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AR(1) [Kru08, Kru14, PSS03a, PSS03b]. ARCH(∞) [HZ07b, HZ07c]. F [BM00b]. GARCH$(1,1)$ [Cor00]. hv [Rac00]. k [GL02]. m [Deo00a, GH06a]. N [GV07, HR07]. Q [HLNS06]. t [BM00b, Des06, GGHW08]. τ [Fit04].

-block [Rac00]. **-class** [GL02]. **-consistent** [HR07]. **-dependent** [Deo00a]. **-distributions** [GGHW08]. **-estimators** [Fit04]. **-tests** [BM00b].

/unit [Kru14, Kru08].

106 [CK07, Dav02a]. **108** [BT03a]. **109** [BZ04]. **112** [GKLT05]. **114** [HI07]. **117** [PSS03a]. **119** [Cha08]. **134** [HLT12]. **138** [Zel07a]. **141** [HLT08]. **144** [Kru14]. **1980s** [CL00]. **1990s** [CvdK08].

2000 [Ano00s, Ano00r, Ano00p, Ano00n, Ano00q, Ano00l, Ano00m, Ano00k, Ano00j, Ano00o, Ano00i]. **2001** [Ano01o, Ano01m, Ano01p, Ano01r, Ano01q, Ano01n, Ano01l, Ano01k]. **2002** [Ano02s, Ano02q, Ano02r, Ano02p, Ano02m, Ano02o, Ano02n, Ano02l]. **2003** [Ano03s, Ano03t, Ano03w, Ano03v, Ano03y, Ano03u, Ano03r]. **2004** [Ano04s, Ano04u, Ano04t, Ano04v, Ano04r, Ano04q, Gra06]. **2005** [Ano05z, Ano05-28, Ano05x, Ano05v, Ano05y, Ano05-27, Ano05w]. **2006** [Ano06x, Ano06u, Ano06p, Ano06v, Ano06r, Ano06t, Ano06s, Ano06w, Ano06q]. **2007** [Ano07p, Ano07q, Ano07o, Ano07n, Ano07r]. **2008** [Ano08r, Ano08q, Ano08s, Ano08p, Ano08o]. **2009** [Ano09n, Ano09t, Ano09u, Ano09s, Ano09o, Ano09r, Ano09q, Ano09p]. **201-400** [Ano03x]. **2SLS** [DLM06, fL07a].

30 [SCF08].

50th [Gra07].

75 [RU05].

'87 [Bat00].

95 [KA02].

Ability [Arc04, CM05, CSO01, HHM04]. **absence** [Pes04]. **academically** [Reb04]. **accomplishments** [SEGG06]. **accuracy** [BK06, CM01, CW07b, CS02, CS06c]. **accurate** [FRW05]. **ACD** [ACMP08]. **achievement** [HHM04, Mat08, vdK08]. **Achievements** [Hen01]. **across** [AT07, Lav01]. **action** [Lon04b]. **actively** [AAD05]. **activity** [BMS07, IV06, Phi01]. **Adaptive** [BBvDvO04, BGG08, XP08, CG07, SS06, VKG09]. **addendum** [PJH07]. **additional** [Hu06]. **additive** [PS08]. **additivity** [GL01]. **Adjusted** [Per00]. **adjustment** [DHL06, SS01]. **adjustments** [SS00]. **Administrative** [LSW08]. **admissible** [MS04]. **admissions** [MZ04]. **advances** [BLvD04]. **adverts** [Ano02t]. **affect** [Lal08]. **affine** [DMN05, EHL06, Sin01]. **affinity** [HD08]. **affirmative** [Lon04b]. **against** [BT03b, BT04b, HL09, Kle04]. **age** [Cos03, HSWW08]. **agents** [KM09]. **aggregate** [JMR09]. **aggregated** [CM07a, vDP08]. **Aggregation** [GG04, Zaf07, Bar07, DS05, Haf08, KLV04, MR04, Zaf04, vGLP00]. **aggregation-theoretic** [Bar07]. **agreement** [BEP08]. **agricultural** [PN05]. **AHEAD** [Gew03]. **AIDS** [WKV03]. **Aigner** [Ano05h, Ano08a]. **AIM** [FS08a]. **air** [AD05, MMS+08b]. **Aitken** [GL00a]. **al** [Bas03b]. **algorithm** [JST06]. **algorithms** [BW02, BD04, Nie00]. **allocation** [MS09a, WW09]. **allocative** [KT05, KW06a, KW06b]. **allowing** [KP09b, MR03]. **Alternative** [CS07a, CGGT03, Dav06a, FKS05, RT04, SA04, DGR08, GO05, GT06, Hid03, HL09, KP09b, MMS+08b, Phi00, SV07b]. **alternatives**

[AD07, Nev02]. **always** [BN06b]. **ambiguity** [Man00]. **Amemiya** [Hsi09]. **American** [BDGT00]. **Americans** [LP03]. **among** [FTC03, GK00]. **Analysis** [BKP07, Bha03a, CNS06, Chi07, CJ08, ASM08b, And04, BNS06, Bas03b, BV04, BH07, Bie07, BN06b, BR09, CCL03, CP02, CMvS01, CH00, CH02, CKP01, DS07, DFG04, FKS00, FRW05, GK00, Hec03, HPU06, Hou03, IvD05, JJ00, JPR04, JLWY08, JMR09, Joh06, JDGZ03, Kim02, KM09, KP02, KW06b, LG02, Man00, MR01, MV02, MCM07, McC08a, MPR00, MT03, MT08b, Nak00, PSS00, PP04b, RT06, RR02, SMB07, SBES05, SI04, VI02, WW08, YS07, Zel02]. **Analytical** [Pes04, WZ03b]. **Angrist** [HKvD07a]. **anniversary** [Gra07]. **Announcement** [Ano09a, Hsi09]. **ante** [Mos01]. **Antitrust** [HMSA03]. **apartments** [EL03]. **applicant** [CH09]. **Application** [ACMP08, AHV05, ASBS01, AL01, BMM09, BIKY07, CL09, CS07a, CP04b, DS06, DJ06, EL03, FS07, GJ06, Gra06, HZ07a, Hau03, Hid02, Hon01, HKvD07b, Kar02, LW07, Lon04a, Mac04, MCM07, MT03, PW08, PSZ08, RT06, RJ02, SCF08, SV07a, SEGG06, WvDW03, WW08, Wu03, Yu07, ZBK09, vDFP02]. **applications** [BK08, BHPW04, CMP09, DEG01, GLS02, IL08a, KP01a, Kri08, Lon04b, LT06b, SR02, ZRT01]. **applied** [HKvD07a, Jin09]. **approach** [BR05a, BP07a, BM05, BC06, CFT06, CFS02, CH03b, CH08, CHMR08, DS07, DIW00, DP08b, DRA06, DLY08, Duf06, FVRR04, GRZ07, GKvD07, Gir00, GT09, HY05, HTV07, HK03, HS00, IL09, JO08, KV00, KT05, KW06a, KPST07, Lal08, Lee07, LM08a, MMS+08b, MNRS03, Moe08, Nak00, NS07b, OC05, Pes07, Phi00, PY09b, ST01a, SL03, SK06a, Sko07, Stu03, ZBK09, vGK02]. **approaches** [BB02, KZ03, SP01]. **approximate** [KP09a, SK06b]. **Approximately** [CW07b]. **Approximating** [PS07b]. **approximation** [Bon03, rMCGJL08, HW08a, Yu07]. **approximations** [ASY06, CS07a, FS05, Lin02, Phi00, Ull02, XP02b]. **April** [Ano03x, Ano06t, Ano00s, Ano01o, Ano07p, Ano08r, Ano09n, Ano09t]. **arbitrage** [ABD07, Moe08]. **arbitrarily** [Mor09]. **ARCH** [BK07, DKBG04, HP08, KLV04, OP04]. **ARCH-type** [OP04]. **ARFIMA** [BS06]. **arguments** [ABW07]. **arising** [Gas03]. **ARMA** [FZ01, Kue01, Lin07, Nak00]. **ARMA-GARCH** [Lin07, Nak00]. **ARMA-GARCH/IGARCH** [Lin07]. **Army** [Cos03]. **Arnold** [Ano05a, Ano07t]. **arrays** [FPW04, JP09a]. **arrivals** [MMS+08b]. **Arrive** [Coo08]. **ascending** [HS03]. **aspects** [Gra03, Zel07d]. **Assessing** [KP09a, KYH09]. **assessment** [GLR03, GRZ07, LHMC09]. **asset** [ASWY01, BL02a, Ber01, JLWY08, JO08, KS02, Sen04, Sin01, WW09]. **assets** [Dub07, PS00]. **assistance** [LM08a]. **Assumptions** [MR03, GO05, KSC09]. **asymmetric** [BP06, HS07, HS03, MCM07, PT07a, SL03, SS06, ZZW09]. **asymmetries** [MM08, PQT01]. **Asymmetry** [SL07b, EZ01]. **Asymptotic** [Bha05, CN06, DF07, DGR06, Gos08, Han07a, KH09b, McK04, OK00, Rei07, Seo07, AG09, CP04a, DM06, DV09, KP01a, LLC02, LP08d, Maa01, SB02, dJ02b]. **asymptotically** [Plo04]. **Asymptotics** [HHS07, McC07b, Duf06, Phi02]. **attributable** [JDGZ03]. **attributes** [KAR07]. **attribution** [GM06b].

attrition [Bha08, Das04]. **auctions** [BP06, Bre07, BP07c, EL03, HKL05, HS03, LPV00, Li05, McA08]. **augmentation** [IvD05]. **augmented** [IS08, Moe08]. **August** [Ano00r, Ano01m, Ano02r, Ano03s, Ano05z, Ano06x]. **Australian** [ACMP08]. **Author** [Ano01e, Ano01a, Ano01b, Ano01c, Ano01d, Ano02a, Ano02b, Ano02c, Ano02d, Ano02e, Ano02f, Ano02g, Ano03c, Ano03a, Ano03d, Ano03e, Ano03f, Ano03b, Ano04b, Ano04c, Ano04a, Ano04d, Ano04e, Ano04f, Ano05b, Ano05c, Ano05d, Ano05e, Ano05f, Ano05g, Ano06a, Ano06b, Ano06c, Ano06d, Ano06e]. **Authors** [Ano02t]. **auto** [CR08, XL04]. **auto-regressions** [XL04]. **autocorrelated** [Mül05, RT06]. **autocorrelation** [BSJK07, BLS06, Cho00]. **Autocovariance** [AT05, LP08d]. **automatic** [EL09]. **autoregression** [Gal09, PPC04, Rot02, Shi01]. **autoregressions** [Des06, DT00, GK04]. **Autoregressive** [GJS09, KYH09, MM08, BGG08, Cho05, DS04, Dis08, DSS07b, DT00, ES01, FG06, GW05, Gos02, Han03, HW06, fL07a, fL07c, MN00a, NS03, PB09, PT05, RJ02, RT04, XP08, ZRT01]. **average** [Ban07, For05, Frö07, IL09]. **Averaging** [Wri08, FLS01, Han08]. **aversion** [ASL00]. **Award** [Ano08a, Ano05a, Ano05h].

B [WW02]. **B-robust** [WW02]. **back** [Gra07]. **Bagging** [LY06]. **Bahadur** [KP09a]. **balanced** [DS04]. **balances** [HKL05]. **band** [CN06]. **bandwidth** [ZBK09]. **bargaining** [Fré09]. **based** [ABW07, AG09, BBvDvO04, BGG08, BL08, Ber01, Bow07, BT01, CDPX07, CF06b, CF06a, CP07a, CS07b, CDS09, DGR03, Dah09, DFG04, DG07, DK02b, DKBG04, DJ06, DT07, FFP07, GP02b, HIJS07, HH00, Hor02, Kar02, KP09a, Koo01, Kra06, LL09, LHZ03, Li09, MT03, PS09b, Ram02, RS00, Sak07, SS00, Sko07, ST01b, SS01, SW07b, Xu09, dJAS07, vAJM02]. **baseline** [CJ07]. **basis** [DG07]. **Bayes** [Zel07a, CH02, KP02, Rei07, Zel07b]. **Bayesian** [AD05, BLvD04, BHH08, CC04, CH00, CP04b, Cla07, CHMR08, DIW00, DGR08, FVRR04, FKS00, FLS01, GSN08, Gew01, GS04, HTV07, HK03, HM03, Hou03, IvD05, JJ00, JPR04, JMR09, Kim02, KP02, KZ03, Kle04, KY09, KV00, Koo01, KP04b, KT06a, KT05, LG02, LS08a, LW01, MN00a, MZ04, McC08a, MPR00, MS04, MT03, MT08b, Nak00, NS03, Nob00, OC05, OP04, PS08, RT06, Sar03, SP01, SI04, Vil06, Wri08, YS07, Zel02, Zel07d, ZBK09]. **be** [GM06a, HLZ07, MPS09, Mor09]. **beat** [EHL06]. **beaten** [HLZ07]. **behavior** [CDSV08, vdKW08]. **behaviour** [HI03, HI07, Rei07]. **behind** [KSC09]. **beliefs** [Leh09]. **Benchmark** [FLS01]. **benefits** [EL05, Lal08]. **bereavement** [WKV03]. **Bertrand** [FTC03]. **better** [BN06b]. **between** [AHM+03b, ABCD07, CHS07, CSW00, HLW09, KS02, OZC08, Rob05, vdK08]. **Beveridge** [Kim08, Nel08, OZC08]. **Beyond** [ADG09]. **Bias** [PS07a, BU07b, CS07a, HS07, HD08, IL09, JL08, KMR07, LS09a, Mal08, RSU96, RU05, TC09]. **bias-corrected** [IL09]. **biased** [BR05a]. **biases** [CES08]. **bilinear** [FMZ08]. **Binary** [AC03b, BMM09, BD07, Che00a, Che00b, Cop01, FL03, KY09, LY06, LS08b, MM07, Moo04, MS06, Rot09].

binding [Li05, MT08a]. **binomial** [Mac04]. **Birth** [BvS08, LP03]. **Birth-spacing** [BvS08]. **bivariate** [CZ07, GTP06, Lie01, MS06, OP04]. **black** [CL00]. **black-white** [CL00]. **block** [Rac00]. **blocks** [And06, Hid03]. **Board** [Ano04p, Ano02i, Ano02j, Ano02k, Ano03g, Ano03h, Ano03i, Ano03j, Ano03k, Ano03l, Ano03m, Ano03n, Ano03o, Ano03p, Ano03q, Ano04g, Ano04h, Ano04i, Ano04j, Ano04k, Ano04l, Ano04m, Ano04n, Ano04o, Ano05k, Ano05l, Ano05m, Ano05n, Ano05o, Ano05p, Ano05q, Ano05r, Ano05s, Ano05t, Ano06f, Ano06g, Ano06h, Ano06i, Ano06j, Ano06k, Ano06l, Ano06m, Ano06n, Ano06o, Ano07a, Ano07b, Ano07c, Ano07d, Ano07e, Ano07f, Ano07g, Ano07h, Ano07i, Ano07j, Ano07k, Ano07l, Ano08b, Ano08c, Ano08d, Ano08e, Ano08f, Ano08g, Ano08h, Ano08i, Ano08j, Ano08k, Ano08l, Ano09b, Ano09c, Ano09d, Ano09e, Ano09f, Ano09g, Ano09h, Ano09i, Ano09j, Ano09k, Ano09l, Ano09m]. **bond** [DL06, EHL06]. **bonus** [BR05b]. **Bootstrap** [Bie02, Cha04b, CS05, CS06a, CI08, DM02, HN05, HK06, Hor02, MPS09, Seo06, AB01, ALM06, DH05, Dav02c, Dav06a, DM06, DF07, DF08a, DF02, GW04, Gos08, HM03, Hid03, Hid05, HS00, Hor01b, KS08a, LT06a, Par06a, PPP06, Wha00, YH06, vGK02]. **Bootstrapping** [BT04a, CPS06, FNS04, GK04, HLNS06, IS06]. **both** [KP09b, RL04, YdJfL08]. **bound** [JST06]. **Boundedly** [Can07]. **Bounding** [Hu06]. **bounds** [DFH06, San07, ST01a]. **Box** [HLNS06]. **branch** [JST06]. **branch-and-bound** [JST06]. **brand** [CKP01]. **break** [EM07, KLN02, KP09a, KP09b, Kur02, MOC05]. **Breaking** [LP08a, vdK08]. **Breaks** [BM06, AC03a, Ano05u, BU05, BT03b, CM05, DH00, GTU05, GGV08, MN00a, PZ05, PT05, PT07b]. **Britain** [GO07]. **buffer** [HS02b]. **Burg** [BD04]. **bus** [EL05]. **Business** [PQT01, GRS06].

C. [Dei01]. **Cactus** [Bas03b]. **Calculating** [Lew03, CJ07]. **Calculation** [Wu03]. **calendar** [STW01]. **calibration** [DGR07]. **Can** [EHL06, HLZ07, DM04, Mor09]. **canonical** [DFG04]. **cap** [JKS03]. **capacity** [FTC03]. **cards** [CGS08]. **Care** [Vin01, EL05, SW01b, KYH09]. **Carlo** [BM00a, BBvDvO04, CNS02, CS06b, DGR06, Duf06, Dur06, GRZ07, KW06b, LG02, MN00b, VI02, Vil01]. **case** [Bas03b, CP02, CR08, Cop03, DMN05, JM07, San07, STW01]. **cases** [Can07, Gas03, JDGZ03, Lew03]. **cash** [HKL05]. **categorical** [LMR09, RL04]. **Cauchy** [SS00]. **causal** [AHM$^+$03b, Gra03, Hoo03, MR03]. **Causality** [BBU06, Vil01, ACM03, BC06, DJ06, DPR06, Eic07, Flo03, GRZ07, Hau03, Hec03, Hid05, HLW09, McC07b, MC06, MS06]. **cause** [DM04]. **caused** [Bha08]. **causes** [BM06, WvDW03]. **CCA** [DS04]. **celebrate** [Gra07]. **Censored** [BP07b, BCY00, CMvS00, CK00, DT09, HH04, KP01b, KT09, jLV06]. **censoring** [CGM08, HKP02, KT07]. **Central** [JP09a, Dav02a, Dav02b, PSS07b]. **certain** [Zd03]. **ceteris** [BS00]. **Chain** [Oul08, CNS02, LG02, Nak00]. **chains** [McC07a]. **challenges**

[Bol01, FvD07, Hen01, Hsi01, Lüt01, Phi01]. **Chamberlin** [Bas08]. **Change** [Car02, BR05a, BMS07, BIKY07, BT04b, Can07, CT08, CCZ05, DP08a, Fit04, GG03, GKvD07, Han00, HLT06, HLT12, Kim00, KA02, Laz05, LS08b, PR03, PQ06, Qu08]. **change-point** [LS08b]. **changed** [Kim08, Lon04a]. **Changes** [CL00, HW08b, BC08b, CL09, CCZ08, Han03, Hil05, KP08]. **changing** [ABG05, JX05a, JX09, Zaf07]. **chaos** [SL04]. **characteristic** [Sin01, SW07b]. **Characteristics** [FGNW05, KS08b]. **Charles** [CDN08]. **check** [WW08]. **chi** [BSW04]. **chi-squared** [BSW04]. **children** [FGS03, JR03, LHMC09]. **Chinese** [Yu07]. **choice** [AC03b, BD07, BHH08, Car07, Che00a, Che00b, CW07a, HN07, HP04, HN00, Jin09, KY09, fL00, Lon04a, Man00, Man07, Moo04, MME08, Oku09, PJH07, Ram02, Sto09, Stu03, Tab00]. **choice-based** [Ram02]. **choices** [CKP01]. **Choosing** [DIN09, AB01]. **CIR** [JKS03]. **citation** [SV07a]. **claim** [JJ00]. **class** [FMZ08, GL02, Plo04]. **classical** [CH03b, Das03b, KZ03, KP04b]. **classical-type** [Das03b]. **Clive** [SEGG06]. **Closed** [Yu07]. **Closed-form** [Yu07]. **clustered** [CH00]. **clustering** [GM06b]. **co** [CHP09]. **co-movements** [CHP09]. **coal** [SBES05]. **coefficient** [BH07, CDXW06, Cai07, CLP09, CZ07, Dis08, JMR09, KLV04, KT06a, MW08, Xia09a]. **coefficients** [CK03, DFH06, ES01, Li08]. **coincident** [IV06]. **cointegrated** [And02, BW02, CM07a, CSO01, Han03, KP08]. **cointegrating** [ABG05, CPS06, Joh02, Joh06, KH09b, LS00, LST03, NS07b, RY02, Seo07, Shi01, Xia09b, dJ01, dJ02a]. **Cointegration** [RI05, ABG05, AV09, BKN09, BL02b, BH02, Bre02, BT03a, CH03a, CHO08, CN06, CS06b, Dav02c, Dav06a, HS02a, HML02, HPU06, HR07, HS02b, Jan05, JX05b, KP02, MR01, Pes04, Rob08b, Seo06, Vil06, XP02a, Xia09a]. **collective** [LP08c]. **collectively** [CDSV08]. **college** [Arc04, BS04, BGKT04, Cap04, CL09, Gro04, HD08, JLS05, Lon04a, Reb04, SS04, Lon04b, Rot04]. **college-educated** [BGKT04, Gro04]. **collinear** [DT07]. **colloquy** [KY09]. **combination** [AT06, GT09]. **combinations** [ET04, San07]. **Combining** [KPS07a, MJ05, vdBvdK01, DT09]. **Comment** [Lüt01, Nob00, WWM01, Kri01]. **Comments** [Dei01, Zel01, Gra05, Gra06, Hor01a]. **Common** [AIV06, EM06b, GTP06, HPU06, Par06b, Bai04, CMP09, CKL06, CS06b, GRS06, VI02, VF05]. **community** [JLS05]. **comovement** [CFT06]. **comovements** [CSW00]. **company** [CR08]. **comparable** [Das03b]. **Comparing** [FVRR04]. **Comparison** [GP02a, LST03, AL04, BR08, CS07b, FS07, Ink00, MSW06, MN00b, OP04]. **comparisons** [HMSA03]. **compatible** [CLP03]. **compensation** [Jur02, Lew03]. **competing** [JM07, Li09]. **competition** [FTC03, MC08]. **complete** [LP08d, Plo04]. **completely** [Can07]. **complex** [BEP07, Gre06, PSS07b]. **compliance** [BR05b]. **component** [BSJ01, BBP06, BSEY01, BR09, Cho02, fL00, PY09a]. **components** [CKL06, Dav02d, DGR08, DS06, KKP07]. **composite** [SK06b]. **computation** [rMCGJL08, FS08b, McC08a]. **computing** [HH00, ST01a].

concentration [PS07b]. **concentrations** [OK00]. **condition** [BS00, CHS07, EM06a, NS07a]. **Conditional** [KYH09, Ots08, AC07, AT06, AMS07, BN01, BV04, BK07, BZ02, BZ04, CW08, CGM08, CMvS00, CCZ08, CP09, CHJ06, CS06a, CS06c, DS07, DE07, DS08a, Deo00b, DIN03, DIN09, Esc08, FW08a, FG05, FG06, GK04, GTP06, Han00, JP09b, KT09, Kom05, LT06a, Lon04a, Lug03, MFY08, MMS+08b, Muk07, Pal09, PB09, PQT01, RJ02, Sak07, Seo07, SSVY09, Smi07, SW07b, Vil01, ZRT01]. **Conditionally** [LPV00, SF01, SCF08]. **Conditioning** [Hec03, AC07, MS04]. **conditions** [CCFG07, Dav02a, Dav02b, MS09b]. **Conference** [Ano00a, Gra06]. **Confidence** [ES01, EM07, IS02, Ros08, CCL03, CS06c, GH09, vGK02]. **conjugate** [Gre06, HKvD07a]. **Connections** [KS02]. **consequences** [BS00, GL00a]. **considerations** [Rob03]. **consistency** [FHLR04]. **Consistent** [AL01, BR09, DG07, HL06, Hid02, LHZ03, LS09b, Rac00, Wha00, AG09, BN01, BGG08, CS02, DEG01, DIN03, GV07, HLR07, HR07, Li02, LT06a, Mac04, SW07b]. **consistently** [KL08]. **constancy** [ET07]. **constant** [Per00, Tse00]. **constrained** [YH06]. **constraint** [Nob00]. **constraints** [BMM09, Cho05, FTC03, MT08a]. **construct** [IV06]. **Consumer** [BS08, FW08b, Slo08]. **Consumption** [JS08, Ber01, BC08b, CDSV08, HZ07a]. **consumption-based** [Ber01]. **contaminated** [DF09, Mul06, RS00]. **Contemporaneous** [DSS07b, EZ01, Zaf04, DK02a]. **content** [ABR07, BPT01, CP04b]. **contents** [Ano04w, Ano07m]. **contexts** [HY05]. **contextual** [fL07b]. **contingent** [JJ00]. **continuous** [ASY06, ABD07, Bow07, Can07, CV03, Cor00, DP08b, HLR07, LMR09, RL04, Tod09]. **continuous-time** [ASY06, ABD07, CV03, Tod09]. **continuum** [CCFG07]. **contracts** [AT07]. **Contributions** [PP04b, CDN08, Dei01]. **control** [AG08, Jun09, Lee07]. **Convergence** [dJ02b, CK03, MRS07, Pes07]. **convolution** [Bon03]. **coordinate** [FS07]. **coordinate-free** [FS07]. **Copula** [LL09, CF06b, CF06a]. **Copula-based** [LL09, CF06b, CF06a]. **copulas** [PS09b]. **copyrights** [SMB07]. **correct** [Mor09]. **corrected** [IL09]. **Correcting** [BR05b, KMR07]. **correction** [BLS06, CS07a, HS07, HS02a, Hen06, HN05, Joh02, PSS00, Sai05, Seo06, Seo07, SI04, TC09, Win05]. **correctly** [ASWY01]. **correlated** [BH07, Cai07, HPT08, JPR04, KKP07, MW08, Tur00]. **Correlation** [Rob08a, BSK03, BSJK07, CZ07, CM07b, DK02a, DFH06, EL09, Han07b, Yam08]. **correlations** [AM09, Pal09, Pel06, Tse00]. **Corrigendum** [BZ04, BT03a, Cha08, CK07, Dav02a, GKLT05, HI07, HLT12, KA02, Kru14, PSS03a, RU05, PJH07]. **cost** [AP02, BC08b, FS08a, KT05, KW06b, Mos01, Oul08]. **cost-of-living** [Oul08]. **costs** [DMN05, JDGZ03]. **count** [BGW02]. **countries** [Bar07]. **country** [BEP07]. **counts** [HPT08]. **course** [Reb04]. **covariance** [BM00b, ET07, FFL08, For05, Hid05, HK06, Kle07, Kru08, Kru14]. **covariate** [LS08b, Mul06]. **covariates** [EJ03, Frö07, Gal09, HP08]. **Cover** [Ano02j, Ano02k, Ano03k, Ano03l, Ano03m, Ano03n, Ano03o, Ano03p, Ano03q, Ano04g, Ano04h, Ano04i, Ano04j, Ano04k, Ano04p, Ano04l, Ano04m, Ano04n, Ano04o, Ano05k, Ano05l, Ano05m, Ano05n, Ano05o, Ano05p, Ano05q, Ano05r, Ano05s, Ano05t, Ano06o]. **coverage** [DF08b]. **covering** [HPT02]. **crash** [Bat00]. **credible** [HKvD07b]. **credit** [AT07, AG08, DF09, KLM08]. **crediting** [AD05]. **crime** [SW08b]. **critical** [HS00, Hor02, WZ03b]. **critique** [ST05b]. **Cross** [CG02, vGLP00, Bai04, BGKT04, Cha02, Cha04b, CH00, Gir00, GH06b, HM08, HH04, HS02b, KP04a, Mor04, PS07a, Rac00, Rob08a, SYR09, SK06a, VV05]. **cross-equation** [HS02b]. **cross-section** [Bai04, CH00, GH06b]. **Cross-sectional** [vGLP00, Cha02, Cha04b, Mor04, Rob08a, SK06a]. **cross-sections** [Gir00, VV05]. **cross-state** [BGKT04]. **Cross-validated** [CG02]. **cross-validation** [Rac00]. **cross-validatory** [Rac00]. **currency** [BGW00]. **Current** [DK05, Hsi01, Lüt01, Lüt07]. **curriculum** [HD08]. **curse** [LP08a]. **curvature** [Bar02, McC08a, OC05]. **curve** [APW06, CP04b, DRA06, DLY08, LMNT01, Moe08]. **curves** [CLP03, HK03, LP08c, ST02]. **CUSUM** [DP08a, XP02a]. **cuts** [Tho00]. **cycle** [CS06b, GRS06, MP08, PQT01]. **cycles** [DH05, HP06, HTV07, Par06b]. **cyclical** [HPU06, VI02].

daily [BKPT09, CDS09, EG06]. **Dangers** [STW01]. **Danish** [Kar02]. **data** [ALS01, AL01, Ant01, AC03b, Bai04, BSK03, BKP07, BSJK07, BMM09, Bha03a, Bha07, Bha08, Biø04, BGW02, BN06b, BW00, BK06, CLP09, Car07, Cha04a, Cha08, CMvS00, CMvS01, CH00, CH02, Chi07, CJ08, CKP01, Cop03, CS06b, CS07b, CS01, CHP09, Das03a, Das04, Dav02d, DLM06, Dom01, DS06, EG06, FVRR04, FFP07, GSCV06, Gre05, GH06b, HOS05, Han07a, Hay09, HCL08, Hid02, Hid08, HH04, HKvD07a, HL04, HM06, HPT02, HLR07, IvD05, Ino08, IL09, JMR09, KKP07, LSW08, LLC02, LS07, LT06a, LMR09, Mac04, Man07, Moe08, Mol08, Mor04, Mul06, MW08, Nic06, Oku09, PW08, PSS03a, PSS03b, PSS07a, PY09b, PS09a, Rac00, RL04, RR02, Rob08a, SC07, SBES05, STW01, Tod09, WW02, Wan01, Woo07, WP07, Yam08, YH00, YdJfL08, ZRT01]. **data** [dMF07, vDP08, vdBvdK01]. **data-rich** [Moe08]. **datasets** [DT09]. **date** [EM07]. **de-trending** [Pol00]. **death** [Lew03]. **December** [Ano06s, Ano00p, Ano01p, Ano03t, Ano07q, Ano09u]. **decision** [Cha00, Deh05b, KS08a, Sko07]. **decision-based** [Sko07]. **Decisionmetrics** [Sko07]. **decisions** [Lon04a, Man00, SV07b]. **declines** [Cos03]. **decomposing** [WvDW03]. **decomposition** [Kim08, KP06, MP08, Nel08, OZC08]. **Decompositions** [BSW04, OZC08]. **defining** [Flo03]. **deformed** [BNS06]. **Deistler** [PP04b]. **Delay** [AHR09]. **delivery** [HW08b]. **Demand** [CES08, BS08, Bas08, BIKY07, CLP03, Des00, FGHM08, HHP09, HL07, HPT08, HW08b, HS02b, LBPA02, LaF08, MMS08a, MMS^{+}08b, MT08a, MT03, PS00, SW01b, Slo08, Tho00]. **Dennis** [Ano05h]. **densities** [Bon03, HH09, HKvD07b, PQT01, RJ02, Wu03]. **Density** [LP04, CG02, CS06c, CDS09, EHL06, HS07, HLZ07, LS07, LT06a, McC08b, RS00, VKG09, YH06, ZBK09]. **depend** [IS08]. **dependence**

[BM00a, DG08, GG07, MV02, Oul08, PS07a, SYR09, SK06a]. **dependencies** [BW00]. **dependency** [Cha02, Cha04b]. **dependent** [BK08, BKP07, CG08, Deo00a, Hid02, Hid08, HHS07, JST06, KH09b, LL09, RHSP05, Rac00, SW01a, Zd03, ZC01]. **depends** [KS08b]. **derivative** [Ban07, GG00]. **derivatives** [PSZ08]. **design** [Can08, Coo08, IL08a, McC08b]. **designs** [BR08, CJ08, IL08b]. **detecting** [AC03a]. **Detection** [Kim00, KA02, HLW09]. **Detections** [CCZ08]. **Determination** [RY02, CP04b]. **Determining** [NS07b]. **Deterministic** [Wil04, PZ05, PY09a, Phi02, RI05, VF05]. **detrending** [PR03]. **developments** [Bol01, DK05]. **deviations** [PM07, Stu03]. **Diagnostic** [Rob08b]. **diagrams** [Eic07]. **diarrhea** [JR03]. **Diego** [Gra06]. **differ** [SH07]. **Difference** [HK08a, CW06, EV06, HHK07]. **differences** [Bha03b]. **differencing** [Cho00, Gir00]. **different** [AC07, GSCV06]. **differential** [Kri08]. **differentials** [CL00]. **diffusion** [BN03, BZ02, BZ04, CS05, DG01, DGR06, DP08b, FF07, GC08, PY09b, Pos09, TC09]. **diffusions** [ASM08b, BP07a, ELX03, Xu09, Yu07]. **dimensional** [CNS06, FFL08, MT08a, PS08, RZ07]. **dimensionality** [LP08a]. **dimensions** [LS09a]. **Direct** [Ano02t, BS03, AHM$^+$03b, MSW06, MR03, SL04]. **direction** [BBvDvO04]. **directional** [LW07]. **directions** [ABG05]. **Disability** [LSW08, CvdK08]. **disagreement** [LS08a]. **discipline** [Eng01]. **discontinuity** [BR08, Coo08, IL08b, IL08a, Lal08, LC08, LM08a, McC08b]. **discount** [GM07]. **discourse** [Sim00]. **Discrete** [FHH07, Jin09, AHV05, BKPT09, Car07, CK03, CW07a, CSW00, Das05, HN07, HLR07, HP04, KS08a, fL00, MME08, PJH07, PY09b, RHSP05, Tab00]. **discrete-time** [BKPT09]. **discretely** [ASM08b, ZW09]. **discreteness** [KAR07]. **discretized** [Cop03, GC08]. **Disease** [JDGZ03]. **disincentive** [CvdK08]. **dispersion** [SH07]. **displaced** [JLS05, Jur02]. **disruptions** [AG06]. **distance** [AP02, CM07b, DG07, FGHM08, OC05, Rob05]. **Distribution** [DS08a, DFH06, AM08, BHPW04, Chi07, CS06a, CF07, Des06, HK08b, KP08, KP01a, LBPA02, MRS07, Mac04, PS07b, Rot02, Seo07, SSVY09, SV07a, WS09, Wu03, WP07, ZZW09]. **Distribution-free** [DS08a, DFH06, AM08, HK08b]. **Distributional** [OS06, ABD07, CS07b]. **distributions** [BC08a, CL09, Cop01, ET04, FS07, GGHW08, GTP06, Hor05, LMR09, MhL02, Mol08, San07]. **disturbances** [Bek02, DK02a, Tur00]. **diurnal** [KL08]. **divergence** [SNT06, Ull02]. **diverging** [BHPW04]. **diversification** [BLT08, PN05]. **dividends** [BDGT00]. **Do** [ASWY01, AAD05, Cap04, IS08, Lal08, Mul06]. **Does** [JR03, MC08, ST05b, APW06, GM06a]. **domain** [BC06, CM07a]. **dominance** [HKZ06]. **double** [BR08, GL02]. **Dow** [EM06b, SCF08]. **drift** [Lug03]. **driven** [HHS07]. **drug** [CS04]. **DSGE** [CFP09]. **dual** [FGHM08]. **due** [CES08, LS08b]. **durability** [CES08]. **Duration** [BM00a, CDS02, BV04, FG05, FG06, FHH07, GGJ04, GW02, HHS07, KT07, Lal08, RS00, ZRT01, vdBvdK01]. **duration-driven** [HHS07]. **durations** [BV04]. **Durbin** [BD04]. **Dynamic**

[CRW04, GJ08, HN07, AL01, AM09, Bie07, BK06, CH09, CCFG07, Car07, CF06a, CT07b, CKL06, CS06a, CS07b, DIW00, DE07, Des00, DRA06, DLY08, DS06, DGR07, FVRR04, FHLR04, GV07, Gir00, GW04, HHK07, Hay09, HS06, Hou03, HPT02, McK04, MP04, Nic06, Oku09, PSS07a, Pel06, PP04a, PS07a, SYR09, SW08b, Tab00, Tho00, VV05, YdJfL08, Zaf04, vGK02]. **Dynamics** [BvS08, HH09, ADGG03, BS03, BGW02, CGGT03, DG01, DLY08, GK00, HTV06, Jon03, MRS07, RR02].

earnings [CH09, GK00, HD08]. **EC2** [Ano02h]. **Econom** [BZ04, BT03a, Cha08, GKLT05, HLT12, KA02, Kru14, PSS03a]. **Econometric** [Bie07, CG08, CGM00, Ehr04, GMA08, Gew03, GM07, HS03, SMB07, BNS06, BS00, DP02, GT06, HH00, Hen01, HTV06, KMR07, fL07b, LP03, Li09, Lüt07, MCM07, MNRS03, Sim00, Sko07, Ull02]. **Econometrics** [Cha00, CK07, Dav02a, Die01, Dir01, Gol02, HI07, HLT08, Hec01, Li05, RU05, Zel07a, ABCD07, Ame09, Bas03a, BLvD04, BBU06, Bol01, CR08, DEF+06, DP06, Dur01, Eng01, FLS07, FvD07, Gew01, GT03, Gol07, Hor01b, Hsi01, Koe00, LW01, LMPX09, Lüt01, Mar04, McA07, PP04b, SW08a, SB02, Sto01, Tau01, Vin01, Zel07c, Gra07, Ano05j, CDN08]. **Economic** [Lam01, ACM03, ABCD07, BN08, BS00, HL05, HTV07, IV06, IL09, MC06, PN05, Pot03]. **Economics** [Ano02t, Coo08, Gra06, Hec01, LP04, Maa01, OZC08, SEGG06]. **economies** [Zaf04]. **Edgeworth** [Koe00, Lin02, SvG09]. **editor** [ABCD07, IL08a, KH09a, Mar04, SW08a, Del09a, Del09b, Gol02]. **Editorial** [Ano00b, Ano00c, Ano04p, Ano02i, Ano02j, Ano02k, Ano03g, Ano03h, Ano03i, Ano03j, Ano03k, Ano03l, Ano03m, Ano03n, Ano03o, Ano03p, Ano03q, Ano04g, Ano04h, Ano04i, Ano04j, Ano04k, Ano04l, Ano04m, Ano04n, Ano04o, Ano05k, Ano05l, Ano05m, Ano05n, Ano05o, Ano05p, Ano05q, Ano05r, Ano05s, Ano05t, Ano06f, Ano06g, Ano06h, Ano06i, Ano06j, Ano06k, Ano06l, Ano06m, Ano06n, Ano06o, Ano07a, Ano07b, Ano07c, Ano07d, Ano07e, Ano07f, Ano07g, Ano07h, Ano07i, Ano07j, Ano07k, Ano07l, Ano08b, Ano08c, Ano08d, Ano08e, Ano08f, Ano08g, Ano08h, Ano08i, Ano08j, Ano08k, Ano08l, Ano09b, Ano09c, Ano09d, Ano09e, Ano09f, Ano09g, Ano09h, Ano09i, Ano09j, Ano09k, Ano09l, Ano09m]. **educated** [BGKT04, Gro04]. **education** [Ehr04, Mar04, Mor04]. **EF** [BB02]. **effect** [CH06, CJ07, CS06b, GZ06, Gro04, HD08, HHM04, Hay09, Jur02, Lon04b, SS09, YH00]. **Effective** [Cop03]. **effectiveness** [HSWW08]. **effects** [AHV05, Abr00, ALS01, ABD07, Ant01, BEP07, BSJK07, BEP08, BS04, BGW02, BKPT09, BDF09, BK06, CCL03, CR05, CH09, Car07, CvdK08, DKBG04, FV09, FGS03, FFP07, Frö07, HHK07, HOS05, Han07b, HN07, HCL08, HL04, HPT02, Jun09, Kra06, LS09a, fL07b, LM08a, MR03, MW08, PS07a, RHSP05, STW01, Whi06, YdJfL08]. **efficacy** [HIM05]. **Efficiency** [But00, MC08, AD05, BL02a, DS07, DK05, FKS05, KM09, KT06b, KPS07b, ST01a, Sic05, WS09, WW08]. **Efficient** [AMS08, CCFG07, Che00a, CP09, FW08a, Gre06, Ino08, RZ07, RT07, Smi07, ABR07, Cop07, GG07, Hid02, IS08, KH09b, OCSN07, OT05, PSS03a, PSS03b, PSS07a, PR03, SS06, Win05]. **efficiently** [CMvS00]. **EGARCH**

[Zaf09]. **elasticity** [HLS08]. **elections** [Lee08]. **electric** [AD05]. **electricity** [HN06]. **electronic** [HW08b]. **element** [Das02]. **elementary** [Rot02, SH07]. **eligibility** [CJ08]. **eligible** [BR08]. **elimination** [fL07c]. **Empirical** [Bat03, Che03, DIN03, EvdB07, GLR03, Man00, Xu09, And04, ABR07, BS06, Can08, CG07, CC07, CS04, Dah09, DW01, EL03, GK00, GRS06, Gra05, GS08, Hec01, Ots08, Oul08, RS02, Sin01]. **Empirically** [HS00]. **empirics** [BDW07]. **employers** [Cap04]. **employment** [BR05b, HSWW08, LHMC09]. **Encompassing** [Wes01, CK02, CK07, CM01]. **Endogeneity** [CDvD07, Lee07, Che09, HKL05, HH04, jLV06]. **Endogenous** [Lew07, BP07b, CP02, Das05, FL03, HL09, KL08, Kim04, KPS08, Kim09, MT08b, OK00, PSS07b, Rot09, Stu03]. **endogenously** [KT09]. **energy** [BIKY07]. **Engel** [CLP03, LP08c]. **engineering** [Che03, GT03]. **Engle** [Zel01]. **Engler** [Bas03b]. **English** [BP06, Bre07, BP07c]. **enrollment** [CL09, Mal08]. **entropic** [KS02]. **Entropy** [Gol02, MR02, RJ02, GP02a, Gol07, HIJS07, MGM08, PB09, RM07, SP01, Ull02, Wu03, WP07]. **entropy-based** [HIJS07]. **entry** [CR05, CS04, Li05]. **environment** [Moe08]. **epidemiological** [FGS03]. **equal** [CM01, CW07b]. **equality** [Das03b, Lav01, LMR09]. **equation** [HN05, HS02b, Li08, MK06, Phi00, RT06, SWZ08, WZ03a, dLJ06]. **equations** [And06, ABR07, CP02, DG01, GL02, JM07, KP04a, Kri08, OK00, SU08, Tur00]. **equilibrium** [Bie07, CS07b, DGR07, FVRR04, GRS06, Hen06, Koo01]. **equilibrium-correction** [Hen06]. **equity** [BL02a, DF09]. **Erasmus** [Gra07]. **ergodicity** [CSW00, DEG01]. **erratic** [SM02]. **Erratum** [Ano05i, HLT08, Zel07a]. **Error** [Ano07m, BSJ01, BSK03, BBP06, BU07b, BSEY01, BLS06, CDS02, Cho02, Dav02d, ET07, ET04, HS02a, HN05, HT03, Hu08, JJ00, KL08, KKP07, LC08, PSS00, RT06, RSU96, RU05, Sai05, Seo06, Seo07, SI04, WZ03b, Wan01]. **error-correction** [HS02a]. **errors** [Cai07, CW06, CM07b, Des06, HMS05, Has01, JPR04, KPS07b, KH09b, LL09, Li02, LH04, MMS08a]. **errors-in-variables** [KPS07b, Li02]. **Esfandiar** [Hor01a]. **essays** [Kri01, Lüt01]. **Establishing** [Dav02a, Dav02b]. **establishment** [Hsi09]. **estimated** [GL01, WS09, XL04, dJ01]. **estimates** [CP04a, CG02, HLS08, KP08, Per00]. **Estimating** [AHV05, Bai04, BEP07, BEP08, BW02, BZ02, BZ04, CL09, Car07, CK00, CH03a, CZ07, Cho00, CT07b, Dav02d, DF09, FGHM08, FL03, GO05, GH06b, HPT08, JLS05, Jur02, KL08, MN00b, MNRS03, MT08a, Mor04, PQ06, PY09a, RS00, Slo08, VV05, ABR07, Ban07, CK03, Dur06, JM07, $MMS^{+}08b$, SA04, WZ03b]. **Estimation** [AC07, Ano01f, Bon03, CMvS00, CF06b, CD06, CF06a, Cop01, CLP03, Dav06b, DLM06, Dom01, DSS07b, GP02b, HOS05, HK03, HL07, HH04, HP01, JM07, KP04a, KPS08, Kri08, KT06b, KW06a, LP08c, Li08, MS09b, PWT08, SW07a, Sin01, Tod09, Aba03, ADG07, Abr00, ALS01, AL01, Ant01, Art04, AP02, BS03, BN03, BP07a, BB02, Ber01, BW00, BP06, Bre07, BP07c, But00, CW08, CCFG07, CG08, CFS02, CV03, CM07a, CDPX07, Che00a, Che00b, CCZ05, CES08, CP09, CH03b, CIN07, Cho02, CHO08, CP07a, Cop03, Cop07, DG01, Das03a, Deo00a, DHL06, DF08c, DP02, DIN03, ELX03, FFL08, FV09, Frö07, Gol01, GLS02, HHK07, HIJS07, HML02, Hau03, HCL08, Hid02, HL04, HM06, HPT02, HW06, Hu08, HR07, IS08, Ino08, KS08a, KP07, KP01b]. **estimation** [Kha01, KT07, KS02, Kom05, Kra06, Kru08, Kru14, Kue01, KW06b, fL07a, fL07b, fL07c, LS08b, Lew00, Lew07, Li02, LHZ03, LH04, LMNT01, LS09b, MFY07, MR03, MJ05, Moo04, Mos01, Mül07, Mul06, MT03, MW08, OFRP05, Ots08, PS08, PSS03a, PSS03b, Par03, PSS07a, PSZ08, PT07b, PPC04, PS07a, PY09b, Pol00, Pos09, PS09b, RHSP05, RL04, RH03, Rot09, SW01a, Sak07, SS09, SF01, SCF08, SP06, Shi07, SS00, SO04, SL04, SU08, SS06, TC09, Vil06, VKG09, WW02, Wan01, WW08, Whi06, Woo07, WP07, XP08, YH06, Yu07, Zaf09, ZBK09, ZZW09, dJ01, vAJM02]. **estimator** [BU07a, BK06, CS07a, Cop01, DG07, GG07, GL00a, GL02, HI03, HI07, Han07a, HT03, Hor02, jLV06, LP08b, LS07, Mac04, MFY08, PS07b, Seo07, SL07a]. **Estimators** [FMRT09, ADG09, ASM08b, AHT07, And05, AG09, BU07b, Can08, CI08, CDS09, Das04, Das05, DGR06, DS06, Fit04, FS08b, FNS04, GV07, GP02a, Gre05, HS07, HW06, Ink00, IS06, JL08, Kar02, KH09b, LS09a, LP08b, Lin07, Lin02, MN00b, MJ05, Muk07, NS03, OK00, RV02, Rei07, RSU96, RU05, RT04, RT01, Sic05, ST05b, Win05, YdJfL08, dJ02b, dJ02a]. **Euclidean** [ABR07]. **Euler** [Li08]. **European** [LP04]. **Evaluating** [BN06a, HSWW08, LT02, LW07, Ull02]. **Evaluation** [AB01, CS07b, BDW07, Deh05b, DG08, HL05, JKS03, MS04, Pal09, Pes04, vdK08]. **events** [Bow07, GRZ07]. **Evidence** [BGW00, CH09, CGS08, FS08a, PQT01, SH07, Bha03b, BS04, CR05, Cos03, EL05, FGS03, Gas03, GLS02, Jon03, KPS07a, MN00a, Mor04, Vil01, YH00, AAD05, BS04, HLZ07]. **Evolution** [LS08a]. **evolving** [KV00]. **ex** [Mos01]. **ex-ante** [Mos01]. **EX1** [Ano01r, Ano02s, Ano02q, Ano02r, Ano02p, Ano03x, Ano03w, Ano03v, Ano03y, Ano04s, Ano04u, Ano04t, Ano04v, Ano05-28]. **EX2** [Ano01r, Ano02s, Ano02q, Ano02r, Ano02p, Ano03x, Ano03w, Ano03v, Ano04s, Ano04u, Ano04t, Ano04v, Ano05-28]. **EX6** [Ano03y]. **Exact** [Bek02, Des00, DK02a, DV09, FS08b, Lug03, Lug06, NS07b]. **Exactly** [AM08]. **Examining** [JL08]. **examples** [Sim00]. **Excess** [Che09]. **exchange** [BGW00, Hon01, HLZ07, Jin09, LT06b, OP04, Wri08, Yan06]. **exclusion** [Das03a]. **executive** [EL03]. **existence** [LM02]. **Exogeneity** [dLJ06, BBU06]. **exogenous** [PSS00]. **expansions** [SvG09]. **expectancy** [MNRS03]. **Expectations** [CFK06, Dom01, JL08, Leh09, LS07, MN00b]. **expected** [CW08]. **Expectile** [KYH09]. **expectiles** [DH09]. **expenditure** [CMvS01, JDGZ03]. **experiences** [DG08, HIM05]. **experiment** [BR05b, CH09, Fré09, Mal08]. **Experimental** [ABW07, HL05, CR05]. **experiments** [HKL05, Lee08, Whi06]. **Expert** [FGS03]. **Explaining** [vDP08]. **explanatory** [FL03, HL09, Kim04, Kim09]. **exponential** [Kaw06, LP07, Zaf09, ZZW09]. **exponentiality** [HK08b]. **exponents** [SL04]. **exposure** [FGS03]. **expressions** [XL04]. **extended** [ADG07, Das03b, Lal08].

extension [DSK07]. **External** [DF02]. **Extracting** [CMP09]. **extreme** [CF07, DP02, HLW09, SV07a].

F [Bas03b]. **Factor** [Sen04, BS03, BN06b, CRW04, DRA06, Dur06, FFL08, FHLR04, GM07, JKS03, Kle09, KLM08, fL00, Moe08, PP04a, SF01, SCF08, Tho00]. **factor-augmented** [Moe08]. **factors** [BN06a, CFK06, GRS06, GTP06, KP02, fL07b, MP04, OP05]. **facts** [Dir01]. **failure** [GS08]. **families** [Das03b]. **Family** [Bha03b, DSS07a, FG06, LM02]. **Fast** [OCSN07, HS06]. **fat** [JPR04]. **fat-tails** [JPR04]. **FDI** [BEP07, BEP08]. **fears** [Bat00]. **features** [AIV06, HPU06, VI02, EM06b]. **February** [Ano01q, Ano02s, Ano03u, Ano05-28, Ano06u, Ano09s]. **fecundity** [BvS08]. **Federal** [WW08]. **feedbacks** [BK06]. **Feeders** [Bas03b]. **feeding** [Vin01]. **Fellows** [Ano08m, Ano08n, Ano05j]. **female** [HSWW08]. **fertility** [BvS08]. **Festschrift** [PP04b]. **field** [AT07, LP04]. **fields** [DGR03, JP09a]. **figures** [Dir01]. **filtering** [Dur06, PFC08, Wil04]. **filters** [Pol00]. **finance** [BN06a, BHPW04, DW01, DEF+06, GMA08, GGHW08, Gra05, Gra06, Kri08, SEGG06]. **Financial** [Bol01, CFK06, Eng01, AG06, BK08, BV04, BS06, CR05, GT03, HLW09, SV07b, Tau01, ZRT01]. **findings** [WZ03b]. **Finite** [ACMP08, BU07a, BIKY07, CHJ09, DJ06, SB02, DS06, DT00, DK02b, DKBG04, Duf06, LS09a, LLC02, McC07a, OK00, Ros08, Sto09, Win05]. **Finite-sample** [DJ06, DT00, DKBG04, Duf06, LS09a, LLC02]. **finite-state** [McC07a]. **firm** [AP02, KS08b, Sic05]. **firm-specific** [Sic05]. **firms** [Dav06b]. **first** [Li05, Maa01]. **first-order** [Maa01]. **first-price** [Li05]. **Fiscal** [JLWY08]. **Fisherian** [KY09]. **Fisherian-Bayesian** [KY09]. **fit** [ASBS01, CGM08, Deo00a, HK08b, HZ07b, HZ07c, Hid09]. **fitted** [Rot02]. **five** [Ame09]. **Fixed** [FV09, MW08, Abr00, Car07, HHK07, Han07b, HCL08, HL04, HPT02, fL07b, PS07a, YdJfL08]. **fixed-effects** [Abr00]. **flexible** [BBvDvO04, Des06, GT09, HL07, HKvD07b, vSDG02]. **flow** [Cha04a, Cha08]. **fluctuations** [GZ06]. **food** [LBPA02, LaF08]. **forecast** [CM01, ET04, FW08a, GT09, Han08, IL09, LS08a, San07]. **Forecasting** [BN08, BPT01, CF01, CC04, DGR08, DHL06, DW01, DL06, Gra07, Moe08, PP04a, AT06, BRY08, CN06, DSS07b, Gew01, GGHW08, IK06, IL09, MSW06, Sch05]. **Forecasting-looking** [Gra07]. **Forecasts** [GT09, ASM08a, EHL06, FW08a, Gos02, Han06, Hen06, HLZ07, Mar08, PT07a, PT05, Wri08]. **foreign** [BGW00, HLZ07, Yan06]. **form** [BK07, DP08b, GK04, Li08, Yu07]. **forms** [KT07]. **formulas** [SH07]. **Forum** [Ano01j, Hsi01, Kri01]. **forward** [Gra07, HS02b]. **forward-looking** [HS02b]. **four** [AAD05]. **Fourier** [FMRT09]. **fractional** [AV09, CH03a, CN06, Dav02c, HR07, MR01, NS07b, PW08, RY02, RI05, Rob05, SP06, SP03]. **fractionally** [BH02, Dav06a, DG02, Shi07, TC00]. **frailty** [BvS08]. **framework** [BZ06, EE00, HN00, KSS03, KP07, KP09a]. **free** [AM08, DS08a, DFH06, FS07, HK08b]. **frequencies** [GSCV06]. **Frequency** [CM07a, Bas08, BPT01, BW00, BC06, Cha04a, Cha08, MMS+08b, Tod09, dMF07]. **frequency-domain** [BC06]. **frequentist** [NS03]. **Frisch** [Koe00]. **Front** [Ano02j, Ano02k, Ano03k, Ano03l, Ano03m, Ano03n, Ano03o, Ano03p, Ano03q, Ano04g, Ano04h, Ano04i, Ano04j, Ano04k, Ano04p, Ano04l, Ano04m, Ano04n, Ano04o, Ano05k, Ano05l, Ano05m, Ano05n, Ano05o, Ano05p, Ano05q, Ano05r, Ano05s, Ano05t, Ano06o]. **frontier** [CFS02, Gre05, GS04, KT06b, MFY07, MFY08, WS09]. **Frontiers** [GT03, FKS00, FS07, FS05, GO05, KPST07]. **full** [LHMC09]. **full-time** [LHMC09]. **Fully** [SO04, Des00, MPR00]. **function** [Cho00, FNS04, KP09b, KW06b, Lee07, LP08d, LS09b, Sin01, SW07b]. **function-based** [SW07b]. **Functional** [CDXW06, CLP09, RR02, Xia09a, BN03, Dav02a, Dav02b, HY05]. **Functional-coefficient** [CLP09, Xia09a]. **functionals** [HM06]. **functions** [AT05, AP02, Cop04, ET04, FGHM08, FS08a, KT06b, LT06a, McC08a, Mos01, OC05, PS08, PY08b, RL04, Wha00]. **Further** [DT07, GL00a]. **future** [Bol01, Gra01, Gra05, HIM05, Hsi01, Lüt01, Phi01]. **futures** [Bat00].

Galton [Koe00]. **game** [dP09]. **games** [Dav06b]. **gamma** [DSS07a]. **GARCH** [BRT03, BC08a, CDPX07, CI08, EZ01, Gos08, Haf08, Hil05, Kaw06, LL09, LM02, LT02, MPR02, Nak00, PWT08, SS06, Tse00, Yan06]. **GARCH/IGARCH** [Lin07]. **gasoline** [RT06]. **gauging** [BZ06]. **Gaussian** [AL04, ALM06, Art04, BS03, CM07a, rMCGJL08, GS06, Shi07, SS00, VKG09, Zd03]. **GDP** [APW06]. **gender** [Bha03b]. **General** [Lüt07, Rob03, BR05a, Bie07, CCFG07, CS07b, DGR07, Duf06, ET04, Hu08, KT07, LS09b, PS09a, Sch04, WZ03b, Woo07]. **General-to-specific** [Lüt07]. **Generalised** [Tur00]. **Generalized** [Ber01, BD04, EV06, GS08, Han07b, KP06, Muk07, RS02, vAJM02, Abr00, Can08, CZ07, DSS07a, FHLR04, GL01, HI03, HI07, HIJS07, HK08a, IS02, LH04, Lie01]. **Generalizing** [Kle07, Zel07a, Zel07b]. **Generating** [DS05]. **getting** [GSCV06]. **Geweke** [LW01, Zel01]. **Gini** [Dav09]. **Glejser** [Im00, MS00]. **Global** [DLY08, BKN09, BL02a]. **GLS** [PR03, SO04]. **GMM** [ALS01, AL01, BB02, BM05, But00, Can07, Can08, CV03, DS06, GTU05, Ink00, IS06, fL07a, fL07c, Nev02, PS09a, RT01, Wan01, Win05, WP07]. **Goodness** [ASBS01, CGM08, Hid09, Deo00a, HK08b, HZ07b, HZ07c]. **Goodness-of-fit** [ASBS01, CGM08, HK08b, HZ07b, HZ07c]. **goods** [RR02]. **government** [DL06]. **graduate** [MZ04]. **Granger** [Dei01, DJ06, Eic07, HLW09, McC07b, MC06, SEGG06, Zel01]. **grids** [HW08a]. **group** [BR08, FHH07, fL07b]. **group-level** [FHH07]. **grouped** [DLM06]. **groupwise** [Bek02]. **Growth** [MRS07, APW06, AP02, Dur01, Pes07]. **Guest** [KH09a]. **guide** [IL08b].

HAC [KP07]. **Hansen** [ASM08b]. **Hansen-Scheinkman** [ASM08b]. **harm** [DM04]. **Hausman** [CHO08, Das03b, WWM01]. **Hausman-type** [CHO08, Das03b]. **hazards** [HL04]. **health** [AHM+03b, ACM03, Bha03a, CGS08, DF08b, Pot03, SW01b, WvDW03].

healthcare [MT03]. **Healthy** [AHM$^+$03b]. **heavy** [CDPX07]. **heavy-tailed** [CDPX07]. **Heckman** [Dei01]. **hedging** [BCC00, GG00]. **HEGY** [BT04a]. **heterogeneity** [BM00a, Che09, FHH07, Gre05, Tab00]. **Heterogeneous** [DS08b, MM08, Bar07, Cho02, Dav06b, IPS03, McK04, SW01a, WKV03]. **heteroscedastic** [Bek02, CCZ08]. **heteroscedasticity** [BT01, Deo00b, Lew00, Lug03, Muk07]. **heteroskedastic** [CK03, DFH06, MMS08a, SF01, SCF08]. **heteroskedasticity** [CK00, CP07b, DKBG04, GK04, Im00, Ink00, Par02, PB09, Seo07, Vil01]. **hidden** [CP04b]. **High** [FFL08, BPT01, BW00, CNS06, MMS$^+$08b, MT08a, PS08, RZ07, Tod09, dMF07]. **high-dimensional** [MT08a, PS08, RZ07]. **high-frequency** [BPT01, BW00, Tod09]. **Higher** [ALM06, HK08a, RH03, XP02b, Ehr04, GP02a, IS08, Mar04, Mor04, PQT01]. **Higher-order** [ALM06, RH03, GP02a]. **Highly** [FRW05, Gos02, Mül05]. **hint** [GG00]. **historical** [CS07b]. **histories** [Jur02]. **history** [Coo08, Zel07d]. **Hodges** [LP08b]. **homogeneity** [GG00, PY08a]. **homoskedasticity** [BBP06]. **Honor** [Ano07t, PP04b, SEGG06]. **honoring** [CDN08]. **House** [Lee08]. **Household** [DF08b, Bha07, CKP01, CLP03, HW08b, LP08c, PS00]. **household-level** [HW08b]. **households** [vdKW08]. **housing** [CMvS01]. **hybrid** [ADGG03]. **hypotheses** [AD07, Bas08, CK02, CK07, DV09, HY05, HK08a, Joh02, Joh06, KP09b, RM07]. **hypothesis** [CW06, Deo00b, EV06, HLT07, HLT08, Has01, HS00, Hor01b, Jan05, RT07, ST01b, SK06b, Tay05].

i.i.d [ABD07]. **Identification** [BDF09, BP06, BD07, Das03a, HM06, Hu08, fL07b, MM07, Man00, Mul06, SF01, BP07c, Can07, CS07a, CDvD07, CW07a, CFP09, GS08, Jun08, JP09b, Kle07, McA08, Mol08, PS08, PP04b, Sic05, Tab00, vS04]. **identified** [GH09, MPR00, NS07a, Ros08]. **identifier** [HD08]. **identifying** [GH09]. **IFC** [Ano02j, Ano02k, Ano03k, Ano03l, Ano03m, Ano03n, Ano03o, Ano03p, Ano03q, Ano04g, Ano04h, Ano04i, Ano04j, Ano04k, Ano04p, Ano04l, Ano04m, Ano04n, Ano04o, Ano05k, Ano05l, Ano05m, Ano05n, Ano05o, Ano05p, Ano05q, Ano05r, Ano05s, Ano05t, Ano06o]. **IGARCH** [Lin07]. **ignorable** [HD08]. **ignores** [KW06b]. **ignoring** [DM04]. **II** [Kim09]. **Impact** [BNS06, OP05, EM06a, Reb04]. **impacts** [DS08b, WKV03]. **implement** [vGK02]. **Implementation** [JST06]. **implications** [ABD07]. **Implied** [ABR07, ASL00, ASBS01, BPT01]. **importance** [KSC09, RZ07, VI02]. **important** [CR05]. **imposing** [HHP09, OC05]. **improve** [MJ05]. **improved** [DS06]. **improvements** [ALM06]. **Inc.** [Bas03b]. **Incentive** [LM08a, CR05]. **Incidental** [MPP07, Lan00, Mac04, PS07a]. **Income** [CF07, Dom01, LBPA02, Wu03, vdKW08]. **incomplete** [HM06]. **Incorrect** [AG09]. **Increasing** [HM08]. **incremental** [BPT01]. **independence** [MGM08, SW07b]. **independent** [BR09, Gir00, Hor05, LPV00]. **Index** [Ano00d, Ano00e, Ano00f, Ano00g, Ano00h, Ano01g, Ano01h, Ano01i, CP03, Ano01e, Ano01a, Ano01b, Ano01c, Ano01d, Ano02a, Ano02b, Ano02c, Ano02d, Ano02e, Ano02f, Ano02g, Ano03c, Ano03a, Ano03d, Ano03e, Ano03f, Ano03b, Ano04b, Ano04c, Ano04a, Ano04d, Ano04e, Ano04f, Ano05b, Ano05c, Ano05d, Ano05e, Ano05f, Ano05g, Ano06a, Ano06b, Ano06c, Ano06d, Ano06e, BR05a, BPT01, Che09, Dav09, Hil06, Kha01, RR02, SH07]. **India** [BvS08, Bha03b, JR03]. **Indian** [BMM09]. **indicator** [IV06]. **indicators** [EG06, dJAS07]. **indices** [IV06, Oul08, SR02, ZC01]. **Indirect** [DGR07, SCF08]. **Individual** [BGW02, ALS01, HOS05, SS09, vDP08]. **indivisibilities** [Dav06b]. **Industrial** [GO07]. **industry** [Kar02]. **inefficiency** [AP02, KS08b, KT05, KW06a, KW06b]. **Ineligibles** [BR08]. **inequalities** [KT09, Ros08, WvDW03]. **inequality** [Bha07, Bie02, CL09, CF07, DF07, MS09b, SvG09, ZC01]. **infant** [Bha03b]. **Inference** [Bha07, Bha08, BH02, GS06, HT09, KT09, Pal09, YH00, dP09, AM08, Bek02, BL08, Bha05, Bie02, CH06, CH08, CHJ09, CP04b, CM07b, Dah09, DF07, Dav09, DH00, Des00, DP02, DGR07, DT00, DJ06, Duf06, DPR06, DT07, FSZ04, GP02b, GW05, GS04, Han07b, HML02, HMV06, HN05, Ino08, JM07, KS08a, Kle04, Koo01, KT06a, Kru08, Kru14, LC08, Leh09, LP04, McC00, MJ05, Mul06, NS07a, OCSN07, Ots08, RT01, Sar03, SW07a, SWZ08, Smi07, Ull02, Xu09, Zd03, ZW09, Zhe01, ZC01, vAJM02]. **Inferential** [HLS08]. **infinite** [Has01]. **inflated** [HZ07a]. **inflation** [CP04b]. **Information** [Cla07, DSS07a, Gol02, Gol07, GLS02, HIJS07, Kar02, LBPA02, SR02, Zel02, And05, BPT01, CFK06, CGS08, CP04b, GL00b, Hu06, Kim02, LPV00, MM07, MhL02, NS07a, Nev02, RT06, Smi07, Zel07d]. **Information-based** [Kar02]. **Information-theoretic** [GLS02, Nev02]. **informational** [ABR07]. **informing** [SW08a]. **Infrastructure** [DSK07]. **inhomogeneous** [ELX03]. **initial** [EM06a]. **innovation** [KLN02]. **innovations** [BRT03, CDPX07, SV07a]. **input** [KT06b]. **input-oriented** [KT06b]. **inputs** [LP03]. **Institute** [Gra07]. **instrument** [Kle07]. **Instrumental** [CH06, CIN07, CH08, Che07, Cho02, Das05, Sak07, Aba03, AM08, BL08, CDXW06, CL09, CHMR08, DIN09, HHK07, HKvD07a, HKvD07b, Hu08, Jun08, KZ03, Kue01, Lew00, Lin02, MW08, Par03, PPC04, SL03, SK06a, WW02]. **instruments** [AMS07, AS07, AM08, AMS08, CDvD07, DT07, MPS09, Mor09]. **insufficient** [Das03a]. **Insurance** [LSW08, AAD05, CvdK08, DF08b, Jur02]. **intangible** [Dub07]. **integer** [CDSV08]. **integrated** [AL04, BZ02, BZ04, BH02, CP03, CP07a, Dav06a, DG02, HW06, Par06a, PY09a, Shi07, TC00, XP02b]. **integration** [BBvDvO04, HW08a, KV00, SP06]. **intellectual** [GO07, McA07]. **Intensity** [Bow07, KLM08]. **inter** [GW02]. **inter-transaction** [GW02]. **interaction** [KS07]. **interactions** [BD07, CT07b, DLY08, fL07b, PSS07b, dP09]. **interdependence** [GW02]. **interdependent** [BEP08]. **interest** [CFK06, Das02, GT09]. **interface** [ABCD07, DEF+06]. **international** [HMSA03]. **Internet** [HH00]. **Internet-based** [HH00]. **interrelated** [KP04a]. **intertemporal** [GLR03]. **Interval** [CDPX07, Han06, CS06c, WP07]. **intervals** [CCL03, ES01, IS02]. **interventions** [DG08]. **intra** [EG06]. **intra-daily** [EG06]. **intraday** [HLZ07]. **Introduction**

[Bas03a, CDN08, GH06a, ABCD07, Del09a, Del09b, IL08a, KH09a, SW08a]. **introspective** [ABW07]. **Invariance** [Kem01]. **Invariant** [Kle04, AMS08, SS01]. **Inverse** [Woo07, LS07, PY08b]. **investigation** [BS06, BDGT00]. **investor** [WW09]. **issue** [ABCD07, Ano07m, CDN08, HL05, IL08a, SW08a]. **Issues** [Gas03, CCL03, Flo03, Gew03, HMSA03]. **iterated** [GL00a, MSW06]. **IV** [AMS07, AMS08, Cha02, CS07a, DT07, Frö07, Kle07].

J [Ano05h, BZ04, BT03a, Cha08, DM02, Dei01, GKLT05, HLT12, KA02, Kru14, PSS03a, SEGG06, Zel07a]. **J.** [Dei01, WWM01]. **Jacobi** [GJ06]. **January** [Gra06, Ano00n, Ano02m, Ano05x, Ano06p, Ano07o, Ano08q, Ano09o]. **Japanese** [YH00]. **JE** [Kri01]. **Jeffreys** [CP02, Kle04]. **job** [BC08b, HSWW08]. **Joint** [BBP06, Esc08, AD07, Chi07, EHL06, HTV06, MhL02, Yam08]. **Jones** [EM06b]. **Journal** [CK07, Dav02a, Dir01, HI07, HLT08, RU05, Ame09, Ano05j, CDN08]. **July** [Ano00l, Ano02q, Ano03v, Ano05v, Ano06r, Ano09r]. **jump** [BN03, Pos09, Yu07]. **jump-diffusion** [BN03, Pos09]. **jump-diffusions** [Yu07]. **Jumps** [BKPT09, ABD07, BNS06, BLT08, Das02, JO08, Tod09]. **June** [Ano00q, Ano01n, Ano02o, Ano03w, Ano04v, Ano06v, Ano08s].

Kalman [PFC08]. **Kernel** [DFG04, ASBS01, Che03, HS07, LMNT01, RH03, ZBK09]. **Kernel-based** [DFG04]. **Kolmogorov** [Cop04]. **KPSS** [dJAS07]. **Krueger** [HKvD07a]. **Kullback** [DG07, SNT06]. **Kurtosis** [BRT03, RJ02].

labor [BGKT04, DG08, EvdB07, Gro04, Hou03, JS08, Jur02]. **laboratory** [HKL05]. **labour** [vSDG02]. **LaLonde** [ST05b]. **Large** [GM06a, CHP09, DGR08, DK02b, HI03, HI07, Han07a, JP09a, PY08a, Sen04, SCF08, SWZ08, Stu03, YdJfL08, Zaf04]. **last** [DF08a]. **latent** [BN06a, BV04, DRA06, GLR03, JJP07, KLM08]. **lattice** [Hid09, SC07]. **laws** [JP09a, LPS05]. **lead** [FGS03]. **leading** [IV06]. **Learning** [CGS08, Fré09, CS04, LS08a]. **Least** [Han08, Sch04, And05, CN06, GL00b, Han07b, HK08a, HW06, IS08, PS07b, SL07a, Wil04, YH06]. **Least-squares** [Han08, HW06]. **leaving** [GH06b]. **lecture** [Hsi09]. **Leibler** [DG07, SNT06]. **lessons** [Hoo03]. **level** [FHH07, HW08b]. **levels** [GKLT03, GKLT05, Sic05]. **leverage** [ABD07, BKPT09, OCSN07, Yu05]. **Levinson** [BD04]. **Lévy** [BNS06, ZW09]. **LIBOR** [JKS03]. **licensing** [HL07]. **Life** [Coo08, Cos03]. **Likelihood** [HW08a, PS09b, WZ03a, And05, ABR07, BU07a, Biø04, Can08, CG07, CHS07, CC07, DIN03, ELX03, FPW04, FdV07, FRW05, GW04, GS08, HPT02, JJP07, KS08a, Kim02, Kom05, Kru08, Kru14, KPST07, Lin07, OCSN07, Ots08, PSZ08, Plo04, RHSP05, RS02, Sim00, Xu09, Yu07, YdJfL08]. **Likelihood-based** [PS09b, Xu09]. **Limit**

[PM07, Cor00, Dav02a, Dav02b, JP09a, KP08, LPS05, NS07a, PSS07b]. **Limited** [Kim02, RT06, And05, JST06, MhL02, RHSP05]. **LIML** [GL00a, OK00]. **Lindley** [Kle04]. **linear** [ALS01, Bek02, Cho05, DM02, EM07, FFP07, For05, FL03, HK06, Hu06, Ino08, JL08, JX05b, Kim00, KA02, KS02, Kle09, LH04, Lug06, MFY07, SYR09, WW02, Win05, Yam08, Zaf04, vGLP00]. **linearity** [DS05, Gos08]. **linearized** [Bie07]. **lines** [Zhe01]. **link** [IV06, vdK08]. **links** [KY09]. **list** [Ano08m]. **listing** [Ano07m]. **litigation** [Bas03a, Bas03b]. **living** [Oul08]. **LM** [BBP06]. **Local** [Dah09, For08, GL00b, HS07, Jun09, PSZ08, SP06, SU08, ADG07, BSEY01, CL09, CT07b, DP08a, Frö07, GZ06, KPST07, Lin07, MFY07, NS07b]. **locally** [Dah09, Plo04]. **location** [Che00b, CM07b, Fit04, Gro04, MS09a]. **location-scale** [MS09a]. **locations** [HIM05, PSS07b]. **Log** [ACMP08, HMV06, Phi07, SP03]. **Log-ACD** [ACMP08]. **log-periodogram** [HMV06, SP03]. **logistic** [Lon04a]. **logit** [BHH08, Dub07, JMR09, LG02]. **logit-probit** [BHH08]. **loglinear** [vG01]. **Long** [BP08, DT02, DI01, HHK07, Phi09, ADG09, ALM06, Art04, BCC00, BU05, BW00, BC06, BC08b, CH09, CG08, CD06, DS05, DV05, DHL06, DPR06, EM06b, FMRT09, GKLT03, GKLT05, HN06, HMV06, HHS07, Laz05, LP08d, Liu00, MV02, MM08, Mül07, RH03, Zd03, vDFP02]. **long-memory** [ALM06, BW00, DV05, DHL06, FMRT09]. **long-range** [CG08, MV02, Zd03]. **Long-run** [BP08, ADG09, BC06, BC08b, EM06b, HMV06, Mül07]. **long-term** [BCC00, CH09]. **longitudinal** [CH02, Mor04]. **looking** [Gra07, HS02b]. **Lorenz** [HK03, ST02]. **loss** [BC08b, ET04, MJ05, PT07a, WZ03b]. **lots** [FTC03]. **low** [vdK08, vdKW08]. **low-income** [vdKW08]. **LS** [BK06]. **Lyapunov** [SL04].

M [RH03]. **M-estimation** [RH03]. **Maasoumi** [Hor01a]. **Macro** [Sto01, vdBvdK01]. **Macro-econometrics** [Sto01]. **Macroeconometrics** [Gra01]. **macroeconomic** [BM06, BS06, CFK06, GLS02, HTV06, KPS07a, MSW06, Phi01, YH00]. **macroeconomics** [BN06a, DIW00, DW01, DEF$^+$06, Hoo03, Pos09]. **macroeconomists** [CS01]. **macroeconomy** [DRA06]. **main** [OP04]. **major** [Arc04]. **makers** [SW08a]. **Making** [KPS07a, CR08]. **malnutrition** [WvDW03]. **management** [ASL00, GMA08]. **Mandatory** [Mat08]. **Manfred** [PP04b]. **Manifesto** [Dur01]. **Manipulation** [McC08b]. **manufacturing** [BR05a, FS08a]. **many** [AS07, MT08a]. **March** [Ano00m, Ano01l, Ano04u, Ano06t, Ano07n]. **Marginal** [FdV07, Esc08, FV09, IvD05]. **Market** [BL02a, BU05, Bas08, Bat00, BM06, Bow07, DG08, Dub07, FFP07, GZ06, HMSA03, Jur02, Liu00, MR02, RT06, WW09]. **market-response** [FFP07]. **markets** [ASWY01, AG06, BL02a, HLW09, JLWY08, Jon03, Sen04]. **Markov** [ASY06, Car02, CNS02, CP04b, CSW00, Des06, FZ01, KS08a, Kim04, KPS08, Kim08, Kim09, LG02, McC07a, Nak00, SWZ08, SNT06, Tim00, dMF07].

Markov-switching [Car02, FZ01, Kim04, Kim08, Kim09, SWZ08, SNT06]. **Markovian** [DT00]. **markups** [DF08c]. **martingale** [ABD07, CW06, Deo00b, EV06]. **Masking** [CW07a]. **match** [KPS07a]. **matched** [LSW08]. **matching** [BS04, Deh05a, ST05b]. **Maternal** [LHMC09]. **matrices** [FSZ04, Kle07]. **Matrix** [Kaw06, DS06, ET07, FFL08, Han07a, Kar02, LP07]. **matter** [GM06a, MC08]. **max** [FS08b]. **Maximum** [ELX03, GW04, HPT02, Kru08, Kru14, Moo04, PB09, RHSP05, SP01, AL04, And05, BU07a, Biø04, GP02a, Hor02, JJP07, Kom05, KPST07, Lin07, Wu03, WP07, YdJfL08]. **may** [MPS09, Ano00k, Ano01k, Ano02n, Ano03r, Ano04t, Ano05y, Ano08p, Ano09q, GM06a]. **McFadden** [HKZ06]. **McFadden-type** [HKZ06]. **MCMC** [CH03b, JJP07]. **ME** [BB02]. **mean** [BU07b, BK07, CW06, Esc08, Hay09, JX09, MS09a, RSU96, RU05, SS00]. **mean-nonstationarity** [Hay09]. **mean-variance-skewness** [MS09a]. **means** [DLM06]. **measure** [Dah09]. **measured** [BC08b]. **Measurement** [HMS05, AD05, Bie02, CDS02, CF07, DK05, FSZ04, KL08, LH04, Wan01]. **measures** [CDS09, DSS07a, DF07, FKS05, LBPA02, SvG09, SV07a, Ull02, Zhe01]. **Measuring** [KT05, MvD07, Slo08]. **Median** [Gos02, Sak07, SS01]. **medical** [JDGZ03, Mal08]. **meeting** [Ano02h]. **meets** [HK08a]. **memory** [ADG09, ALM06, Art04, BU05, BW00, CD06, DT02, DS05, DV05, DHL06, DI01, FMRT09, GKLT03, GKLT05, HN06, Laz05, LP08d, Liu00, MM08, Phi09, Rob01, RH03, Zaf07, vDFP02]. **men** [GK00]. **mergers** [FTC03]. **method** [AB01, Ban07, DS04, GG03, HI03, HI07, HIJS07, HS06, HN00, IS02, KMR07, fL07c, OT05]. **methodological** [Rob03]. **methodology** [Gra06, Hen01, SEGG06]. **Methods** [SWZ08, BBvDvO04, BCY00, CNS02, CW07a, DW01, DP06, Dur06, Eng01, FLS07, FPW04, HLS08, HKvD07b, Kru08, Kru14, LHZ03, LMPX09, LMNT01, MK06, MSW06, PW08, SA04, SB02]. **metric** [RM07]. **micro** [vdBvdK01]. **microaggregation** [SS09]. **Microeconometrics** [Hau01a, WWM01]. **mid** [Cos03]. **mid-life** [Cos03]. **migration** [Gro04]. **minimal** [Rei07]. **Minimax** [Man07, Sto09]. **Minimax-regret** [Man07]. **minimization** [dJ02a]. **Minimizing** [EM06a]. **minimum** [AL04, LS09a, PY08b]. **mining** [STW01]. **mis** [CD06]. **mis-specified** [CD06]. **misclassification** [Hu08, Ram02]. **misclassified** [Mol08]. **mismeasured** [FL03, Hu06]. **missing** [DT07, IV06, Man07, PS09a, Woo07]. **misspecification** [BM00b, BSEY01, CF06a, CS06a, JL08, Sch05]. **Misspecified** [Car02, Ink00, AC07, HI03, HI07]. **mixed** [BHH08, HLR07, fL07a, fL07c, LMR09]. **Mixing** [FMZ08, GK07]. **mixture** [Cop01, Lie01]. **Mixtures** [GGHW08, MS09a, VKG09]. **ML** [BB02]. **MLE** [But00, Kim09]. **MM** [BB02, BK06]. **MMC** [JST06]. **Mobility** [FSZ04, Bie02, MRS07]. **MOD** [Cop01]. **Model** [BDW07, FS07, Wri08, AL04, Abr00, ACMP08, ALS04, AL01, AG09, BSJ01, BBP06, BV04, BGG08, Bek02, BH07, BSEY01, Ber01, BKPT09, BHH08, CC04, CP02, CMvS00, Che00b, CC01, CF06a, CZ07, CHS07, Cho02, CN06, CGM00, Cop01, Cop07, CS04, DS04, Dav02c, DHL06, DS06, DF09, Dub07, EM06b, EG06, FFL08, FLS01, For05, FHLR04, GLR03, GV07, GSN08, GP02b, Gos08, Gre05, HN06, HOS05, Han03, HZ07a, Hau03, HLZ07, HKvD07a, HTV06, HL04, HL09, Hou03, HLR07, Hu06, HS02b, IvD05, Ink00, JJ00, Joh06, Jun08, Jun09, KLM08, Kru08, Kru14, LG02, LS08a, LSW08, fL00, LS08b, LL09, Lew00, Lew07, LP03, Lie01, Lon04a, LT06b, MM08, MPR00, MN00b, MJ05, Moo04, MT03, MT08b, PB09, Per00, Rac00, SC07, SYR09, Seo06, SL07b]. **model** [SNT06, SI04, Tse00, Tur00, WW02, Wes01, Yan06, Yu05, YS07, ZRT01, vDFP02, vSDG02]. **model-selection** [Rac00]. **Modeling** [CJ07, FPW04, FF07, GW02, Liu00, Jin09, KPS07a]. **Modelling** [Ano05u, BU05, Bow07, Cla07, CHP09, GMA08, Gir00, HZ07a, Lüt07, Sko07, Tho00]. **models** [Aba03, ALS01, AC07, ABD07, And02, AG08, AL01, AC03b, Art04, AM09, AHR09, BN01, BRT03, BC08a, BK08, BSK03, BEP07, BS03, BN03, BMM09, BU07a, BU07b, BIKY07, BS06, Bha08, Bie07, BGW02, Bow07, BD07, BLS06, BK06, CDXW06, Cai07, CLP09, CGM08, Car02, CCFG07, Car07, CG08, CT07a, CDPX07, CP03, CMvS01, CK00, Che00a, CK03, CCZ05, CF06b, CD06, CF06a, CG07, CHS07, CP09, rMCGJL08, CGGT03, CH06, CIN07, CHJ09, CH00, CNS02, CH02, CNS06, CW07a, CP04b, CM01, CW07b, CT07b, CFP09, CS07b, CRW04, DGR03, Das03a, Das04, Das05, DM02, Dav02d, DE07, DS08a, Des00, DP08b, DLM06, Dis08, Dom01, DP02, DIN09, DGR07, DMN05, DSS07b, DJ06, DV09, Dur06, EHL06, ET07, Esc08, FG05, FG06, FV09, FVRR04, Fit04, FFP07]. **models** [FZ01, FHH07, GG07, GC08, GGJ04, GRS06, GW04, GP02b, GW05, GM07, GJ08, GL01, GS04, GS08, HHK07, HI03, HI07, HL05, Han00, HS02a, HL06, Han07b, Hay09, HPU06, HCL08, HN05, Hid03, HZ07b, HZ07c, Hid08, Hil05, HS03, HT03, HS06, HH04, HKvD07b, HPT02, Hu08, IS02, IK06, Ino08, JPR04, JJP07, JKS03, JMR09, JL08, JST06, JX05b, KKP07, KS08a, KLV04, KP08, KP01b, Kha01, KT07, KT09, Kim04, KAR07, KPS08, Kim09, Kle04, Kle09, KY09, KV00, Koo01, KT06a, KYH09, Kue01, KH09b, jLV06, Lee07, fL07a, fL07b, fL07c, Leh09, LP08c, Li02, LHZ03, LH04, Li08, Li09, Lin07, Lug06, LT02, MK06, MM07, MR04, MME08, MW08, Nak00, NS07a, NS03, Nic06, Nob00, Oku09, OP04, Ots08, PWT08, PS08, PSS03a]. **models** [PSS03b, PSS07a, PP04a, PQ06, PSS00, PT05, Phi00, RHSP05, Ram02, Rob01, Rot09, Sai05, SW01a, Sar03, SF01, SCF08, Seo07, SL07a, ST01a, SL03, SW01b, SW07a, SWZ08, Sin01, SV07b, SU08, SS06, Tab00, Tim00, Tod09, VV05, WZ03a, WS09, Wan01, Xia09a, XP08, Yam08, Zd03, Zaf04, Zaf07, Zaf09, dLJ06, vGLP00, vG01, vGK02]. **moderate** [PM07]. **Modified** [HLT06, HLT12, HW06, OK00, SO04]. **moment** [AC07, ASM08b, AL01, CCFG07, CMvS00, CCK00, CHS07, CC07, CP09, DIN03, DIN09, HIJS07, JP09b, KT09, MS09b, Phi00, Ros08, Smi07, vAJM02]. **Moments** [Tim00, BZ02, BZ04, GG03, HI03, HI07, HIJS07, IS08, IS02, LM02, Oku09, OT05, PQT01, SS09]. **monetary** [Bar07]. **money** [HS02b]. **Monitoring** [AG06]. **monopolistic** [DF08c, vdB07]. **monotone** [MM07].

monotonic [JX09]. **monotonicity** [McC08a]. **Monte** [BM00a, BBvDvO04, CNS02, CS06b, DGR06, Duf06, Dur06, GRZ07, KW06b, LG02, MN00b, VI02, Vil01]. **Monte-Carlo** [VI02]. **monthly** [RR02]. **Moran** [KP01a]. **mortality** [BvS08, Bha03b, Cos03]. **most** [GSCV06]. **movement** [ASWY01]. **movements** [CHP09]. **moving** [Hid03]. **MSE** [AL04, CS07a, LS09a]. **multi** [Bha05, BP07c, Dav02d, JKS03, KLM08, McA08]. **multi-factor** [JKS03]. **multi-object** [BP07c]. **multi-stage** [Bha05]. **multi-state** [KLM08]. **multi-unit** [McA08]. **multi-way** [Dav02d]. **multicollinearity** [SM02]. **multifractal** [CF01]. **multifrequency** [CFT06]. **Multilateral** [Bar07, Fré09]. **multilevel** [Han07b]. **multinomial** [BHH08, IvD05, MPR00, Nob00]. **multiple** [AHR09, Bas08, EG06, FKS00, FKS05, GP02b, HN00, KP08, KAR07, Kle07, MM08, MT03, SW01b, SWZ08, WZ03a]. **multiple-equation** [SWZ08]. **multiple-output** [FKS00, FKS05]. **multiplicative** [CK00, HS07]. **multistep** [FPW04, MSW06]. **Multivariate** [GJ06, MS09a, AM09, BC08a, BIKY07, Bow07, CF06a, CNS06, CHP09, DS07, DK02b, Eic07, FS07, For08, FZ01, GJS09, Haf08, HM03, LL09, PY08b, SC07, SA04, Shi07, Tse00, ZBK09].

n [CP02, YdJfL08]. **Nagar** [Phi00]. **Nagar-type** [Phi00]. **narrow** [CN06]. **narrow-band** [CN06]. **national** [JDGZ03]. **Native** [LP03]. **Natural** [HKvD07a, Whi06]. **NBER** [IV06]. **near** [ES01, SM02]. **near-multicollinearity** [SM02]. **Nearly** [Can08, AL04, Cho02]. **Nearly-singular** [Can08]. **negativity** [MT08a]. **neglected** [DGR03]. **Neglecting** [Hil05]. **Nelson** [CDN08, DLY08, Kim08, Nel08, OZC08]. **neonatal** [BvS08]. **Nested** [Ant01, BSJ01, CK02, CK07, CM01, CW07b, Dub07, LG02, Lug06, RHSP05, RS02]. **network** [MMS08a, MMS$^+$08b, SL04]. **networks** [BDF09, GG00, HKvD07b]. **Neural** [MMS$^+$08b, GG00, HKvD07b, MMS08a, SL04]. **neutral** [BS03, Bon03, CGM00]. **No** [ABD07, Moe08, Seo06, Wes01]. **No-arbitrage** [ABD07, Moe08]. **Nobile** [MR00]. **noise** [ABD07, Art04, JO08, LM08b, PY09a]. **noises** [DF09]. **noisy** [BR09]. **nominal** [Kon05]. **nominal-to-real** [Kon05]. **Non** [Bre07, KPS07b, MS06, WW08, AL04, AB00, BRT03, BR08, CT07a, CT08, CK02, CK07, DP08a, DV09, FFP07, GH09, GS06, HL05, HD08, IS08, Kar02, Lee08, LHMC09, Lug03, Lug06, MGM08, MT08a, MS04, RS02, vGLP00]. **non-admissible** [MS04]. **Non-causality** [MS06]. **non-experimental** [HL05]. **non-Gaussian** [AL04, GS06]. **non-identifying** [GH09]. **non-ignorable** [HD08]. **non-linear** [FFP07, Lug06, vGLP00]. **non-local** [DP08a]. **non-negativity** [MT08a]. **non-nested** [CK02, CK07, Lug06, RS02]. **non-normal** [BRT03]. **non-normality** [IS08]. **Non-parametric** [Bre07, KPS07b, WW08, LHMC09, Lug03, MGM08]. **non-participants** [BR08]. **non-random** [Lee08]. **non-regular** [DV09]. **non-response** [HD08]. **non-stationary** [CT07a, CT08, Kar02]. **non-stochastic** [AB00].

nondurable [RR02]. **nonexperimental** [ST05b]. **Noninformative** [NS03]. **Nonlinear** [BK08, Cha02, PPC04, SP03, dJ01, dJ02a, CP07b, CSW00, CS02, DFG04, Dav02a, Dav02b, DT02, DG02, GG07, GW04, GL00b, HT03, HS06, Hu08, KSS03, Li02, Par02, RSU96, RU05, Sai05, SW01a, ZRT01, vDFP02]. **Nonlinearity** [Mar08, BK07, DGR03, GKvD07, PT07a]. **nonnested** [DM02]. **Nonparametric** [ASL00, ASD03, Bre02, BT03a, CW08, CFS02, CCZ05, CHS07, CDSV08, DS07, DH00, DE07, FG05, Frö07, GGV08, HCL08, KPST07, LMPX09, LM08b, MFY07, OFRP05, RL04, SL04, SK00, YH06, ZW09, BM00a, BL02b, BDGT00, CK00, Cop03, Das04, Das05, DEG01, EV08, EE00, FW08b, FS05, For08, FNS04, GG07, GL00b, GL01, HHP09, HK03, HL09, HN00, JX05a, Lav01, LP08a, LHZ03, LMR09, LS09b, MFY08, Sic05, SU08, Xu09]. **nonregular** [Sar03]. **Nonresponse** [Nic06, KMR07]. **nonseparable** [CIN07, Jun09]. **nonsimilar** [AMS08]. **nonsmooth** [CP09]. **nonstandard** [Duf06]. **Nonstationarity** [ADG07, Hay09, Mar08, SL07b]. **Nonstationarity-extended** [ADG07]. **Nonstationary** [CP07b, HP04, Par02, PJH07, AV09, Bai04, BP07a, CLP09, Cho02, DT00, Jin09, Moo04, NS07b, PP04a, Rob05, SO04]. **normal** [BRT03, CW07b, Hor05, SA04]. **normality** [BM05, CN06, IS08, dJ02b]. **normalization** [Nob00, WZ03a]. **normalizing** [SvG09]. **normals** [MS09a]. **normative** [Man00]. **Norwegian** [AHV05]. **note** [GL02, dJ02b]. **Notes** [Tau01]. **November** [Ano00j, Ano02p, Ano03y, Ano04s, Ano06s, Ano09p]. **NQ** [FS08a]. **nuisance** [Duf06]. **null** [Jan05, KP09b, Seo06, SK06b]. **number** [AC03a, AB01, CP04b, DGR08, Dir01, Ros08, SH07]. **numbers** [Hil06, JP09a]. **numerical** [HW08a]. **numerically** [fL00].

object [BP07c]. **objectives** [Zel07c]. **observations** [Dir01, Pot03, SW01a]. **observed** [BN06a, CL00, GM06b, JO08]. **obtaining** [Phi00]. **occasion** [Dir01]. **OCS** [LPV00]. **October** [Ano00o, Ano04r, Ano05-27, Ano06w, Ano07r]. **offerings** [Reb04]. **offs** [BP08]. **oil** [Ham03]. **older** [Cos03]. **OLS** [LS09a]. **omission** [CES08]. **omnibus** [ALS04]. **one** [AD07, BBP06, Cop04, Dur06, ES01, fL00, YH00]. **one-** [Dur06]. **one-factor** [fL00]. **one-sided** [AD07]. **one-way** [BBP06, YH00]. **Online** [San07]. **Open** [Ano01j, EL03, Hsi01, Kri01]. **Opening** [Gra06]. **operations** [WW08]. **operators** [Tur00]. **opinion** [Lüt07]. **Oprah** [Bas03b]. **Optimal** [ET04, For05, Kue01, RV02, SV07b, WZ03b, vG01, Jan05, Oku09, PT07a, SK06b, vdB07]. **optimality** [Cla07]. **Optimally** [DT09]. **Option** [CHJ06, ASWY01, ASBS01, ASD03, BRY08, Bat00, Bat03, BGW00, rMCGJL08, GLR03]. **options** [BCC00, BDGT00, Jon03]. **oracle** [LP08b]. **order** [ALM06, BU07b, CC07, DP02, GP02a, HK08a, Hid02, Maa01, PQT01, RSU96, RU05, RH03, XP02b]. **ordered** [Cop07, HZ07a, LS07, MME08, MT08b]. **oriented** [KPS07a, KT06b]. **origin** [KS07]. **Origins** [And05]. **Ornstein** [GS06]. **other** [HIM05, OZC08, RM07, Zaf09]. **out-of-sample** [CW06, HLZ07, McC00].

outcome [Man07]. **outcomes** [AHV05, CL09, Chi07, CJ07, HPT08, MT03, SS04]. **outcry** [EL03]. **outlier** [Bas03b]. **outliers** [GKvD07, HMS05]. **output** [FKS00, FKS05, Kim08, Pes07]. **outputs** [AD05, GO07, LP03]. **overcome** [ST05b]. **overidentifying** [MS09b]. **overview** [BU05, GMA08, Gol07, McA07]. **overweight** [LHMC09]. **owner** [EL03].

P500 [BKPT09]. **Pages** [Ano00s, Ano00r, Ano00p, Ano00n, Ano00q, Ano00l, Ano00m, Ano00k, Ano00j, Ano00o, Ano00i, Ano01o, Ano01m, Ano01p, Ano01r, Ano01q, Ano01n, Ano01l, Ano01k, Ano02s, Ano02q, Ano02r, Ano02p, Ano02m, Ano02o, Ano02n, Ano02l, Ano03s, Ano03t, Ano03x, Ano03w, Ano03v, Ano03y, Ano03u, Ano03r, Ano04s, Ano04u, Ano04t, Ano04v, Ano04r, Ano04q, Ano05z, Ano05-28, Ano05x, Ano05v, Ano05y, Ano05-27, Ano05w, Ano06x, Ano06u, Ano06p, Ano06v, Ano06r, Ano06t, Ano06s, Ano06w, Ano06q, Ano07p, Ano07q, Ano07o, Ano07n, Ano07r, Ano08r, Ano08q, Ano08s, Ano08p, Ano08o, Ano09n, Ano09t, Ano09u, Ano09s, Ano09o, Ano09r, Ano09q, Ano09p]. **pair** [Gre06, Pes07]. **pair-wise** [Pes07]. **Panel** [BKN09, CKP01, KKP07, PW08, Sic05, SBES05, ALS01, AL01, Ant01, AC03b, Bai04, BSK03, BSJK07, Bha08, Biø04, BK06, CC04, Car07, CMvS00, CMvS01, CC01, CJ07, Das03a, Das04, DS06, FV09, GV07, Gew03, Gre05, HHK07, HOS05, Han07a, Han07b, Hay09, HCL08, HH04, HL04, HPT02, Ink00, Ino08, IL09, Kru08, Kru14, LLC02, MPP07, MW08, Nic06, Oku09, PSS03a, PSS03b, PSS07a, PS07a, PS09b, SYR09, SK06a, WW02, Wan01, Yam08, YdJfL08]. **panel-sample-selection** [GV07]. **panels** [Cha02, Cha04b, IPS03, Jin09, McK04, MP04, PY08a]. **Paper** [Gra07]. **papers** [Zel01]. **paradox** [Kle04]. **Parameter** [TC09, Che00b, Cho00, DF02, Han06, Hil05, Lan00, PS07b]. **Parameterization** [FGHM08]. **parameters** [CI08, Duf06, FV09, GH09, GL01, GLS02, Hu06, Kle07, Mac04, MPR00, OFRP05, Ros08]. **Parametric** [FS05, KY09, LHMC09, ALM06, BP07a, Bre07, CG07, CHS07, CHMR08, DH05, DP08b, GL00b, HOS05, HL09, KPS07b, jLV06, Lug03, MGM08, Sic05, SW07a, Wha00, WW08]. **Parental** [WKV03]. **paribus** [BS00]. **parking** [FTC03]. **part** [SW01b]. **Partial** [KT07, McA08, Mol08, Cho00, JP09b, Kri08, PSZ08]. **partially** [GH09, JX05b, Ros08]. **participants** [BR08]. **participation** [SSVY09]. **pass** [PW08]. **passenger** [MMS⁺08b]. **Past** [Bol01, Gra01, Gra05, HIM05]. **PAT** [EL05]. **Patent** [BMS07, HL07, Mac04, SV07a]. **Patenting** [GO07]. **patents** [MCM07]. **path** [Eic07, Oul08]. **path-dependence** [Oul08]. **paths** [AHM⁺03b]. **pathways** [ACM03]. **Patient** [Mal08, CS04]. **Paul** [Bas03b]. **pay** [Cap04]. **Pearson** [BSW04]. **peer** [BDF09, Kra06]. **Performance** [AMS07, AT06, PN05, Rot04]. **periodic** [BT01]. **periodogram** [HMV06, Phi07, SP03]. **periods** [HPT02]. **permanent** [OZC08]. **permanent-transitory** [OZC08]. **permutation** [Lug06, MGM08]. **Perron**

[MOC05]. **Perron-type** [MOC05]. **Persistence** [AT06, BT04b, CT08, HLT06, HLT12, Kim00, KA02, Kim08]. **persistency** [BM06]. **persistent** [Gos02, HP08]. **personal** [Gra05]. **perspective** [DP08a, MN00a, SW08b, Sim00]. **perturbed** [SP03]. **Philosophy** [Zel07c]. **Pierce** [HLNS06]. **piped** [JR03]. **Pitfalls** [KW06b]. **pivotal** [Can07]. **plan** [CGS08]. **planning** [Bha03b]. **plus** [Art04]. **Point** [Jan05, Bow07, CC04, LS08b, SK06b, Vil06]. **points** [CCZ05]. **Poland** [OP04]. **polarization** [And04]. **policy** [BDW07, CR08, DG08, FW08a, HL05, Hec03, JLWY08, KPS07a, SW08a]. **policy-oriented** [KPS07a]. **polluting** [FGNW05]. **pollution** [AD05]. **polynomial** [CH03a, SU08]. **popular** [OZC08]. **pork** [Kar02]. **Portfolio** [Stu03, MS09a, OS06]. **portfolios** [Lam01, PS00, Sen04]. **Portmanteau** [EL09]. **positive** [Bon03]. **possibly** [AC07, AM08, CP09, DV09, FL03]. **Post** [Bat00, AG09]. **Post-'87** [Bat00]. **post-consistent** [AG09]. **postal** [HW08b]. **posterior** [HKvD07b]. **posteriors** [KP02]. **potential** [CL09, Chi07, GS08]. **potentially** [BP07a]. **poverty** [Bie02, DF07, Zhe01, vdK08]. **power** [AL04, CM05, DM06, DP08a, For05, JX09, KP09a, MPR02, MPP07, Mül05, PWT08, Pes04, ZZW09]. **power-GARCH** [MPR02]. **power-transformed** [PWT08]. **powerful** [HLT07, HLT08]. **Practical** [Deh05a]. **practice** [CG08, FGNW05, GC08, IL08b]. **Pradesh** [Bha03b]. **pre** [RV02, Rei07, WZ03b]. **pre-test** [RV02, Rei07]. **pre-tests** [WZ03b]. **predetermined** [AC03b]. **predictability** [LW07, MR02]. **Predictable** [WW09]. **Predicting** [GSCV06, HIM05, BS06]. **prediction** [CW06, DHL06, FPW04, vG01]. **predictions** [CC04, Rot04]. **Predictive** [CSO01, CS06c, CDS09, Gra06, SEGG06, CM05, CW07b, CS02]. **predictors** [BN08, DGR08, LY06]. **preference** [ABW07, GLS02]. **preferences** [BS08, FW08b, Slo08, vSDG02]. **premia** [Kle09]. **premium** [BL02a]. **prenatal** [EL05]. **presence** [AD05, AB00, BSEY01, BK07, BT01, BT03b, CT08, CK00, CH03a, CM05, CS06a, Dav06b, Gre06, KL08, Mac04, MT08a, PT07b, Phi02, dJ02a]. **present** [Phi01]. **Presentation** [Gra06]. **preserving** [WZ03a]. **pretesting** [DM04]. **price** [ASWY01, CCL03, CGGT03, FFP07, HH09, HM08, Li05, Lie01, SH07, YH06, ZBK09]. **prices** [BGW00, rMCGJL08, DF09, EL03, HN06, HW08b, JKS03, JO08, Li05, vdB07]. **Pricing** [BCC00, GG00, ASD03, BRY08, Bat03, Ber01, Che03, GLR03, KS02, Sin01]. **primal** [FGHM08, KW06a]. **prime** [HSWW08]. **prime-age** [HSWW08]. **principal** [DGR08, DS06]. **prior** [CP02, CHP09, Des06]. **Priors** [KP02, FLS01, HKvD07a, NS03]. **private** [CR08, DSK07, HKL05, LPV00]. **probabilities** [ASWY01, ABR07, SA04]. **probability** [EHL06, GH06b, Kar02, Mol08, OK00, Woo07, Zel07a, Zel07b]. **probit** [BHH08, CZ07, FV09, HZ07a, IvD05, Ink00, MPR00, MT08b, Nob00]. **problem** [CHMR08, CF07, Deh05b, FRW05, Lan00, Oul08, SP01, SM02]. **problems** [Man00, MZ04, PS09a, Woo07]. **procedure**

[Biø04, CDSV08, Kim09, fL00]. **procedures** [AL01, AG09, AHR09, Dav06a]. **process** [Bow07, Cor00, DP08b, GJ06, GJS09, HW06, LP08d, LS00, LST03]. **processes** [ASY06, ALM06, BK08, BNS06, BH02, CV03, CSW00, CS05, Dav02a, Dav02b, DS05, Dav06a, DGR06, Dis08, DG02, DT00, EZ01, FMZ08, GG04, Gos02, GW02, GH06a, GS06, Haf08, HP08, Hid05, HK06, Hid09, HHS07, Laz05, LM02, MC06, MPR02, MP08, Par06a, PY09b, Pos09, Rob05, RT04, Shi07, SW07a, SP03, TC09, TC00, XP02b, ZW09]. **processing** [WW08, Zel02, Zel07d]. **Product** [KAR07, PN05, Zel07a, Zel07b]. **Production** [Mos01, BGKT04, FKS00, FKS05, GO05, KT06b, PN05, RR02, SW07a]. **productive** [KPS07b]. **Productivity** [FS08a, AP02, AD05, DK05, DSK07, SBES05]. **profile** [MRS07]. **Program** [Deh05b, CvdK08]. **programming** [CDSV08, Tab00]. **programs** [AHV05, CR05, HIM05]. **PROGRESA** [DS08b]. **Progress** [FvD07, DF08c]. **project** [CH09, CR05]. **projection** [DT07]. **projection-based** [DT07]. **projections** [KS02]. **propensity** [Deh05a, SSVY09]. **Properties** [DG02, PT07a, ZZW09, ACMP08, BU07a, CC07, DP08a, DGR06, DS06, FMZ08, HP08, Han07a, HK08a, KH09b, LLC02, OK00, OS06, PT05]. **property** [GO07, LP08b, McA07, dMF07]. **proportional** [HL04]. **prospect** [ABW07, Die01, Nel08]. **prospects** [Koe00]. **proxy** [DG07]. **Pseudo** [KS08a, CK02, CK07, Ino08, McK04]. **Pseudo-likelihood** [KS08a]. **pseudo-panel** [Ino08]. **pseudo-panels** [McK04]. **pseudo-true** [CK02, CK07]. **PSID** [GK00]. **Psychology** [Coo08]. **public** [MC08, Reb04, SW08a]. **publications** [FF07]. **publishing** [Dir01]. **Pure** [EM06b]. **Purebred** [ADGG03]. **puzzles** [BZ06].

QML [CI08]. **QMLE** [ACMP08]. **quadratic** [ASM08a, KL08, MJ05, Plo04]. **quadrature** [fL00]. **qualitative** [Lew00]. **Quality** [AG08, BS04]. **Quantile** [HKP02, MK06, Xia09b, CH06, CH08, CHJ09, DS07, Gal09, GJ08, HL09, Jun08, Jun09, Kha01, Koe00, LY06, Lee07, MFY08, Ots08, WW08, YS07]. **quantile-regression** [HL09]. **Quantiles** [DH09, BCY00, BP07b, Kom05, Qu08]. **quantilogram** [LW07]. **quantity** [Dav06b]. **Quasi** [Kom05, YdJfL08, Gir00, Lin07]. **quasi-differencing** [Gir00]. **Quasi-maximum** [Kom05, YdJfL08, Lin07].

R [CDN08, Muk07]. **R-estimators** [Muk07]. **radial** [BBvDvO04]. **radial-based** [BBvDvO04]. **random** [Ant01, BSJK07, BH07, DGR03, Dis08, EHL06, HLZ07, HKP02, HN00, JP09a, JMR09, KLV04, fL00, Lee08, Lug03, MW08, RHSP05, Rot02, SS01]. **random-component** [fL00]. **Randomization** [HKL05]. **Randomized** [Lee08, AAD05, Mal08]. **randomly** [ASM08b]. **range** [CG08, CP07a, HHS07, MV02, MvD07, Zd03]. **range-based** [CP07a]. **Rank** [Abr00, Che00b, Has01, And02, And06, ABG05, AV09, BH02, For08, HKvD07b, Kha01, KT07, KP06, LS00, LST03, NS07b, RY02, Shi01]. **ranking**

[HL06, Hor05, LP04, SS09]. **rate** [GZ06, HSWW08, Jin09, LT06b, Wri08]. **Rates** [CK03, BGW00, CFK06, Das02, FHLR04, GT09, Hon01, HLZ07, JKS03, OP04, PW08, dJ02b]. **rating** [KLM08]. **ratio** [CHS07, SP01, Tay05]. **rational** [CDSV08, JL08, Leh09, MN00b, Pol00]. **re** [BR05b]. **re-employment** [BR05b]. **reaction** [LW01]. **real** [CS01, Gre06, Kon05]. **real-time** [CS01]. **realignment** [Yu07]. **realised** [BNS06]. **realization** [Dom01]. **Realized** [BRY08, CP07a, BKPT09, CDS09, DHL06, MvD07, PY09b]. **recession** [IV06]. **recipients** [AAD05, CR05, CH09, HSWW08]. **Reconciling** [ABW07]. **Reconsidering** [Cor00, Gre05]. **recovery** [MhL02]. **recurrent** [Xu09]. **Recursive** [ST01b, MK06, SS00, SS01]. **reduce** [JR03]. **Reduced** [And02, And06, HKvD07b, KP06, Li08]. **reduced-form** [Li08]. **reducing** [AD05]. **reduction** [DS04]. **redundancy** [PS09a, PS09b]. **Referee** [Ano07s]. **Reference** [Sar03]. **refinements** [CI08]. **Regime** [BGW00, Pel06, DI01, HN06, HS02a, Jin09, KPS08, LPS05, MM08, MP08]. **regime-switching** [KPS08, MP08]. **regimes** [DS05]. **region** [vGK02]. **regional** [BEP08]. **regions** [GH09]. **Regression** [Biø04, IL08b, LC08, Ram02, VKG09, Abr00, ASBS01, And02, And06, AMS07, AM08, AMS08, AHR09, BSJ01, BSK03, BMM09, BR08, BH07, BCY00, BP07b, BT01, CMvS00, CK00, CK03, CG07, CH06, CH08, CHJ09, CP07b, Coo08, DGR03, DM02, EV08, Fit04, For05, FRW05, GL00b, GL01, HM03, Hid03, Hid08, HKP02, HH04, HKvD07a, HKvD07b, HL09, Hu06, IL08a, KP08, KP01b, KT09, KPS08, KZ03, Kle04, Koe00, KP04b, KH09b, Lal08, Laz05, Lee07, LM08a, LS09b, Lug06, MK06, MFY07, McC08b, MMS$^+$08b, Ots08, PSZ08, Phi07, PY08b, Qu08, RL04, RV02, Rei07, SW01a, SL07a, SK00, ST01b, SP03, TC00, Tur00, WZ03b, Wha00, XP02a, Xia09b, YS07, ZBK09, vGK02]. **regression-based** [BT01, ST01b]. **regression-discontinuity** [BR08, Coo08]. **regressions** [BZ06, CPS06, CHO08, DK02a, DK02b, DT07, EM07, FL03, GK07, Lav01, SO04, XP02b, XL04]. **regressive** [fL07a, fL07c]. **regressor** [Hu06]. **regressors** [BP07b, Das05, IS08, Rot09, SYR09, SO04]. **regret** [Man07, Sto09]. **regular** [Des00, DV09, McC07a]. **regularity** [Bar02]. **rehabilitation** [AHV05]. **Rejoinder** [Hau01b, ST05a]. **related** [GKLT03, GKLT05, MZ04]. **relation** [DS04]. **relations** [Joh06, dJ01, dJ02a]. **relationship** [For08, OZC08]. **relationships** [Gra03, HMV06]. **Relative** [HW08b, Bas08, CL00, KP09a, Zhe01]. **relevance** [Maa01]. **relevant** [HS00]. **Reliable** [Dav09]. **Renewal** [LPS05]. **rental** [CR08]. **repeated** [GH06b, HM08, HSWW08, Mor04, VV05]. **repetitions** [AB01]. **replacement** [CR08]. **Reply** [MR00, Deh05a]. **report** [Ano07s, CGS08]. **representation** [Cop04]. **representing** [Sen04]. **reproducible** [Vin01]. **Reproducing** [ADGG03]. **Resampling** [DP06, BCY00]. **Rescaled** [GKLT03, GKLT05]. **research** [AT07, CDN08, LP04]. **reservation** [Li05]. **Reserve** [WW08, EL03]. **Residual** [BLS06, HMV06, IS08]. **residuals** [CP09, XP02a]. **Response** [AHM$^+$03a, Hor01a, Aba03, CK03, CDS02, Chi07, CJ08, Cop01, Cop07, FFP07, HD08, LS08b, Lew00, Man00, PW08, Ram02, Rot09, vDP08].

responses [AHV05]. **Restricted** [PFC08, PQ06]. **restriction** [AC07, DIN09, Sak07]. **restrictions** [ASD03, ABD07, CMvS00, CCK00, CC07, Che09, Das03a, DIN03, GH09, GSN08, HS02b, JP09b, McA08, McC08a, OFRP05, Smi07]. **results** [But00, CS06b, DT07, PS09a, Sai05]. **retirement** [vdKW08]. **Retrospect** [Die01, Nel08]. **retrospection** [Bat03]. **return** [BP08, BZ06, CCZ08, GSCV06, LP08b, Mor04]. **return-volatility** [BZ06]. **Returns** [CL00, Arc04, BL02a, BNS06, BPT01, BKPT09, DF08c, GO05, JLS05, MR02, PQT01, STW01, WW09]. **revealed** [ABW07]. **reverse** [Che03]. **reversibility** [CCK00, DFG04, McC07a, RM07]. **revisited** [MS00, PFC08, Sch04, SV07a, SM02]. **Revolution** [GO07]. **rich** [Moe08]. **Riesz** [AHT07]. **rights** [GO07]. **Risk** [BLT08, ASL00, AG08, BS03, BP08, BL02a, Bon03, CDPX07, CGM00, DF09, GMA08, GT06, HLW09, Kle09, KYH09, Mos01, Rei07, Yu07]. **risk-neutral** [Bon03]. **risk-return** [BP08]. **risks** [NS03]. **risky** [PS00]. **rival** [Rob05]. **Robust** [CHO08, GTU05, Li02, LH04, McC00, OT05, RT01, BBvDvO04, BS04, CFS02, CH08, CM07b, Han07a, HLT07, HLT08, HLNS06, Jun08, Kle04, Kle07, LMPX09, Mül07, RM07, WW02, dJAS07]. **Robustifying** [Hen06, Im00]. **Robustness** [PS09b]. **role** [BW00, HKL05, Leh09]. **rolling** [ST01b]. **Root** [GV07, HR07, AB00, BGG08, BT04a, Cha02, Cha04b, CS06b, Dis08, FMZ08, Gal09, Gos08, HMS05, Has01, KSS03, KLN02, KP09b, Kru08, Kru14, LLC02, MP04, MPP07, PPP06, PR03, Phi02, PM07, Phi07, RT04, RT07, SK06a, ST01b, Tay05]. **Root-** [HR07, GV07]. **roots** [Bre02, BT03a, BT01, BT03b, CT07a, Cha04a, Cha08, EJ03, EM06a, FdV07, Gre06, IPS03, MN00a, SS00, SL03]. **Rotterdam** [Gra07]. **rule** [Gol01, Zel07a, Zel07b]. **rules** [AC03a]. **run** [ADG09, BP08, BC06, BC08b, DPR06, EM06b, HMV06, Mül07, Phi09]. **running** [McC08b]. **rural** [JR03].

S [BKPT09, SW01a]. **S&P** [Bat00, BPT01]. **S-estimation** [SW01a]. **Saddlepoint** [ASY06]. **Sample** [Nev02, PS00, ASM08a, ACMP08, BU07a, BIKY07, CHJ09, CW06, CS02, Das04, Des00, DS06, DT00, DK02b, DKBG04, DJ06, Duf06, GV07, HI03, HI07, HLZ07, Ink00, Joh02, LS09a, LLC02, McC00, McC07b, OK00, PT05, SB02, Win05]. **sampled** [ASM08b, GSCV06, ZW09]. **samples** [Bha05, Gas03, Ram02, RS00, Sto09, ZC01]. **sampling** [BBvDvO04, But00, Cha04a, Cha08, HKvD07b, KSC09, MC06, Nak00, RZ07, SA04]. **San** [Gra06]. **SAT** [Rot04]. **satisfy** [Ros08]. **saving** [Hou03]. **savings** [vdKW08]. **scale** [DF08c, GO05, MS09a]. **scanner** [FFP07]. **scanner-data-based** [FFP07]. **Scheinkman** [ASM08b]. **scheme** [rMCGJL08]. **schemes** [DS05, KLV04]. **school** [Mat08, Reb04]. **schooling** [BMM09, HHM04, JLS05]. **schools** [MC08]. **scientific** [FF07]. **score** [CK02, CK07, Deh05a, FS08b, Hor02, Moo04, MPS09, SSVY09]. **scores** [HHM04]. **search** [DF08b, EvdB07, GSN08, HSWW08, Koo01]. **Seasonal** [HS02b, BT01, BT04a, DHL06, HMS05, RT04, RT07, SS00, SL03, SO04, SL07b, ST01b, Tay05]. **Seasonality** [FFP07, BT03b]. **seasonals** [KV00]. **second** [BU07b, CC07, RSU96, RU05]. **second-order** [BU07b, CC07, RSU96, RU05]. **secret** [EL03]. **section** [Bai04, CH00, GH06b, HM08, PS07a, SYR09]. **sectional** [Cha02, Cha04b, HH04, KP04a, Mor04, Rob08a, SK06a, vGLP00]. **sections** [Gir00, VV05]. **sector** [WvDW03]. **sectoral** [GO07]. **securities** [GG00]. **Security** [LSW08, Bow07, vdKW08]. **seek** [AAD05]. **seemingly** [DK02a, FRW05, SK00, Tur00]. **Selection** [AT07, Mal08, MOC05, PT07b, AL01, AG09, CF06a, CHS07, DG07, GV07, Gol01, GP02b, HIJS07, Hid02, Hor05, IK06, jLV06, Lee08, Lew07, Li09, MZ04, MT03, MT08b, Nev02, PS08, PS00, Rac00, SNT06, ZBK09]. **selective** [BR05b]. **Self** [Lin07, CH09, MT03, CR05]. **self-selection** [MT03]. **Self-Sufficiency** [CR05]. **Self-weighted** [Lin07]. **sellers** [vdB07]. **Semi** [BL02b, ABD07, CHMR08, jLV06, LHMC09, SW07a]. **semi-martingale** [ABD07]. **Semi-nonparametric** [BL02b]. **semi-parametric** [CHMR08, jLV06, LHMC09, SW07a]. **Semiparametric** [Aba03, BMM09, BW00, BP07c, CH02, FLS07, GS04, HL04, JP09b, KT06a, LS08b, Lew00, MR01, PSS03a, PSS03b, Par03, PSS07a, Rot09, SS06, Tab00, AC07, Art04, CMvS01, CC01, CF06b, CF06a, CP09, Dav02a, Dav02b, GV07, HY05, JLWY08, KP01b, KP04b, LHZ03, Lin02, PS08, RH03, ST01a, Shi07, SO04, Sic05, Yan06]. **Semiparametric-efficient** [PSS03a, PSS03b]. **semiparametric/nonparametric** [LHZ03]. **sensitivity** [BM00b]. **separability** [FW08b]. **September** [Ano00i, Ano01r, Ano02l, Ano04q, Ano05w, Ano06q, Ano08o]. **sequences** [Deo00a]. **Sequential** [Pal09, AHR09, BP06, Bre07, Das03a]. **serial** [BSJK07, DFH06, EL09, Han07b, Yam08]. **serially** [Cai07, KH09b]. **series** [AT05, AC03a, ALS04, AHR09, BN01, BN08, BU07b, BS06, Cai07, CLP09, CT07a, CP03, CC01, CCZ05, CF06b, CG07, Dah09, Dav02a, Dav02b, DT02, DV05, DEG01, DFH06, DPR06, Eic07, EM07, FPW04, Gir00, GTP06, Gre06, GS08, HP08, HTV07, Hid03, HT09, Hsi09, IS06, Kim00, KA02, LY06, LHZ03, LT06a, LP08d, LS09b, LT06b, MSW06, MV02, MS06, Mül05, Phi01, PP04b, Rob08a, SL03, SL07b, Whi06, XP02b, dJ02b]. **service** [KM09]. **services** [HW08b, HSWW08]. **set** [CS01, vdB07]. **sets** [EM07, HKvD07b, JM07, PY08b, Ros08]. **setting** [BL08, PS09b]. **settings** [Sic05]. **several** [Cop04]. **severely** [Cop03]. **shadow** [AP02]. **shape** [ASD03, BMM09, HKvD07b, OFRP05]. **share** [Dub07]. **sharpen** [Mul06, Sim00]. **shift** [LST03]. **shock** [Ham03]. **shocks** [GM06a]. **Short** [DPR06, Tho00, ADG09, BC06, GT09, HPT02, Kri01]. **short-** [BC06]. **short-term** [GT09]. **shortfall** [CW08]. **Should** [WW09]. **shrinkage** [DGR08]. **sided** [AD07, AMS08, DT00]. **Siegel** [DLY08]. **Sign** [DV05, SS01]. **signal** [Art04]. **significance** [SV07a]. **similar** [For05]. **Simple** [BCY00, Das04, BP07a, BZ06, CS06b, EE00, HLT07, HLT08, HT03, LS07, Shi01]. **simplified** [ST01a]. **simulated** [CS07b, GG03, Nie00]. **Simulation** [DK02b, DKBG04, Kra06, Li09, CW07a, DJ06, GLS02, MN00b, MT03].

Simulation-based [DKBG04, Kra06, DJ06, MT03]. **simultaneous** [And06, CP02, GL02, GGV08, Gol01, KP04a, Phi00, RT06, SU08]. **since** [Kim08, Lan00]. **single** [EM07, GP02b, HN05]. **singular** [Bie07, Can08, KP06]. **SIPP** [LSW08]. **SIPP/Administrative** [LSW08]. **Size** [Mül05, AG09, BL02a, GM06a, Mor09, SV07a]. **skeptical** [WW09]. **skewed** [FS07]. **skewness** [CHJ06, MS09a, RJ02]. **Skill** [BR05a]. **Skill-biased** [BR05a]. **skills** [CL00]. **slope** [KP09a, PY08a]. **slopes** [VF05]. **Slutsky** [HHP09]. **Small** [PT05, Des00, GM06a, Ink00, Joh02, PS07b, RS00]. **small-sample** [Des00]. **Smith** [Deh05a]. **SML** [Ink00]. **smoking** [JDGZ03]. **smooth** [GJ06, KT06a, MFY08, MM08, VKG09]. **smoothed** [Hor02, SL07a]. **smoother** [CCZ08]. **smoothing** [Dur06, LMNT01]. **Smoothly** [GK07]. **SNP** [CG02]. **Social** [LSW08, vdKW08, BDF09, BD07, LM08a, Mor04, dP09]. **Socio** [ACM03]. **Socio-economic** [ACM03]. **socioeconomic** [AHM+03b]. **solution** [Hu08, Oul08]. **solutions** [MZ04]. **Some** [BDW07, Dir01, Flo03, Gra03, Hoo03, Phi01, Pot03, Rot02, Zel07d, ABG05, BBvDvO04, CMP09, Gra05, KP04b, SP06, SV07b]. **sorting** [Arc04]. **space** [GG04, Vil06]. **space-time** [GG04]. **spaces** [Sch04]. **spacing** [BvS08]. **Sparse** [LP08b, HW08a]. **Spatial** [CM07b, BSK03, BSJK07, BU07a, CC01, KP07, KS07, LP07, fL07a, fL07c, PSS07b, Rob08a, SC07, YdJfL08]. **spatially** [BKP07, KKP07, KP04a]. **Special** [ABCD07, Ano07m, HL05, IL08a, SW08a, CDN08]. **specific** [CKL06, Lüt07, Sic05]. **specific-to-general** [Lüt07]. **Specification** [CCL03, Del08, EV08, GC08, Hid08, CGM00, CS05, DS08a, EE00, Esc08, FG05, GM07, Hau03, HL07, HK06, HLR07, LP07, LC08, LHZ03, MME08, SSVY09]. **specifications** [CLP03, GT06]. **specified** [CD06]. **spectra** [XL04]. **Spectral** [CV03, Deo00b, Ber01, Dah09, EV06]. **speculative** [MN00b]. **spell** [SW01b]. **spells** [GH06b]. **spherical** [Bek02]. **spillover** [Hon01, HLW09]. **spillovers** [CS04]. **splines** [DH09]. **spurious** [CHO08, Mar08, NS07a, TC00]. **square** [Pol00]. **square-wave** [Pol00]. **squared** [BU07b, BSW04, CW06, RSU96, RU05]. **squares** [And05, CN06, DP08a, GL00b, Han07b, Han08, HK08a, HW06, IS08, PS07b, Sch04, SL07a, Wil04, YH06]. **Stability** [KLV04, Sai05, DF02]. **stable** [Deo00a, fL00, LPS05, MPR02, ZW09, vGK02]. **stage** [And05, Bha05, HW06, Kha01, PY09b, PS07b, SW07a]. **standard** [Zel07a, Zel07b]. **STAR** [KSS03]. **State** [DG08, BGKT04, CP04b, HH09, Hsi01, HSWW08, JJP07, KLM08, Lüt01, McC07a, YH06, ZBK09]. **state-price** [ZBK09]. **states** [AAD05]. **static** [vGK02]. **Stationarity** [FZ01, LM02, MPR02, BT04b, CSW00, Kur02, MV02, Mül05]. **stationarity-ergodicity** [CSW00]. **stationary** [CT07a, CT08, CN06, Dah09, Des00, DT00, EJ03, Hid05, HK06, HT09, Kar02, Kru08, Kru14, McC07a, PPP06, PY09a]. **statistic** [HKZ06, KP01a, vGK02]. **Statistical** [Bas03b, Joh06, Zhe01, ZC01, CFP09, FGS03, FSZ04, HM06, SV07b].

Statistics [Coo08, Bas03a, BHPW04, Das03b, DP02, Kle07, Lin02, Per00, SV07a, XP02b]. **status** [AHM$^+$03b, ACM03, Pot03]. **step** [AB01, KP01b, Kim09, Win05]. **stepwise** [Biø04]. **Stochastic** [AP02, GGJ04, HML02, OCSN07, Art04, AM09, AB00, BRT03, Bai04, BKN09, BV04, Bie07, BZ02, BZ04, BDGT00, BT03b, CMP09, rMCGJL08, CNS02, CNS06, CS07b, DHL06, DP08b, DGR07, DV09, Dur06, FS07, FMZ08, GSN08, GM07, GJS09, Gre05, GS04, GS06, GO05, HKZ06, Hou03, JPR04, Jon03, KT06b, KPST07, PZ05, Rob01, Tod09, WS09, Yu05]. **stock** [BU05, BM06, BGKT04, CGGT03, HS02b, Lie01, Liu00, MR02, PQT01, STW01]. **stocks** [ACMP08, SCF08]. **storage** [MN00b]. **strategies** [AT06]. **strategy** [Bas08, KM09]. **strength** [MN00a]. **strike** [EL05]. **Strong** [AC03a, Can07]. **strongly** [BK08, Hid02]. **Structural** [Car02, GG03, GM06b, Han03, PZ05, PSS00, Pos09, AG08, Ano05u, BU05, BH07, BIKY07, Can07, CCZ05, CH06, CHO08, CM05, DH00, DP08a, DP02, DF09, FV09, Fit04, GTU05, GGV08, GKvD07, Han00, Hau03, HW06, Jun09, KS08a, KP08, KP09a, Laz05, Li09, LST03, MK06, MN00a, MJ05, PR03, PQ06, PT05, Qu08, dLJ06, vSDG02]. **structure** [ADGG03, AM09, BS03, CFK06, DL06, DMN05, For05, GT06, HMSA03, HTV06, LaF08, WZ03b]. **structures** [Dav02d]. **student** [Mat08, vdK08, Des06]. **Student-** [Des06]. **Studies** [HP01, Ehr04]. **study** [BM00a, CR08, VI02]. **Studying** [CHP09]. **subject** [ABD07]. **Subsampling** [BHPW04, Cho05, GW05, AG09, HS06]. **subsidy** [CH09]. **subspace** [BW02, CP04a, DS04]. **substitution** [HW08b, fL07c]. **sufficiency** [CH09, CR05]. **sufficient** [Bar02]. **summer** [Mat08]. **super** [Hil06]. **Superconsistent** [DP02]. **Superlative** [Hil06]. **supply** [CES08, Hou03, JS08, Reb04, vSDG02]. **support** [Bas03a, Bas03b]. **surprise** [Das02]. **survey** [Bha07, EvdB07, JDGZ03]. **surveys** [KMR07]. **swap** [JKS03, JO08]. **swaption** [JKS03]. **Sweden** [EL03]. **switching** [BGW00, Car02, Des06, DI01, FZ01, HN06, Kim04, KPS08, Kim08, Kim09, LPS05, MP08, Pel06, SWZ08, SNT06, Tim00]. **symmetric** [DFH06]. **Symmetry** [BL08, BN01, Che00a, DE07, HHP09]. **Symmetry-based** [BL08]. **Synchronization** [HP06, dP09]. **synthesis** [BB02, Gol07]. **System** [vS04, KT05, KW06a, MMS08a]. **systematic** [SM02]. **systems** [AV09, BS08, BW02, Biø04, CM07a, CLP03, HHP09, Hen06, HPT08, HN05, KP04a, LP04, MT08a, NS07b, Par06b, PN05, PP04b, RY02, RI05, Slo08].

T [Han07a, YdJfL08]. **Table** [Ano04w]. **tailed** [CDPX07]. **Tails** [ST02, JPR04]. **talented** [Reb04]. **tamed** [DF08a]. **TAR** [Gos08]. **TAR-GARCH** [Gos08]. **target** [LT06b]. **targeted** [BN08]. **Tastes** [Bar02]. **teachers** [Reb04]. **technical** [BR05a, BMS07, DF08c, Flo03, KS08b, KT05, KT06b, KW06a, WS09]. **techniques** [JST06, KP04b]. **technology** [AP02, Bar02, FGNW05]. **tell** [APW06]. **Temporal** [Haf08, MR04, HOS05]. **temporally** [CM07a]. **tenant** [EL03]. **tennis** [KM09]. **Term** [GT06, ADGG03, BCC00, BS03, CH09,

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