A Complete Bibliography of the *Journal of Time Series Econometrics*

Nelson H. F. Beebe  
University of Utah  
Department of Mathematics, 110 LCB  
155 S 1400 E RM 233  
Salt Lake City, UT 84112-0090  
USA  
Tel: +1 801 581 5254  
FAX: +1 801 581 4148  
E-mail: beebe@math.utah.edu, beebe@acm.org, beebe@computer.org (Internet)  
WWW URL: http://www.math.utah.edu/~beebe/  
14 August 2024  
Version 1.07

**Title word cross-reference**

AR(1) [Sim12]. $b$ [ASV09]. $D$ [TZCP19]. I(1) [Eve10]. $Z^d$ [DF22].  

-Vine [TZCP19].

- across [Mar21]. Activations [LXZ13]. Adapted [OLL19, PMA12].  
ARIMA [Bou18, Man10]. ARMA [DF22]. ARMA-type [DF22].
Augmented [AHL17]. Australia [Kol19]. Autocorrelated
[ASV09, PMA12, SKT17, Poi18]. Autocorrelations [Oku14, WH11].
Autocovariances [Oku14]. Automatic [CDH11]. Autoregression
[AUY20, Cai09]. Autoregressions [AS18, Akn13, LS11]. Autoregressive
[Dem09, LEP12, Ngu16]. Average [BZ14, ML12, Ngu16, SKJ19]. Averaging
[DL23, GZ20].
Based [BD16, DR15, GW13, LL10, LX10, Mii10]. Basis [GW13]. Bayesian
Better [TK121], between [Ngu16]. Bias [BZ14, DK19, LEP12, Skr14].
Biases [AL12]. BINMA [K3J17]. Binomial [K3J18]. Bivariate
[K3J18, SKJ19]. Block [PPP15]. Bond [GW13]. Boom [CP22]. Bootstrap
[LEP12, PPP15, Wan14]. Brazilian [CP22]. Break [Skr14, Sol16]. Breaks
[BiS09, BFC11, Skr18, Smi12, TK23]. Business [Kol19].
[GW13]. CDS-Bond [GW13]. chain [Non16]. Change
Cointegrated [APMA20]. Cointegrating [Can22]. Cointegration
[BD15, GW13, HI12, ML12]. COLS [LEP12]. Commodities [CP22].
Commodity [CP22, Man24]. Common [CHP11, LHP16]. Comparison
[Sha20]. component [Non16]. Components [BD15, CHP11, MM14].
Computing [ABH18]. Condition [AHL17, Skr18]. Conditional
[BZ14, San17]. Consideration [WG11]. Constrained [Bur15].
Consumption [Qui21]. Continuous [OG21, Sim12]. Convergence
[SKT17]. Correction [DK19, Skr14]. Correlated [MM14]. Correlation
Covariances [San17]. Covariate [AHL17, GW13]. Critical [ASV09].
Cumulative [KMSZ19]. Curve [Sha20]. Curves [KMSZ19]. Cycles
[Kol19, Pol14].
Daily [CGW11, Oll21]. Data [BD16, BiS09, Lau13, LX11, NB09, Oku14].
Data-Driven [BD16]. Dependence [JP17, LL10]. Dependent
[AD14, MA22a, MA22b, Sha20]. Design [PMA12]. Design-Adapted


Irrelevance [PR11]. IV [Mil10].

Jackknife [LEP12]. Just [RW10].

KPSS [ASV09, Skr14].


Mixed-Frequency [AUY20]. mobility [Sin16]. Model [AL16, AC20, BZ14,


REFERENCES

[AS18, ASV09, BCHL11, CN10, CP20, Eve10, HMS11, HM11, KSJ17, LS11, Lee19, LE23, Mar21, Mil10, MTCdM11, Oku14, OG21, Oli21, SN09, Sha20, Sim12, TK23, TM17, WH13, WSAF20, WG11, WM16, Non16, Sin16].

time-series [Sin16], Time-Varying [Mar21, CP20], Trade [DI11, PCG12], Trade-Off [DI11], tradeoff [Vaf15], Transformations [AD14], Transition [Bou18, KP21], Transitory [CHP11], Trend [Skr18, VSGZ10], Trends [WH11, WG11], Two [Akn13], Two-Stage [Akn13], type [DF22].

U.S. [BiS09, GP10, Mar21]. Unbiased [Oku14], Underlying [LX11], Understanding [DF22], Uniform [AD14], Uniformly [AK18], Unit [AHL17, BD16, BFC11, Dem09, JN11, LXZ13, LX10, PPP15, Skr18, VSGZ10, Wan14], United [Sin16], Univariate [HLP16], Universal [Koc11], unobserved [Non16], Unrelated [SKT17], Using [ASV09, BFFB19, BPS21, KSJ17, LXZ13, LX11, PMA12, TIK121, WSAF20, MR22, Non16, Xu24].

Valid [AD14], Validation [SN09], Validity [CP22], Value [ABH18, TZCP19], Value-at-Risk [ABH18, TZCP19], Values [ASV09], VaR [TZCP19, MY13], Variable [BPS21], Variables [Eve10, NB09, OG21], Variance [PR11], Variances [MW10], Varying [Mar21, SN09, CP20], Vector [AUY20, Xu24], Vectors [Can22], Versus [CP20, LX11], via [MY13], Vine [TZCP19], Volatility [BFFB19, CP20, DI11, GHK13, GP10, JX18, Kaw23, Lau13, WH13, Vaf15].

Walk [Lar15], Wavelet [MTCdM11], Wavelets [PMA12], way [DF22], Weakly [AD14], Wealth [Qui21], Weighted [Akn13].

References


REFERENCES


Anonymous:2021:Fb


Anonymous:2022:Fa


Anonymous:2022:Fb


Anonymous:2023:Fa


Anonymous:2023:Fb


Anonymous:2024:F


Asai:2020:CDG

REFERENCES


REFERENCES


REFERENCES


REFERENCES


REFERENCES

Chen:2020:TVN


Carrara:2022:ECV


Demetrescu:2009:PUR


Dimitriou-Fakalou:2022:DWU


Dahl:2011:MVR

REFERENCES


REFERENCES


Gourieroux:2023:TLM


Grassi:2010:VUI


Golosov:2014:MSR


Game:2013:CRB


Zerom:2020:PAP

REFERENCES


REFERENCES


Hassler:2013:ABT


Iacone:2017:TCM


Jensen:2010:CQM


Jansson:2011:NEL


Javed:2017:TBD

<table>
<thead>
<tr>
<th>Author(s)</th>
<th>Title and Details</th>
</tr>
</thead>
</table>
REFERENCES


REFERENCES


[LX11] Helmut Luetkepohl and Fang Xu. Forecasting annual inflation with seasonal monthly data: Using levels versus logs of the un-


Marfatia:2021:MHP


Miller:2010:NIL


Mallory:2012:TCP


McElroy:2014:OSE


Montes-Rojas:2022:EIR

REFERENCES

Morettin:2011:WEC


McElroy:2010:SER


Milunovich:2013:ISV


Ng:2009:SIV


Nguimkeu:2016:IST


Nonejad:2016:PMC

Nima Nonejad. Particle Markov chain Monte Carlo techniques of unobserved component time series models using Ox. *Journal
REFERENCES

Olivares:2021:ECD


Okui:2014:AUE


Otunuga:2019:LLA


Ollech:2021:SAD


Pauwels:2012:TSC

REFERENCES

Porto:2012:RAE


Poissonnier:2018:CLM


Pollock:2009:SFA


Pollock:2014:CSS


Parker:2015:TBB

Perron:2011:IIT


Qui21


Reed:2010:PEG


Sanhaji:2017:TNC


Shang:2020:CHE


Simos:2012:EDC

Theodore Simos. On the exact discretization of a continuous time AR(1) model driven by either long memory or antipersistent innovations: A fractional algebra approach. *Journal of
REFERENCES


References


Trimbur:2017:SEN


Taufemback:2022:RTM


Tofoli:2019:DVC


Vafiadis:2015:FVR


Ventosa-Santaulària:2010:TDT


