO05, BP11, BBKL17, BW00, BH91, BH02, BG05, BDI18, BLL05, BI09, Bos10, Bos16, BD92, Bro95, BS98, CH14, CS15, Car85, CT08, Cha16a, CT96, Cha91, CD94, CAP94, Che09, CG82, Com96, CRK18, CW82, CS84, CS87, Cor95, Cox91, Cox94, DB98, DN99, DF08, Deg87, Die82, DK17, Dit04, D181, DH17, EL14, Eng84, Eva80, FK87, Fin84, Fin85, Fin16, FK04, FP16, Fra84, Fra05, GR81, Gab88, GT19, GCK99, GPH83, GT93, GA01, GRS97, GKY18, G17, GH18]. Time [GOV19, Gra95, GJ80, Gra82, GH91, GZF86, HHP84, HO84, Hal94a, Hal95, HW95a, Hal14, HS05, HT88, HT86, HV92, HR88, HAS2, HAS00, HAS93b, HAS94, HAS01, HHS1, Hid97, Hin82, HH93c, Hog18, HK03, HN80, HR93, HV99, HB93, HB94a, HB94b, Hu88, Hyn93, IMR18, JPM16, JL83, Jan82, J90, Jan05a, Jan10, JA11, JM04, KMS15, KE88, Kas82, KK18, Kir18, KBB90, KC96, KT81, KT01, Kra16, Kul85, KL98, KU86, LW91, Lat17, LL92,
Led90, LL95, LR88, LT18, Li84, LM94a, LX96, Li98, LX01, LS03b, LWL93, LM95, Lim87, LPS99, Liu89a, Liu89b, Lu18, Liıt82, LM94b, MS08a, Mar00, Mar92b, Mas96, Mau11, MMH88, MTT05, McC15, MT94a, MT94b, ML83, McL98, McL17, MV03, MG93, MiI84, MP84, Neu96, Nie15, NH19, NBQ16.

Time [O'B87, OJ03, OT98, Oza82, Pap94, Pap94, PS89, PBT00, PZ17, Pet19, PT81b, PT86, Pou89, PM92, Pou17, PH02, Pre98, Pri80, Pri96, Psa08, RG80, RWR83, RG89, Rao10a, Rao10c, Rao14, Rob83, Rob87, RT17c, Sai83, Sai86, SL96a, Sch96, STA03, SBL507, SR88, SR91, SR92, Sha08, She87, SS96b, Shi88, SS82, Sn93, Smi08, SH88b, ST87, Sto85, Sto87, SW86a, Sw96, Tan81, Tan84, TK93, Tay98, Tay03, TA88, TWVB00, TP82, TP85, Tjo86, TM93, Ton81, TS94, TC05b, Tsa88, Tsa89, TY00, TW89, Tur11, TTT82, UVH95, VP12, VWR87, VDO95, Vij06, Wal87b, WT19, WL05, WTSL17, XA99, XHN17, Yk87, YL91, Yu00b, ZA97, ZA99, ZA99, ZC19, Zho92, ABT18a, AR10, AS00, And08, Art02, AHT13, AH13, ASK15, BCD18].

Time-Aggregation [Eng84]. Time-correlation [Li98]. Time-Dependent [GOV19, Pri96, Li14]. time-domain [KM03]. time-invariant [ZT18].

Time-Lag [DF80]. Time-Reversibility [BD92, Psa08]. Time-scale [JM04].

Time-Series [Eva80, MMT05, Nie15, Smi08, WL05, ZLY06, CH14, VP12, AR10, Cai11, DE07, GG08, GF15, GB06, HL11b, Ken12, KC10, LD04, LLY14, Lie12, LP14, LL97, LPZ15, LTT18, LL97, LOS12, Lub99, Mar99, MJ14, MRR10, MY04, MJ12, MT15, ME98, MIN+16, MS00b, MRT07, Mtk99, NHCLP08, NM11, Nie05, Nis09, PF04, PD12, Par13, PT04, Pen07, PR03, PR03, PR10, PS00, PSSS09, QR98, RCLM+11, Rao10b, Rao18, RS17, RN13, Sbr11, SL97, SB19, SO97b, Snc15, SA07, SCW19, ST05, SO12, St09, SR07, St01, TW02, TM98, TAM11, TC13, Tri11, TC05a, TT79b, Um04, UD09, Vell99, VW15, VY16, Wal00, WWG09, WL11, WD10, WC14, WX18, Yau12, ZT18, Zho12, Zho13, ZD06, YB06, Bos09, Omb13, Pou16, Qui15, Wil16].

Time-Aggregation [Eng84]. Time-correlation [Li98]. Time-Dependent [GOV19, Pri96, Li14]. time-domain [KM03]. time-invariant [ZT18].

Time-Lag [DF80]. Time-Reversibility [BD92, Psa08]. Time-scale [JM04].

Time-Series [Eva80, MMT05, Nie15, Smi08, WL05, ZLY06, CH14, VP12, AR10, Cai11, DE07, GG08, GF15, GB06, HL11b, Ken12, KC10, LD04, LLY14, Lie12, LP14, Nce05, VW15, WD10, Zho12, Zho13]. time-symmetric [LZ18]. Time-Transformed [CT08]. Time-Varying [AD04, BBKL17, BDT8+18, Pet19, BP11, PH02, CP17, DHT14, FG04, Lie12, LP14, RCLM+11, ZT18]. times [FKK12]. TOC [Ano16g, Ano16h]. Toeplitz [LP04]. Tohru [Omb13]. Tools [Ne16]. Total [Bos16, Cao19, Cha16a, Hal14, Kar16, Kil18, Lat17, Lu18, McC15, McL17, Men15, Ne13, Ne16].
Omb13, Pou17, Qui15, Rao16a, Rao16b, Rao17, Ter14, Tur18. **Totals** [SW86a]. **Tracking** [BW00, LK98, Whi05, DZ17, Whi02]. **Tractable** [JC17]. **Trade** [GJ02]. **Transaction** [CHS17]. **Transaction-Level** [CHS17]. **Transfer** [Bha86, Gri91, Kay93, LHR82, Lii85, MW97, CGM08]. **Transform** [DGJ06, ST97, DR11, KM99, Rig92]. **Transformation** [GS13]. **Transformations** [ADD19, Cor95, GH91, PR09, FM98, JM04]. **Transformed** [Bla14, CT08]. **Transforms** [Sto85, Yaj89, Wal00]. **Transition** [BBKL17, Ber01, LS06, dJ86, BF10, Kil11]. **Transitions** [SLN99, LNV98, Sol04]. **Transmission** [CK15]. **Treating** [AK10]. **Trend** [AP95, DH98, Gi99, HH05, KLN04a, NVS06, SL00, Sib01, TSL08, Ano99d, CHLT15, CP16a, EP17, Fos13, HLT10, KP10, KPRN03, KLN04b, LL12, MT15, NR11, Rao12b, kTR98, TT97a, VN17, YLC12]. **trending** [TY10]. **Trends** [Gra88, Has00, Has01, HD96, NV96, CCGA13, CG11, HMV08, KT16, Mc13, WX18]. **triangular** [PPS14, Wan05]. **Trigonometric** [BSG18, KH94]. **trimmed** [Hil13]. **Trimming** [AV05]. **Trindade** [Pou17]. **TSMARS** [LR02]. **Tunnicialffe** [McL17]. **Turbulence** [LHR82]. **Two** [Ala89, BR06, CGN15, CD86, EK13, HT99, LT83, PR88, SS90, Sa96, Voi99, WR95, DL15, Ef19, HOS15, JW16, LL18, PRC03, RCLM11, SH09]. **Two-Channel** [SS90]. **two-dimensional** [RCLM11]. **Two-Sided** [Sch96]. **Two-Stage** [CGN15, WR95, Ef19, HOS15]. **Two-step** [EK13]. **Type** [AN92, Fin16, Ger18, GL96, HHH93a, Hua90a, Sa96, Vog99, WR95, DL15, Ef19, HOS15, JW16, LL18, PRC03, RCLM11, SH09]. **Uncertainty** [LS06, Kil98, NAJ12, PH02]. **unconditional** [LD04, SF98]. **Uncorrelated** [MIN16, FR07, Kat12]. **unequal** [DL15, JIN18, LL18]. **Unified** [Eng84, HP14, Kim16, KJ55, PW84, Lie05, LP19]. **Uniform** [BDL08, GP06, Mas96]. **unifying** [GPRV00]. **Unimodality** [MA93]. **Uniqueness** [BDH18, GZ15]. **Unit** [AT87a, AT87b, AES06, Bce18, BK03, BF96, Bre94, CIS16, CP03, CL95b, Fos13, GRT17, GL96, Hal95, HH02, HL06, HCH00, RR94, HK90, HH16, Ioa10, Kap05, Kar16, KLN04a, NV98, MR12, OT98, PF95, Pau84, Pono06, RA92, SS16, SH87, San18, SS96b, SF98, SS01, ST99, SLN99, Tay98, Tay03, YR95, AG08, CT08, CHLT15, Cha15b, DK13, FM98, GPRV00, HL02, KT16, KP08, LLS02, Lnr98, LD04, LT03, LLT14, LG11, Lub99, NR11, PS08, PR04, Pso01, Rod13, Sen07, SL97, SS98, Sol04, Sto19, Swe03, kTR98, Tay05, Vog99, Wes13, Xia01, Yab12, YLC12, ZS17]. **Unit-Root** [AES06, HL06, KLN04a, Ioa10, Kap05, PS08]. **units** [Sme15]. **unity** [BP18]. **Univariate** [FN97, HH93c, KOV94, KMS15, Limo87, BFK19, PS07, VY16]. **University** [Cha16a, Hal14, Kar16, Leo13, Nea13, Nes16]. **Unknown** [Hid92, Kab94, Kak96, MM93, BEL06, BH03, DCC03, GLL06, GA08, HLX10, ILT14, LM00, Lug06, Se10, Spe10, VY16, WR98]. **Unobservable**

US$95.00 [Kar16].

USA [Bos16, Cao19, Hal14]. Use

[KT01, PT81b, BFZ02, Tay05, TW02]. Useful [Tua84b]. Uses [HP92].

US$95.00 [Kar16].

USA [Bos16, Cao19, Hal14]. Use

[KT01, PT81b, BFZ02, Tay05, TW02]. Useful [Tua84b]. Uses [HP92].

US$39.99 [Kar16].

Valid [Kak99b]. Validation [Fas00, Kav89, De 01, Sko01, Vel00].

Validatory [HB90]. Validity [Tan84, FP18]. Value

[BT06, GLP10, EFT16, Mar12]. Value-at-Risk [GLP10]. Valued

[ABT18b, AOA87, DK17, FLO06, GMLS15, Gor18, JGY91, Lat17, NR07, Sch16, Sto87, BMH08, EMNR09, JLL12, KY09, KT11, KL09, Lat98, NLR16, SA07, ZBD06, Zhu11]. Values [CL95b, Pou89, Swi90, AK10, Bon05]. var

[IC05, Bra13, CRT15, Cav14a, Cav14b, JN19, TSL08, WR08]. Variability

[De 98b, Kra16].

Variable

[Che95, FRP99, Hal92, Hal95, ST04, LLY14, Mar07b]. Variables

[Abr87, AD84, ADD19, Cha95, New80, Pou88, Wal87b, DE07, KLI0].

Variance

[Bha93, CJ82, Kri87, KT94c, KT01, MMT98, MN95, Nas93, SF93, TP85, TZ02, TT82, AMS+17, Bha97, BM10, CTO6a, CZ12, CW99, DHT14, HLI13, Joh03, KS18, KP85, KW12, LVO0, Li14, LM08, MR12, NC15, PS00, Sen07, SLL07, TT97a, TNZ04, WW15, ZL12a].

Variance-ratio

[NKC15, TNZ04].

Variance-type [TT97a].

Variance

[BG95, Pfe94, CF98, TP03].

Variate

[SS96a, TCCG19, Cai11, EK13, KL11, Nie11, TP03, Tri12].

Variation

[BW00, HH81].

Variogram [RT17b].

Various [Lim87]. VARMA

[Arb08, AV08, Kat12, Mai12, MS07].

VARX [PPT93].

Varying

[AD04, BBKL17, BDH+18, Dun81, GKY18, Pet19, Wal87a, BP11, CP17, DHT14, FG04, Lie12, LP14, MS00a, MS01, PH02, RCLM+11, ZT18].

Vector

[AK90b, BMY99, BR06, CV06, Dav91, HT93, KP89, KP93, LH96, Litt85, MK15, PS92, Pap94, Pap05, PS95, RA92, She88, ZT94, Zho92, AN08, BB14, DdM13, Joh03, Kak99a, KD03, Mau02, MR18, SL00, SAZ13, UD09].

Vectors [MS00a].

Version [Rav95]. Versus [AP95, HS98, MS08a].

Very [AG90].

Via

[BT06, Jan82, MT94a, MT94b, Neu96, Wah9, KS08b, KGY18, Mar99, MW05, TS14, VP12].

Vibrometry [LL06].

Vicinity [FM96].

Viewpoint [RBY92].

Ville [BDH+18].

Vine [BS15b].

Virus [VPWD11].

VMA [Cav14b].

Volatility [BCCR19, Bea18, Ber07, CPR18, Hal14, HLI17, Jen04, KS08b, KS05, LKB15, LDH19, Pet19, BL13, CT08, CHLT15, Com04, EFT16, HL18, HWBD11, McC13, Tri12, Wan16, YHN99, YFL+14, Zaf08].

Volume [Ano97b, Ano98b, Ano00b, Ano01d, Ano03, Ano07, NNC91, Ano09c, Ano02, Ano04, Ano05b, Ano06a].

VS [PS07].

Wavelet [CN17, DL15, Neu96, ST97, VN00, WC10, AG16, DP10, FNV08, GA09, GA16, KM09, LL18, MRT07, Nan14, RCLM+11, RT09, ST05].

Wavelet-Based [DL15, VN00, RCLM+11]. wavelet-Fisz [FNV08].


Weak [FRS11, HMS13, Hua12, Hid07, Mai12, San17]. Weakly [Sto85, XX18, BDL08, Bra11, Psa01, PV15]. Weighted [FRS11, Iri02, ST91, ZW12, BM09, CP17, DGK14, GF15, HJ15]. Weighting [SSW15]. Weights [LDH19]. Which [HP92]. White [And93b, FR97, RB92, BCD18]. Whitney [Mau11]. Whittle [AG16, BDL08, Iac10, JC17, Kul85, Nie11]. Wiener [Gom07, Wan09].


worth [PS00].


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Anonymous:1987:C


Anonymous:1992:C


Anonymous:1994:AAS


Anonymous:1995:BR

Anonymous:1997:BR


Anonymous:1997:JTS


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Anonymous:1998:BR


Anonymous:1998:IV


Anonymous:1999:BRa


Anonymous:1999:BRb


Anonymous:1999:JTS

Anonymous:1999:CTO


Anonymous:2000:BR


Anonymous:2000:IV


Anonymous:2001:BRa


Anonymous:2001:BRb


Anonymous:2001:BRc


Anonymous:2001:IV


Anonymous:2002:JTS

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Anonymous:2009:CP


Anonymous:2009:C


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