

# A Complete Bibliography of *The Econometrics Journal*

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## Title word cross-reference

$\alpha$  [LC08].  $b$  [YV11].  $C_p$  [LO13].  $F$  [OY06, Sen03, Sun13].  $I(1)$  [Han05].  $I(2)$  [Kon03, KNR11].  $K$  [JP22].  $L$  [GK18].  $l_0$  [CL21].  $L_{1,2}$  [CM18].  $M$  [LHK15, Xu21].  $N$  [HKR15].  $R$  [LM22].  $S$  [PS07].  $T$  [DD12, QWfL16, WK22, Ard09, Die01, FHP10, MP08].  $U$  [HH18].

**-class** [JP22]. **-estimation** [PS07]. **-estimators** [LHK15, LM22, Xu21].  
**-penalised** [CL21]. **-ratio** [Die01, MP08]. **-ratios** [FHP10]. **-Stable** [LC08].  
**-statistic-based** [HH18]. **-statistics** [GK18]. **-test** [OY06]. **-tests** [Sen03].

**1** [Bår01]. **19** [ABT24, Bil22, BP21, BM22, CCGV22, Cho20, Kor22, Sto22].  
**1973-2003** [Nie08].

**2** [BCMM23, DSBG22, Han22]. **2.2** [Oom99]. **2013Special** [Smi16]. **2018** [Ano21c]. **2021** [Abb23b]. **2022** [Abb23a]. **2023** [Abb24a, Abb24c]. **2LASSO**

[GMMS19]. **2nd** [Sil11, Wil11].

**4** [ÖD11, PY11].

**500** [QP13].

**ability** [GM04]. **absence** [Kom13]. **academic** [CLW15]. **Accelerated** [LY20, ZfL04]. **Accuracy** [HHK04, Dah02, Sto22]. **ACD** [Wil09]. **achievement** [EH08]. **achievements** [CLW15]. **activity** [CMKSW01]. **Adaptive** [BZ18, CHS09, Rag05, GS18, SZW10, WS05]. **added** [BN24]. **additive** [AYZ14]. **adequacy** [Wri10]. **ADF** [XP98]. **adjusted** [PUY08]. **Adjustment** [KP98, DO04, Fan06]. **adjustments** [BR04]. **adolescents** [LPR17]. **Advances** [CLLT14]. **affine** [FP12, Rag05]. **against** [BT02, GW12, HIN22, KK05, LKSN03]. **aggregate** [DHK23, GMMS19, JM05]. **aggregated** [Cho06, Haf09]. **agricultural** [KN20]. **al** [Sch12a]. **Algorithms** [Rea22, EKS08, KL09, KSD99, Oom99]. **Alpha** [Han22]. **AlphaGo** [Iga20]. **alternative** [All07, AC02, BSJ02, DP06, GW12, Kiv13, KN08, LN99, Sen03]. **alternatives** [BMRSEA21, HIN22]. **among** [LPR17, Rün04]. **analyse** [DP06]. **Analysis** [HLN01, Wil11, BFHM08, CCG07, CIM+20, Cho23, DGSS22, DV07, Emv20a, Emv20b, FHL+22, Han22, JMN00, JK15, Kon03, MY00, MN11, Nie04a, Ulr08, YV11]. **Anderson** [DM14]. **Anderson-Rubin** [DM14]. **Andrews** [NS12]. **Annual** [Abb23b, Abb24b, Abb24c, Ano19, Ano21c, Ano23, FS09, PS16, PS11a, Smi15, Smi16, Smi17, Smi18]. **apparent** [KP01b]. **Application** [DT06, AH04, AT04, BHKY17, BMRSEA21, CLTZ04, iSDLB05, CL22, CLW15, CSY23, DGSS22, DRB07, Frö07, GvV20, GS18, GL07, IMY24, MT99, SHD99, DHT09, Sto22, WW19]. **Applications** [BT13, XP98, BLLW11, DHB12, Gal17, LM22, QP13]. **Applied** [PS11a]. **approach** [Abr13, AS22, BG19, BM17, Can11, FK21, GY22, HP10, Han99a, HP99a, Ino06, KS10, MNT03, PY11, RVH05, TW19, YP01]. **approaches** [KN20, Woo23]. **approximate** [AD15, BKG+22, LP05]. **Approximation** [Lar98, KP05]. **approximations** [FVFW21, HHK04, PV01]. **arbitrage** [CDR09]. **arbitrage-free** [CDR09]. **arbitrariness** [Das05]. **Archimedean** [Smi03]. **area** [ACMG+11]. **ARFIMA** [GM04, May07]. **ARIMA** [MCM23]. **ARMA** [KK03, LV22, Med03, NS12, XP98]. **Artificial** [Iga20, LR05, BK03]. **Assessing** [PS09]. **assessment** [ALP+21, Kau00]. **asset** [KRH+09]. **assuming** [Kru21]. **assumption** [Frö07]. **assumptions** [MP23]. **asymmetric** [Ard09, AM07, Kaw07, Kom13]. **asymmetries** [DV07]. **Asymptotic** [BKL08, Cam16, DM04, Gos04, LL23, MP08, PV01, Tak08, Das05, DP06, HH18, OY06]. **asymptotically** [Myn11]. **Asymptotics** [Cav03, YZ13, AD15, LM22, Wri10]. **attitude** [CSY23]. **Attractive** [vdS98]. **auctions** [HK19, Kom13]. **Augmented** [ZW24, AT11, HW07, KW21, Mao16, YC22]. **autocorrelation** [Sun13]. **automatic** [CMKSW01, MFB03]. **Autoregression**

[Xu08, CS07b, EN12, Hua08, KPR17, PA23]. **Autoregressions**  
 [KY21, Pro98, RR14]. **Autoregressive**  
 [Ano21b, CK98, Lar98, BW02, DO04, DLS09, EN09, GM00, HH00, JL01,  
 JS04, KMW02, LMNS21, NV02, PP04, San08, ST06, WL13]. **average**  
 [DHM23, HM09, KW21, SZW10, SC21]. **average-augmented** [KW21].  
**averages** [MW23]. **Averaging** [KY21, KP04, LS21, LO13, LK16, ZZMZ21].  
**away** [BM17].

**B** [PY11]. **back** [PT11]. **Backfitting** [LMP14]. **backward** [Eve13]. **band**  
 [NF11, YP13]. **bandits** [KT23]. **bandwidth** [CCF20]. **bank** [Büt99, CSY23].  
**based** [AD13, AH21c, AS22, Ble15, BB11, Dah02, Das05, DM14, DFGK98,  
 EKS08, FZ14, GOS06, HH18, HC19, Ioa05, JK15, Kal12, Kaw07, KM04,  
 Kna22, KY15, LLL01, MS98, PR16, SY22, Sør00, Tse02, ÖD11]. **basis**  
 [BK03]. **Bayesian** [Mar12, Ard09, BL98b, BR07, DV07, GY22, GFCK09,  
 Kau00, KWTZ18, KP04, Koo10, MNT03, MY00, MFB03]. **BCG** [BP21].  
**bedtime** [LPR17]. **Behaviour** [LN00, Fan06, Gre04, Juh05, LN99, Sen03].  
**BEKK** [PR14]. **better** [CCGV22]. **Between**  
 [Sen98, BK19, GL21, HK01, fLY20]. **Beyond** [vKR18]. **bias**  
 [AD15, BKOv20, CCF20, GvV20, HHK04, HB20, PUY08]. **bias-adjusted**  
 [PUY08]. **bias-corrected** [CCF20, HB20]. **biased** [vBRV24]. **Bimodal**  
 [FHP10]. **binarised** [AH21c]. **Binary** [CL21, BK13b, Ble15, Cha17, CR14,  
 CS22, FJ19, Frö06, HMY11, HdP21, JM17, JPX16, MZ18, RVH05, Tho06].  
**binary-choice** [CS22, Tho06]. **bivariate** [CLTZ04]. **block**  
 [Ioa05, MTV17, PP02]. **block-wise** [MTV17]. **Blockwise** [Bra09]. **BLP**  
 [GMMS19]. **BLP-2LASSO** [GMMS19]. **Blue** [Iga20]. **Bonanza** [Iga20].  
**Bootstrap** [DM08, MP05, BZ18, CO12, Cam16, Du16, HB20, HH18, Ino06,  
 Ioa05, Kap08, MW18, PP02, Tch15]. **Bootstrapping** [Xu08]. **both** [GS13].  
**boundary** [NR24]. **Bounding** [Sto22]. **Bounds**  
 [AC02, BK22, BH07a, Gar20, Lec99]. **Box** [Shi08]. **Break**  
 [Yan12, BCCW08, iSS06, Cho03, HK01, KY15, LN00, Yan02, ZSS20].  
**break-point** [BCCW08, Cho03]. **Breakdown** [CO12]. **Breaking** [iSDLB05].  
**breaks** [GM04, HLRZ22, Ioa05, JMN00, Kim14, Pit04]. **bridge** [FS04]. **brief**  
 [CK16]. **Bubble** [WY23]. **bubbles** [BCK20, EN12]. **BUGS** [MY00].  
**business** [VST03, Kau00].

**C** [PY11]. **capita** [iSDLB05]. **capital** [Büt99]. **care** [DT06]. **Carlo**  
 [KLS21, Par02, SHD99]. **case** [BKL08, CCGV22, Cho20, DSBG22, PP04].  
**Causal** [FHL<sup>+</sup>22, AI22, BN24, HS04, KLS21, SC21]. **Causality** [Haf09].  
**cautions** [BMO04]. **CCE** [MW23, Wes18, WK22]. **censored**  
 [Bri11, HS18, LG21, ZL15]. **censoring** [BTV24]. **Central** [DSW18]. **Change**  
 [AHHK06, BHKY17, BP03, DW19, DP06, VST03, KN20, Kri12, LKSN03,  
 LR06, RWW23, Xu15, vBRV24]. **Change-point** [AHHK06]. **changes**  
 [Hog17, YP13]. **changing** [WX18]. **characteristics** [KjL03, SS24]. **Chetan**  
 [Gör12]. **China** [MW08]. **Choice** [Abb23b, BK13b, BC10, CCF20, CS22,

GMMS19, HMY11, KR03, MZ18, Tho06, ZfL04]. **Choosing** [MP23]. **class** [AD15, DV07, FK21, JP22]. **classes** [Cam16]. **classification** [CL21]. **Cliff** [MP11]. **climate** [KN20]. **Clive** [Osb12]. **closed** [Han05]. **closed-form** [Han05]. **clusters** [MW18]. **co** [GS13]. **co-trending** [GS13]. **Coefficient** [XP98, Che19, GL21, Juh05, LMP14, LCG11, RPS14, ZLS23]. **coefficients** [CR14, DHK23, Zam02]. **coexplosive** [EN12]. **COGARCH** [HKLZ07]. **coherency** [BK19]. **Cointegrated** [BL98a, CL22, CPP01, HJ99, JS04, Nie08, Pét00, PS01]. **cointegrating** [CS04, DLS09, HP04, LST01, Mad05, RG06]. **Cointegration** [Cha11, JMN00, Nie04a, RM99, BiS13, EM02, HKR15, JLLN08, Kon03, KNR11, LLL01, NF11, ÖD11, PP04, PR16, Qu07]. **collection** [CLW20]. **collinear** [Myn11]. **collinearity** [MJ19]. **combination** [DSBG22]. **Combining** [MCM23]. **commodity** [CL22]. **Common** [Kim14, BiS13, HLRZ22, ZSP12, ZSS20]. **comparative** [BSJ02, Tak08]. **Comparing** [KZ23, KN20, TW19]. **Comparison** [CK98, DP06, Joc13, Mad10, Pal22, PP04]. **competing** [CCG07]. **Complete** [LS21]. **complex** [ZW24]. **complier** [SS24]. **component** [BT02, BSJ02, Cho23]. **components** [BT02, HK00, NV02, Smi08a]. **composite** [JJS14]. **compromised** [HK21]. **computation** [MFB03, ST21]. **Computationally** [vdS98, GL07]. **Computing** [DHS21]. **concave** [LY20]. **concentration** [PS09]. **condition** [DSW18, PV01]. **Conditional** [NT09, AS22, AM07, BR07, Ber22, Bra12, CLW15, CHS09, DSW18, Frö07, FHP21, GK18, GM00, GL07, Hsu17, HS17, JL01, KMW02, KN08, Mof01, SC21, Tse02, Zha13]. **Conditionally** [Sen98]. **Conditions** [SHD99, Bra09, HLT08, fLY20, Pal22, YZ13]. **Conference** [Abb23b, Abb24b, Abb24c, Ano19, Ano21c, Ano23, FS09, PS16, PS11a, Smi15, Smi16, Smi17, Smi18]. **Confidence** [DM14, KY15, Gos04, HB20]. **consequences** [DO04]. **Consistency** [DD02, BCCW08, Cho03]. **Consistent** [GS13, Hsu17, Tho06]. **constancy** [HJ99]. **Constant** [NT09, DW19, JS04]. **constrained** [DHS21]. **constraints** [Sca16]. **Constructing** [NS24]. **Constructive** [CE99]. **consumer** [CE99, Van10]. **consumption** [EJN02]. **contagiousness** [Han22]. **Continuous** [CDF98, EKS08, Lec99, PY11, YP01, YLW23]. **continuous-time** [EKS08]. **contract** [GvV20]. **contrasts** [IRS20b]. **contribution** [Han99a]. **contributions** [Phi15]. **Control** [CDF98, BF19, CLW20, GY22]. **Controlling** [GO00, GL07, GS18]. **controls** [Joc13]. **conventional** [Wri10]. **Convergence** [MW08, Ble15, SHD99, iK07]. **convex** [GY22, Kuo08]. **convexity** [Sca16]. **cooperation** [ALK23]. **copula** [CLTZ04]. **copulas** [JM05, Smi03]. **corrected** [CCF20, HB20]. **correction** [AD15, BR04, CM24, DRB07, EM02, KMT03, LP09]. **correction-volatility** [LP09]. **correlated** [AH21a, BiS13, BKL08, MPP14, PP04, Xu14]. **Correlation** [NT09, AHL24, DW19, GL21, ST21]. **Corrigendum** [Ano05, ÖD11, PY11]. **cost** [Fan06]. **count** [AT04, Kim20]. **counted** [CLTZ04]. **counterfactual** [MCM23]. **countries** [CMKSW01]. **country**

[Kon03]. **Counts** [RVH05, CLTZ04]. **Course** [Koo10]. **CoV** [BCMM23, DSBG22, Han22]. **covariance** [ADXBA21, All07, DUM24, FLL16, MP05, WZQ07, ZZMZ21]. **covariate** [CL21, YZLC21]. **covariate-dependent** [YZLC21]. **Covariates** [BLV08, BF19, DHB12, GMMS19, HH10, JW19, KR23]. **COVID** [ABT24, BP21, BM22, CCGV22, Cho20, Kor22, Sto22, Bil22]. **COVID-19** [ABT24, BP21, BM22, CCGV22, Cho20, Kor22, Sto22, Bil22]. **Cox** [BM06, Shi08]. **crash** [Sen03]. **crashes** [BCK20]. **criteria** [MW23]. **criterion** [AT11, Ble15, HP04]. **criterion-function-based** [Ble15]. **Critical** [BP03, San08, WZO06]. **Cross** [OLL06, Wil11, CPT11, HKR15, HLRZ22, Hua08, Kap08, KW21, Mad05, Mao16, PUY08, PS03, SR09, DHT09, SRPR22]. **cross-dependent** [HLRZ22]. **cross-section** [CPT11, HKR15, KW21, PUY08]. **cross-sectional** [Hua08, Kap08, Mao16, SR09, DHT09, SRPR22]. **Cross-validation** [OLL06]. **curve** [DF99]. **curved** [BC14]. **curves** [BHKY17, KR13]. **cycle** [VST03]. **cycles** [Kau00, OTP04, Rün04]. **cyclical** [BK19].

**D** [HK99]. **Dag** [Osb12]. **Danish** [Nie08]. **Data** [GT99, Han99b, HP99a, Abr13, AH21a, AYZ14, AT04, AS19, AB16, AI22, BFK11, BMO04, BG19, BW02, BC07, BRS16, BW10, CE99, Can11, CLW20, Cha17, Che19, CH21, CNSY22, DD12, DSBG22, DRB07, Eve13, GvV20, Had00, HL05a, HMY11, HdP21, HS18, Joc14, Kap08, KZ23, Kim14, Kim20, fLY20, LG21, LCG11, LPR17, Mad10, OY20, PR16, Rod02, RPS14, San08, SRPR22, Tho06, WL13, WC20, Woo23, ZSP12, ZW24, Han99a, HK99, Wil11]. **date** [KY15]. **Dave** [Gör12]. **David** [Gör12]. **Davidson** [Sch12a]. **day** [AM07]. **days** [CG05]. **Dealing** [KK11]. **Debiased** [CNS22, SC21, Cha20, CCD<sup>+</sup>18, LZZ21]. **decision** [HK21]. **decision-making** [HK21]. **decisions** [LPR17]. **decomposition** [CL22]. **deep** [KN20, Iga20]. **Defaults** [BLV08]. **defiers** [DHM23]. **Degrees** [KP98]. **DeJong** [Gör12]. **Delta** [Han22]. **demand** [Agu23, DHK23, Nie08, Pét00]. **Denis** [Abb23a, Abb24a, Abb22, Ano11a]. **densities** [BH07b, LW17, WS05, iK07]. **density** [JK10, Tak08, YLW23, iK07]. **dependence** [BY13, BK19, BB11, CJKL17, CPT11, HKR15, Hal08, Hua08, OTP04, PS03, SR09, DHT09, SRPR22]. **Dependent** [MS98, Sil11, BKOv20, Frö06, Gre04, HLRZ22, LK05, LX17, LL24, Mag10, Smi08a, WH07, WL13, YZLC21]. **derivative** [AN08, SZW10]. **derivatives** [HM09]. **Designed** [BKG<sup>+</sup>22]. **designs** [CCF20, HB20, KR23, SY22]. **Detecting** [HLRZ22]. **detection** [Kri12]. **Determination** [HP04, Kon03]. **Determining** [FT00, LP09, ST06]. **deterministic** [AT18, DLS09, GS13, JMN00, NV02]. **deterministically** [CPP01]. **detrended** [PR16]. **developments** [Rob10]. **deviations** [Ots11]. **diagnostic** [MV07]. **diagnostics** [Tse02]. **Dickey** [LN99, LN00, LV06, Sen03]. **difference** [Cha20, CH01, LKSN03, LP05, OM22, Woo23, Ano23]. **difference-in-differences** [Cha20, Woo23, Ano23]. **difference-stationarity**

[LKSN03]. **difference-stationary** [CH01]. **differences** [CLTZ04, Cha20, GK18, Woo23, Yan12, dCD23, Ano23]. **differences-in-differences** [dCD23]. **differencing** [FT00, Joc14, KT24]. **different** [AS19, Mad10]. **differentiable** [LHK15]. **differential** [Nic02]. **differentiated** [Agu23, DHK23]. **differentiation** [MFB03]. **diffusion** [SHD99]. **diffusions** [Hua11]. **Dijk** [Mar12]. **dimension** [HL05a, Mad10]. **Dimensional** [PS16, HLRZ22, JW12, KR23, PA23, SHR14, UT19, ZZMZ21]. **dimensions** [BC14]. **Direct** [RPS14]. **Dirichlet** [GL07]. **Dirichlet-multinomial** [GL07]. **disaggregated** [ABS03]. **disaggregation** [MS05b, Pro06]. **discontinuity** [CCF20, HB20, KR23]. **discontinuous** [BR04]. **discovery** [GS18]. **Discrete** [Abb23b, JPX12, KR03, ALK23, BC10, GMMS19, LK05, Xu14, ZfL04]. **discretely** [Hua11]. **discussants** [HP99b]. **Discussion** [Han99a, Han99b, Sch12a, GT99]. **Disentangling** [BCMM23]. **dissimilarity** [ABDW15]. **distance** [KS10, May07, Win19]. **distancing** [Bil22]. **Distinguishing** [HK01, PST08, CM07]. **distributed** [PP04]. **Distribution** [ABS03, DGSS22, Lar98, Dan05, Die01, Geo07, HL00, LR06, Mag02, OY06]. **Distributional** [JP22, ALP<sup>+</sup>21]. **Distributions** [EM02, LC08, KRH<sup>+</sup>09, Sch12b, WW19]. **Disturbance** [KP98]. **disturbances** [KK05]. **do** [Ros21]. **dominance** [LPW14]. **dominances** [BLLW11]. **Donald** [Sch12a]. **Double** [Cha20, CCD<sup>+</sup>18, Kna22, LZZ21, SS24, BHL22, FHL<sup>+</sup>22]. **Double/debiased** [Cha20, CCD<sup>+</sup>18, LZZ21]. **Doubly** [AI22]. **drawn** [LR06]. **drift** [EKS08]. **driven** [Ver11]. **DSGE** [CDH<sup>+</sup>21]. **DTARCH** [HJ05, JJS14]. **due** [KP01b]. **dummies** [KjL03]. **dummy** [MZ18, vGS02]. **duration** [DGSS22, GM00, KN08, OTP04]. **durations** [Bri11]. **Durbin** [KK05]. **during** [CCGV22, Cho20]. **Dynamic** [Abb23b, Agu23, Fan06, KP98, PS03, Pro06, Aba23, BiS13, BH16, BHL22, BCMM23, Bra09, BH07a, BC10, BW10, CL22, sCK10, CK12, CSY23, Dem02, Eve13, HW07, HS18, Isk10, JK15, Kau00, Khe15, KP05, KP04, Kru21, fLY20, LG21, OP23, PP04, Qu07, QWfL16, RV02, SR09, SHR14, ZfL04]. **dynamics** [DMN20, HP10, HH00, MN11, OY20].

**early** [Sto22]. **earnings** [AH04, Ulr08]. **earnings-equation** [AH04]. **East** [Lec99]. **EC** [AM01]. **ECF** [JK10]. **Echelon** [BL98a]. **Echelon-form** [BL98a]. **Econometric** [BJN03, BU09, CPP01, CK16, KN20, Wil11]. **Econometrics** [AdP17, Abb22, Abb23a, Abb23b, Abb24a, Ano10, Ano11a, Ano11b, Ano12b, Ano13, Ano14, Ano15, Ano16, Ano17, Ano18, Ano19, BT13, CLLT14, CD09, FS09, GM98, HS98, Mar13, NS01, ÖD11, PY11, Smi08b, Smi15, Smi16, Smi17, AM02, Gal17, IRS20b, Phi15, Sen09, Mar12, Sil11]. **Economic** [Abb23b, Abb24b, Abb24c, Ano19, Ano21c, Ano23, EM98, FS09, Gia15, HS98, MW08, Osb12, PS16, PS11a, Ros16, Smi08b, Smi15, Smi16, Smi17, Smi18, BK19, CMKSW01, KP01b, MNT03, NS24, OTP04]. **Economy** [XP98]. **Ed** [Sil11, Wil11]. **Edgeworth** [HV16]. **edited** [Mar12]. **Editorial**

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**J** [HK99, ÖD11, Osb12, PY11]. **jackknife** [CD22]. **jae** [Sil11]. **Jeffrey** [Wil11]. **JIVE** [DM07]. **job** [KP01a]. **Joel** [CLLT14]. **John** [Mar12]. **Joint** [iSS06, KK11]. **Journal** [HS98, ÖD11, PY11, Smi08b, Ano10, Ano11b, Ano12b, Ano13, Ano14, Ano15, Ano16, Ano17, Ano18, CD09]. **jumps** [LL24, Rag05].

**K-nearest-neighbour** [LG08]. **Kalman** [Lin05, MFB03]. **Kernel** [OY20, DD02]. **kernels** [BNHLS09]. **Kingdom** [Frö07]. **kink** [YZLC21]. **known** [Dan05, Mag02]. **Koop** [Mar12]. **KPSS** [HL00]. **Kronecker** [BL98a]. **kurtosis** [BU09, Wil09].

**L** [CLLT14]. **labour** [HP10]. **Lag** [HW07, Yan02, PP04]. **Lag-augmented** [HW07]. **Lagrange** [BRS16, RR14]. **land** [GvV20]. **land-lease-contract** [GvV20]. **Large** [BM22, GH21, Ots11, PS16, CPT11, CSY23, DUM24, FLL16, FP12, Kim14, LX17]. **Large-scale** [BM22]. **Larsson** [ÖD11]. **LATE** [DHM23]. **latent** [Che19, CK12, HM13, Isk10, KZ23, LNN09]. **leading** [CMKSW01]. **learned** [Ros21]. **learning** [BN24, BHL22, Cha20, CCD<sup>+</sup>18, CNS22, FHL<sup>+</sup>22, IRS20b, KLS21, Kna22, LZZ21, NSS22, SC21]. **learning-based** [Kna22]. **lease** [GvV20]. **Least** [Pit04, PS17, HW07, KP05, Kuo08, NF11, PR16, WZQ07, Win19]. **Least-squares** [PS17, KP05, PR16]. **Lecture** [Abb24b]. **Lee** [Sil11]. **length** [Yan02]. **lessons** [Gia15]. **level** [Psa01, QP13]. **levels** [GO00, Yan12]. **leverage** [AM09]. **Lévy** [Ver11]. **Lévy-driven** [Ver11]. **Likelihood** [JK15, Kam98, LLL01, MS98, Ver11, BKG<sup>+</sup>22, Ber22, Bra02, Bra09, Bra12, Cam16, Dah02, DT06, Gre04, Hua11, Kaw07, Kru21, LL23, LP05, Ma17, MT99, Nic02, NR24, Ots11, Zam02, ÖD11]. **Likelihood-based** [JK15, LLL01, ÖD11]. **likelihoods** [FS04]. **limit** [CG05, DSW18]. **limit-hitting** [CG05]. **Limited** [MS98, Sil11, Gre04, HLL20, Mag10, WH07]. **Limiting** [Sen03, Die01]. **limits** [CG05]. **Linear** [DFGK98, AS11, AH21a, AYZ14, AS22, AHHK06, BKL08, BY13, BR04, Bra02, Bra09, BH07a, CM07, CNSY22, DD02, DM08, DP06, Esc18, FJV12, GO00, GOS06, GS13, HH00, JW12, JS04, Kri17, KNR11, LS05, LZZ21, TD14, Tho06, YP13, ZL15]. **Linearity** [Kil04, CS04, Dah02, HL07, San08]. **linkages** [CIM<sup>+</sup>20]. **linked** [DMN20]. **liquidity** [Büt99]. **liquidity-insuring** [Büt99]. **literature** [Gia15]. **lives** [CCGV22]. **LM** [BY13, PUY08, Rod02, YT08, YV11]. **LM-type** [YV11]. **Local** [BK13b, MV07, CNS22, DHM23, GT99, HM09, KT24, MP08]. **location** [PS11b]. **lockdown** [CCGV22]. **lockdowns** [Bil22]. **log** [AN08, LY20]. **log-concave** [LY20]. **logistic** [CJP12, LZZ21]. **logit** [ADXBA21, GL07]. **Long** [Ros07, CJKL17, CS07b, DM04, PST08]. **long-memory** [DM04]. **long-run** [CJKL17]. **look** [DHM23]. **Looking** [GL09, Fan06]. **Lorenz** [DF99]. **Löthgren** [ÖD11]. **Low** [FVFW21].

**Low-rank** [FVFW21]. **LSTUR** [GL21]. **Lyhagen** [ÖD11].

**M** [ÖD11, Wil11]. **Machine** [IRS20b, KLS21, BN24, BHL22, Cha20, CCD<sup>+</sup>18, CNS22, FHL<sup>+</sup>22, Kna22, LZZ21, NSS22, SC21].

**Macroeconometrics** [Ano21c, Gör12]. **macroeconomic** [BMO04, HLN01, UT19]. **magnitude** [PS09]. **making** [HK21]. **Malinvaud** [Phi15]. **many** [Ana13, CD22, Kap08, LS21, MS24]. **marginal** [FS04].

**market** [BH16, HP10, LL24, MN11]. **Markov** [Ard09, BLV08, BPR10, Cav03, CK98, EKS08, FS04, JK10, Kan14, Kau00, Psa01, TK04].

**Markov-switching** [Ard09, CK98]. **Markowitz** [BLLW11]. **Matching** [KT23, Smi17, Frö07]. **matrices**

[Aba23, AHL24, DUM24, FLL16, MP05, ZZMZ21]. **matrix**

[All07, Mag07, PA23]. **matters** [All07]. **Maximization** [FPR15, KR03].

**Maximum** [CLS14, Kam98, LST01, Zam02, BKG<sup>+</sup>22, GY22, Gre04, Hua11, Kaw07, Kru21, LL23, LP05, MT99, ST21, WS05]. **MCMC** [Rag05]. **Mean**

[SS06, AT18, Dan05, Dem02, Eve13, KJL03, Kru21, LR05, Mag02, Pit04, Sen09, Yan02, YV11]. **mean-independence** [KJL03]. **mean-variance**

[Sen09]. **means** [HLRZ22]. **measure** [BK19, DG19]. **Measurement**

[JM05, ABS03, AH21b, DHB12, HSW15, JK15, LQT24]. **measures**

[BCMM23, DSW18, Sch12b, Ver11]. **Measuring** [Kau00]. **mediation**

[FHL<sup>+</sup>22]. **memory** [DM04, PST08]. **Method**

[HKLZ07, vdS98, AHL24, BF19, GY22, HK01, MP05, Ots11, PS07].

**methodology** [CH02]. **Methods** [GM98, Sil11, AD13, BMO04, DHB12, Gal17, GS18, Kau00, KN08, Pro06, Rag05, Ulr08, Koo10]. **Micro** [Sil11].

**Micro-Econometrics** [Sil11]. **microeconometrics** [Rob10].

**microstructure** [LL24]. **Migration** [Gar20]. **minimal** [Aba23]. **minimax**

[HIN22]. **minimisation** [CL21]. **Minimum** [May07, KS10, Win19]. **mining**

[CE99, GT99, Han99a, Han99b, HK99, HP99a]. **Misclassification** [CS22].

**Misclassification-robust** [CS22]. **mismeasured** [CLTZ04]. **missing**

[WL13]. **missingness** [BKOv20]. **Misspecification**

[Kal12, PT11, Pit04, WZQ07]. **misspecified** [BMRSEA21]. **mixed**

[BR07, Bri11, DUM24, GH21, MT99]. **mixed-frequency** [GH21].

**mixed-Poisson** [MT99]. **mixture**

[ADXBA21, Ada16, AT04, FS04, Geo07, Kaw07, Sil03].

**mixture-distribution** [Geo07]. **mixtures** [CK16]. **mobility** [Ulr08]. **mode**

[Kri17]. **Model** [HS17, LK16, RV02, Smi18, ZLS23, ZZMZ21, Abr99, AH04,

AS19, Ard09, BCCW08, BT02, BSJ02, BKL08, BFK11, BR07, BPR10, BM06,

BFHM08, BCMM23, BC07, Bri11, CS07a, CSW22, CR14, sCK10, Cho06,

CDR09, CM24, DT06, Dem02, DG11, Gar20, Geo07, GM00, GT99, GFCK09,

HZ12, HKLZ07, HK21, HH10, Isk10, JLLN08, JL01, JW12, JPX16, KK03,

Kau00, KK11, KN08, KP04, KNR11, LP09, LO13, LPR17, LZZ21, LR05,

MP11, NT09, NR24, PR14, PV01, Pét00, PS01, PS09, PS07, QP13, QWfL16,

Sen03, Shi08, ST06, Tfl14, TK04, VDP03, Wil09, YZLC21, Zam02, Zha13].

**Model-selection** [HS17]. **modeling** [CE99, SHD99]. **Modelling**

[BLV08, CLTZ04, CH02, DV07, Rün04, Smi03, HJ05, Osb12]. **Models**  
 [BLV08, BL98a, BL98b, CDF98, CK98, Kam98, KP98, Lar98, Mon98, PS16, PS11a, Sen98, XP98, Aba23, ADXBA21, AS11, AH21a, Ada16, AN08, AYZ14, AT04, AT11, AS22, AI22, AM07, AHHK06, BHKY17, BH16, BR04, Ber22, BK13b, Ble15, BW02, BM17, Bra02, Bra09, Bra12, BRS16, BC10, BW10, CDH<sup>+</sup>21, CLTZ04, CL22, CPP01, Cha20, Cha17, CGLL15, Che19, CH21, CM18, sCK10, Cho23, CHS09, CS22, CH01, CK16, CK12, CNSY22, DSW18, DV07, DHS21, DHK23, DRB07, EKS08, Esc18, Eve13, Fan06, FVFW21, FP12, FF10, FJV12, FJ19, FK21, FS04, FHP21, GM04, GMMS19, GO00, GOS06, Gre04, GL07, Hag14, HJ99, HK00, HS04, HM13, HM09, HMY11, HdP21, HW07, HK01, HS17, HSW15, HS18, HWY08, HJ05, JK10, JJS14, Joc14].  
**models**  
 [JM17, JS04, Juh05, JPX12, Kan14, KS06, Kaw07, KL09, Khe15, Kim20, KP05, KT24, KMWV02, KS10, KP01a, KP04, KSD99, Kru21, LS05, fLLL10, fLY20, LG21, LCG11, LL23, LY20, LMW20, LM22, LV22, LMNS21, Mad10, Mag10, MP23, McK01, MCM23, MY00, MS05b, MZ18, MT99, NS12, NSS22, Nie04b, Nie08, Oom99, PY11, PT11, PS17, Rag05, RM99, RV02, RPS14, San08, Sil03, Smi08a, SHR14, TD14, Tho06, Tse02, Tug21, Ver11, WH07, WL13, WC20, YP13, Yan02, YZ23, YP01, YLW23, ZfL04, ZSP12, ZL15, Ano21b].  
**moderate** [GSW19]. **modified** [NF11]. **Moment** [EKS08, KP05, AS22, Ber22, Bra09, Bra12, DHS21, HKLZ07, HS17, Ino06, Mof01, PT11].  
**moment-based** [AS22]. **Moments**  
 [DM07, Dem02, KK03, Sil11, vdS98, CK12, Ots11]. **monetary** [Ros21].  
**money** [Nie08, Pét00]. **monitoring** [AHHK06]. **monopolist** [Koe20].  
**monotonic** [GM00]. **monotonicity** [HM09]. **Monte** [KLS21, Par02, SHD99].  
**mortality** [ABT24]. **MSE** [HHK04]. **Multi** [KRH<sup>+</sup>09]. **Multi-tail**  
 [KRH<sup>+</sup>09]. **multilateral** [ALP<sup>+</sup>21]. **Multilayer** [CIM<sup>+</sup>20]. **Multinomial**  
 [Bre02, GL07]. **Multiple** [Cha17, BP03, BCCW08, TW19, YP13].  
**multiple-break** [BCCW08]. **multiplicative** [CSW22, YZ23]. **multiplicity**  
 [OP23]. **multiplier** [BRS16, RR14]. **Multivariate** [AM09, PR14, AT04, DV07, DM04, Geo07, Haf09, JLLN08, LP09, MS05b, MT99, Nie04b, VDP03].  
**My** [BM17]. **Myoung** [Sil11]. **Myoung-jae** [Sil11].  
**N** [Gör12]. **narrow** [NF11]. **narrow-band** [NF11]. **NASDAQ** [QP13].  
**natural** [BP21]. **Near** [KY21, Gos04, Mag07, PV01]. **near-integrated**  
 [Gos04, PV01]. **nearest** [LG08, OLL06]. **nearest-neighbour** [OLL06].  
**nearly** [CJKL17]. **neglected** [BK03]. **neighbour** [LG08, OLL06]. **Nelson**  
 [CDR09]. **Nelson-Siegel** [CDR09]. **nested** [KMT03]. **network**  
 [BK03, CIM<sup>+</sup>20, KN20, fLLL10, LX17, LPR17, ZZMZ21]. **Networks**  
 [AdP17, ABHK17, LQT24, MTV17, Ros17]. **Neumann** [HP04]. **neural**  
 [BK03, KN20]. **neutral** [BH07b]. **never** [DHM23]. **news** [AM09]. **NIG**  
 [JL01, Wil09]. **NLLS** [BK13b]. **noise** [LL24]. **Non**  
 [AM07, Ble15, Bri11, CJP12, Frö06, GK18, GM00, HZ12, HMY11, Kas15, KWTZ18, Kri12, LS05, LCG11, LNN09, Mar13, PS11b, Van10, Xu08, AH21a,

BT02, BKL08, BR04, BZ18, Bra09, BH07a, CS07a, CM07, CK12, DSW18, DT06, FP12, FF10, GW12, GS13, HP04, HM09, Joc13, KS10, LHK15, LG08, May07, NS12, OLL06, PV01, RG06, SHR14, Spe09, Tak08, Xu15]. **non-affine** [FP12]. **non-differentiable** [LHK15]. **Non-linear** [LS05, AH21a, BR04, Bra09, BH07a, CM07, GS13]. **Non-monotonic** [GM00]. **non-normal** [DT06]. **non-orthogonal** [BT02]. **Non-Parametric** [Mar13, Bri11, Frö06, GK18, HMY11, Kas15, KWTZ18, Kri12, LCG11, LNN09, PS11b, Van10, CK12, DSW18, FF10, GW12, HZ12, Joc13, LG08, OLL06, Spe09, Tak08]. **non-separable** [HM09, KS10]. **Non-standard** [Ble15, NS12]. **Non-stationary** [CJP12, HZ12, Xu08, BKL08, BZ18, HP04, May07, RG06, SHR14, Xu15]. **Non-trading** [AM07]. **non-zero** [CS07a, PV01]. **nonfundamental** [LV22]. **Nonlinear** [AB16, CPP01, Osb12, BMRSEA21, Hag14, Khe15, Ma17, NSS22, RV02, Woo23]. **nonlinearity** [BK03, KP01b]. **Nonparametric** [BK22, CJKL17, CLW15, Du16, DHK23, Lec99, SRPR22, ALK23, Cam16, CSW22, FHP21, JPX16, Kuo08, Sca16, WW19, ZLS23]. **nonparametrically** [CLS14]. **nonpharmaceutical** [Cho20]. **nonseparable** [FVFW21, Kim20]. **nonsmooth** [HIN22]. **nonstationary** [CGLL15, CSW22, LV22, WC20]. **norm** [CM18]. **normal** [Dan05, DT06, Mag02]. **Normality** [DFGK98]. **Norwegian** [Akr04, EJN02]. **Notation** [AM02]. **note** [JM17, Sil03, Spe09]. **Novel** [HKR15]. **nuisance** [AC02, Bre02, ZW24]. **null** [LN00, LKSN03]. **number** [Kas15, LP09, ST06]. **Numerical** [Kaw07].

**observation** [HL05b, HH10, LR06]. **observations** [Nie08]. **observed** [Abr99, Hua11]. **obtaining** [HB20]. **occur** [GM04]. **OECD** [AM01]. **Oil** [Akr04, CIM<sup>+</sup>20]. **older** [HP10]. **OLS** [PP04]. **Omicron** [Han22]. **one** [Ada16, GS18]. **one-sided** [GS18]. **Online** [CDH<sup>+</sup>21]. **only** [AC02]. **Optimal** [CCF20, CLW20, HIN22, JW19, LV06, BT02, Büt99, Gal17, KY15, MPP14, WZO06]. **optimality** [KP01a]. **optimization** [DHS21]. **option** [BH07b, FP12]. **options** [FP12]. **Oracle** [GS18]. **Ord** [MP11]. **Order** [XP98, AD15, DMN20, FT00, HHK04, Ma17, Tfl14]. **ordered** [KL09, LK05]. **orderings** [DF99]. **ordinal** [KZ23]. **Orthogonal** [Eve13, BT02, NSS22]. **orthonormal** [Sun13]. **other** [SC21]. **our** [HP99b]. **outbreak** [CCGV22, Cho20]. **outcome** [DT06, HdP21, MP23]. **outcomes** [CLTZ04, CR14, MCM23, Xu21]. **outliers** [Geo07, Nie04a]. **outsourcing** [BKOV20]. **overdispersion** [GL07]. **overidentifying** [CD22]. **overlap** [HLL20]. **overview** [FLL16]. **Oxford** [Mar12].

**P** [PY11]. **Pairwise** [Joc13, Mao16]. **Pairwise-comparison** [Joc13]. **pandemic** [Kor22]. **Panel** [Hua08, DHT09, Tug21, Wil11, YZLC21, Abr13, AH21a, AYZ14, AS19, AB16, AI22, BiS13, BKL08, BFK11, BY13, BMO04, BG19, BW02, BC07, BRS16, BW10, Can11, Cha17, Che19, CH21, CNSY22, DD12, DRB07, Eve13, FVFW21, FP12, FJ19, Had00, HL05a, HKR15, HLN01, HMY11, HdP21, HS18, JLLN08, Joc14, JM17, JW19, Kap08, Kim14,

Kru21, fLY20, LCG11, Mad10, MPP14, MP11, OY20, ÖD11, PS03, Qwfl16, RPS14, SR09, SRPR22, Tho06, WC20, Woo23, Zfl04, ZSP12, vBRV24].

**panels** [iSDLB05, CPT11, CSY23, HLRZ22, LLL01, McK01, MP08, SS06, Wes18, WK22, ZSS20]. **parameter** [Dem02, GH21, HJ99, KK11, LX12, LP05, NR24, PS09, RWW23].

**parameters** [AC02, Bre02, CCD<sup>+</sup>18, CNS22, Kan14, NR24, SS24, TD14].

**Parametric** [Mar13, BK13b, Bri11, Cho23, CK12, DSW18, DG11, Emv20b, FF10, Frö06, GK18, GW12, HZ12, HMY11, HS18, Joc13, Kas15, KWTZ18, KS10, Kri12, LG08, LCG11, LNN09, OLL06, PS11b, RPS14, SS24, SRPR22, SHR14, Spe09, Tak08, Ulr08, Van10, YLW23, ZSP12, Zha13, Emv20a].

**parsimonious** [GH21]. **Partial** [AH21a, Kim20, Kom13, LWJX24].

**Partially** [AS22, WS05, AS11, AYZ14, FJV12, HP04, LZZ21, ZL15].

**participation** [KT18]. **parts** [FPR15]. **patterns** [VST03]. **PcGets** [Bår01].

**Peer** [LPR17, DDF09, LX17, Ros17]. **penalised** [CL21]. **Penalized** [NR24, UT19]. **percentile** [MP05]. **Perez** [GT99, Han99a, HK99].

**Performance** [CK98, DHT09, Tak08]. **Periodic** [Pro98, DO04]. **periods** [HS18]. **Permanent** [CL22]. **Permanent-Transitory** [CL22]. **Perron** [LN99]. **persistence** [LKSN03]. **persistent** [BK13a, LS05, San08].

**Perspectives** [PS11a]. **phase** [Rün04]. **Phillips** [LN99]. **Phillips-Perron** [LN99]. **piecewise** [KNR11]. **plausibly** [vKR18]. **Ploberger** [NS12]. **Point** [MPP14, AHHK06, BCCW08, BHKY17, CO12, Cho03, Yan12].

**Point-optimal** [MPP14]. **pointwise** [CHS09]. **Poisson** [MT99]. **policy** [ABT24, Kor22, MCM23, Ros21]. **polynomial** [Cho06, WY23]. **pooled** [MP08]. **Pooling** [HC04]. **population** [HLL20, Xu21]. **populations** [YLW23]. **Portfolio** [BLV08, LPW14]. **posedness** [Sca16]. **possibly** [LHK15]. **Posterior** [BC14]. **posteriors** [GY22]. **posteriors** [IMY24].

**Potential** [Xu21, MP23]. **power** [KK05, MP08, Par02]. **PPP** [JLLN08].

**practice** [BNHLS09, FF10]. **pre** [WZO06]. **pre-test** [WZO06]. **precision** [FLL16, PA23]. **Predictability** [KR13]. **predicted** [Spe09]. **predicting** [KN20]. **Prediction** [Sør00, GO00]. **Prediction-based** [Sør00]. **predictive** [LW17, LK16]. **predictors** [AT11]. **preferences** [ABS03, GvV20]. **Prescott** [McE08]. **presence** [Ana13, Dav12, Gre04, Ioa05, JMN00, LG08, LX12, NV02, Nie04a, DHT09, YG02]. **present** [AC02, GvV20, GS13]. **pressure** [LX17]. **prevalence** [Sto22]. **price** [CG05, KR13, KjL03, Kon03, Van10].

**prices** [Akr04, CL22]. **pricing** [FP12]. **principal** [Cho23]. **priors** [IMY24].

**Prize** [Abb23a, Abb24a, Ano11a]. **Prizes** [Abb22]. **Probabilistic** [BCK20].

**probabilities** [LL23]. **probability** [CO12]. **probit** [Bre02, GFCK09, KL09].

**problem** [BW10, Sch12b]. **problems** [FF10, YG02]. **procedure** [Kap08, ST06]. **procedures** [KK11]. **process** [DLS09, EN09, LST01].

**Processes** [LC08, MS98, BK13a, DO04, CM07, DD02, DM04, Emv20b, FT00, Gos04, Haf09, Han05, HP04, Liu09, May07, Emv20a]. **product** [SHD99]. **production** [DSW18, VST03]. **productivity** [BKOV20, Emv20a, Emv20b]. **products** [Agu23, DHK23]. **professional** [BM22]. **programme** [Kna22]. **Progress** [EJN02]. **projected** [Cho23].

**Projection** [BW02, Abr13]. **Propensity** [Frö07]. **properties** [BKL08, LL23]. **proportional** [Bri11, Gør06]. **proposal** [AM02]. **prospect** [BLLW11]. **pseudo** [McK01]. **pseudo-panels** [McK01]. **PULSE** [JP22].

**quadratic** [LWJX24]. **quadrature** [BKG<sup>+</sup>22]. **qualitative** [Tak08]. **quality** [KjL03]. **Quantifying** [Cho20]. **Quantile** [AT11, BK19, HC19, AD13, AGMR23, AB16, BG19, BTV24, Can11, CH21, CG23, FHP21, GK18, JJS14, Kal12, KM04, LMP14, Zha13]. **Quantile-based** [HC19]. **quarterly** [VST03, Rod02]. **Quasi** [Hua11, Cam16, Kru21, NR24]. **quasi-likelihood** [Cam16, NR24]. **Quasi-maximum** [Hua11, Kru21]. **quotes** [BNHLS09].

**R** [ÖD11]. **R.** [Sch12a]. **radial** [BK03]. **random** [AH21a, AHL24, BT02, BKL08, BTV24, BM17, CR14, Dah02, DHK23, GFCK09, KMW02, QP13, Zam02]. **random-coefficients** [CR14]. **randomized** [CLW20, KT18]. **randomly** [WL13]. **range** [Cav01]. **ranges** [GK18]. **Rank** [Abr99, AS11, Pal22, DLS09, FVFW21, GS13, HP04, LST01, RM99, ST21]. **Rank-invariance** [Pal22]. **Rate** [CDF98, DSBG22, GS18, PY11, YP01, iK07]. **rates** [Akr04, Ble15, HIN22, JLLN08]. **ratio** [Cam16, Die01, Ma17, MP08, YLW23]. **rational** [BMRSEA21, BFHM08, EN12, JS04]. **ratios** [FHP10]. **Realized** [BNHLS09, HV16, Med03, Ver11]. **Reconsideration** [BG19]. **reconsidered** [Han99a, Han99b, HK99, HP99a]. **record** [AM01]. **recovering** [BH16]. **recurrent** [LG21]. **reduced** [Kor22]. **Reduction** [CDF98, KMW02]. **redux** [Koe20]. **refinement** [Ma17]. **refinements** [Cam16]. **Reform** [MW08]. **regime** [Cav03, Kan14, KS06, LL23]. **regime-switching** [Cav03, Kan14, LL23]. **regimes** [ST06]. **Regression** [KP98, AD13, AYZ14, AGMR23, AT11, BSJ02, BKL08, BG19, BTV24, BB11, CJKL17, CCF20, Can11, CJP12, CSW22, DGSS22, DMN20, EKS08, Esc18, FJV12, Frö06, GL21, GO00, GOS06, GL07, HB20, HJJX21, JJS14, KM04, KP05, KR23, Kri17, LMP14, LG08, LNN09, LR05, MT99, PS11b, Pro06, Sca16, SRPR22, Tsy23, UT19, WZO06, YZLC21, YZ13, Zha13, ZL15]. **regression-based** [BB11]. **Regressions** [DFGK98, Myn11, AB16, BY13, CH21, CS04, KW21, LK16, Mao16, RG06, YP13, YC22]. **regressor** [LK05, RVH05]. **regressor-dependent** [LK05]. **regressors** [Ana13, BiS13, BKL08, CJKL17, CPP01, CLS14, JPX16, KL09, Kru21, MZ18, Myn11, RM99]. **Regularised** [NSS22, CD22]. **regularized** [CNS22]. **Relation** [Sen98]. **relations** [Mad05]. **Relative** [Han22, Par02]. **reliable** [ABDW15]. **Repeated** [Lin05, KWTZ18]. **Reply** [HP99b]. **Representation** [Kuo08, Aba23, AGMR23, CM24, Han05, Med03]. **representative** [Pét00]. **representers** [CNS22]. **resampling** [AD13]. **Residual** [Ioa05, Tse02]. **Residual-based** [Ioa05, Tse02]. **Residuals** [PR16, BKL08, EN09, Kal12]. **Residuals-based** [PR16]. **Response**



[AH04, BK13a, Ble15, CS07b, Cha17, FJ19, Man13]. **responses**  
 [Gos04, LK05]. **Restricted** [JS04, WZQ07]. **restriction**  
 [Ada16, AH21c, Ber22, HS17, Zha13]. **restrictions** [BMRSEA21, Bra02,  
 Bra12, CD22, FHP21, GY22, LMW20, Ma17, Rea22, Ros17]. **results**  
 [CK16, DCG19, DM04, GOS06, WZO06]. **retirement** [Isk10]. **return**  
 [GL21, QP13]. **returns** [KRH<sup>+</sup>09]. **reunified** [BP21]. **Revealing** [IMY24].  
**Review** [Bär01, Gör12, Koo10, Mar13, Mar12, Oom99, Osb12, Ros16, Sil11,  
 Tay13, Wil11, CK16]. **revisited** [BN24, Pro06]. **rich** [GMMS19]. **Riesz**  
 [CNS22]. **right** [BTV24]. **Risk**  
 [FG03, BH07b, CL21, CSY23, HC19, JM05, Wil09]. **risk-neutral** [BH07b].  
**risks** [CCG07]. **Robust** [AT18, BC07, CLLT14, HJ05, LHK15, AI22, BM06,  
 CCF20, sCK10, CS22, Esc18, HB20, LO13, Mag10, Sun13, TD14].  
**robustness** [JP22, SS24]. **role** [BF19, HLT08]. **Root** [KY21, Lar98, Tay13,  
 XP98, BZ18, iSS06, Cav01, Cav03, CM07, DD12, Die01, HLT08, Ioa05, Juh05,  
 JW19, KS06, KP05, LR06, Mad10, Mag07, MPP14, Psa01, DHT09]. **roots**  
 [HL05b, LWJX24, LV22, MP08, Rod02]. **Roy** [Gar20]. **Roy-model** [Gar20].  
**Royal** [Abb23b, Abb24b, Abb24c, Ano19, Ano21c, Ano23, FS09, HS98, PS16,  
 PS11a, Smi08b, Smi15, Smi16, Smi17, Smi18]. **Rubin** [DM14]. **run** [CJKL17].

**S** [HK99]. **S&ARCH** [JL01]. **S&P** [QP13]. **S**. [Sch12a]. **Sample**  
 [DFGK98, CG23, CSY23, GL21, HK21, HL00, KK05, KT24, DHT09, Smi03].  
**sampled** [LPR17]. **Sampler** [BL98b]. **samplers** [ZfL04]. **samples** [KMT03].  
**sampling** [Cha11, FS04, Kiv13, Sil03, SY22]. **Sargan**  
 [Abb22, Abb23a, Abb24a, Abb24b, Ano11a]. **SARS**  
 [BCMM23, DSBG22, Han22]. **SARS-CoV-2** [BCMM23, DSBG22, Han22].  
**satisficing** [HK21]. **saved** [CCGV22]. **saving** [YG02]. **scale** [BM22].  
**schemes** [Kiv13]. **schooling** [CLW15]. **score** [CLS14, Frö07, FZ14]. **search**  
 [Han99a, HP99a, KP01a]. **Searching** [Qu07]. **Seasonal**  
 [HLT08, AT18, DO04, VST03, FT00, Rod02]. **seasonality** [AT18]. **Second**  
 [Ma17]. **Second-order** [Ma17]. **Section**  
 [Wil11, CPT11, HKR15, KW21, Mad05, PUY08, PS03]. **sectional**  
 [Hua08, Kap08, Mao16, SR09, DHT09, SRPR22]. **segregation** [ABDW15].  
**select** [MW23]. **Selection** [DRB07, Smi18, BM06, CL21, sCK10, CG23,  
 DT06, GS13, HS17, Ino06, KT24, NR24, PS07, RV02, Smi03, UT19, ZLS23].  
**selective** [BKOV20, KT18]. **selectivity** [Sto22]. **Semi**  
 [Emv20b, KS10, Kri17, YLW23, Zha13, BK13b, Cho23, DG11, HS18, KT23,  
 RPS14, SS24, SHR14, Ulr08, ZSP12, Emv20a]. **semi-bandits** [KT23].  
**semi-continuous** [YLW23]. **Semi-linear** [Kri17]. **Semi-parametric**  
 [Emv20b, KS10, YLW23, Zha13, BK13b, Cho23, DG11, HS18, RPS14, SS24,  
 SHR14, Ulr08, ZSP12, Emv20a]. **semilogarithmic** [vGS02].  
**seminonparametric** [iK07]. **Semiparametric**  
 [AT04, BH07a, CCG07, FG03, GH06, Gör06, Shi08, WC20, AN08, Bra12,  
 CS22, DD02, HJJX21, NSS22]. **sensitivity** [MV07, WZQ07]. **separability**  
 [DSW18]. **separable** [HM09, JPX12, KS10]. **Separating** [AS19]. **sequences**

[PP02, SHD99]. **sequential** [LW17, ST06]. **serially** [BKL08, MPP14, PP04]. **Series** [Tay13, BMO04, Bha01, CL22, CGLL15, DW19, VST03, FT00, GH06, GL09, Hag14, HL07, HS04, KW21, KP01b, LNN09, Mad10, MNT03, MJ19, MS05b, NV02, Nie04b, RWW23, RVH05, SHR14, Sun13, Osb12]. **Session** [Abb24c]. **Set** [HM13, Ble15]. **SETAR** [KS06]. **sets** [DM14, Kap08, Kiv13, KY15]. **settings** [GW12]. **sex** [CLW15]. **shapes** [KR13]. **shift** [YV11, Yan12]. **shifts** [AT18, PS11b, Psa01, QP13, Rün04]. **shocks** [BH16]. **Short** [ACMG<sup>+</sup>11, HS18, PY11, PST08, SR09, YP01]. **Short-term** [ACMG<sup>+</sup>11, PY11, YP01]. **sided** [GS18]. **Siegel** [CDR09]. **sign** [Rea22]. **Signal** [HK00]. **significance** [GO00]. **similarity** [iK07]. **Simple** [BB11, Woo23, BG19, Can11, CH21, Esc18, GL07, HdP21, TW19]. **Simpler** [HH18]. **Simulated** [Kam98, MT99, BKG<sup>+</sup>22, CK12, DT06]. **simulating** [Nic02]. **Simulation** [DFGK98, GM98, GOS06, MS98, ZfL04, Kau00]. **Simulation-based** [DFGK98, GOS06, MS98]. **Simultaneous** [LK05, Kiv13, PS09]. **sine** [AH21b]. **Single** [LV22, CLW15, CS22, Gør06, HSW15]. **single-index** [CS22, Gør06, HSW15]. **single-sex** [CLW15]. **site** [KT24]. **site-specific** [KT24]. **Size** [All07, DDF09]. **skewness** [BU09, GL09, Wil09]. **slope** [BRS16, Yan12]. **small** [DD12, Kon03, QWfL16]. **small-country** [Kon03]. **smooth** [CS04, HC19, LMP14, San08]. **smoothed** [CH21]. **Smoothness** [SZW10]. **social** [Bil22, fLLL10, LQT24, LX17, LPR17, Man13, Ros17, Tfl14]. **social-influence-dependent** [LX17]. **Society** [Abb23b, Abb24b, Abb24c, Ano19, Ano21c, Ano23, FS09, HS98, PS16, PS11a, Smi08b, Smi15, Smi16, Smi17, Smi18]. **solving** [FF10]. **Some** [BMO04, GOS06, HJ99, CK16, Das05, Gal17]. **sooner** [CCGV22]. **space** [Kan14, KSD99, NR24, Oom99, Pro06]. **spaced** [McK01]. **Sparse** [ADXBA21, MTV17, PA23]. **Spatial** [KT24, BY13, BB11, CSY23, KPR17, QWfL16, RR14, WL13]. **Special** [AdP17, Abb23b, Abb24c, Ano19, Ano21c, Ano23, CLLT14, FS09, PS16, PS11a, Smi15, Smi17, Smi18]. **specific** [Han99a, HP99a, KT24]. **Specification** [CGLL15, DT06, Khe15, fLLL10, BCCW08, Bha01, iSS06, Cho03, GT99, Han99a, HP99a, LW17, Tch15]. **specifications** [PST08]. **spectral** [YP13]. **spells** [DGSS22]. **sphericity** [BFK11]. **spline** [BH07b]. **sport** [BM22]. **spot** [LL24]. **spread** [BP21]. **Spurious** [Pro98]. **squares** [HW07, KP05, Kuo08, NF11, PR16, Pit04, PS17, WZQ07, Win19]. **SsfPack** [KSD99, Oom99]. **Stability** [vdS98]. **Stable** [LC08]. **stage** [AGMR23, CNSY22, DSW18, HW07, KMT03, KM04, WH07, Win19]. **Standard** [KMT03, AM02, Ble15, LN00, NS12]. **Standardized** [BY13]. **state** [Hal08, Kan14, KSD99, Oom99, Pro06]. **state-space** [Kan14]. **Stationarity** [Liu09, Had00, HL05a, Kil04, Kru21, LKSN03, SS06]. **stationary** [BKL08, BZ18, CJP12, CM07, CH01, HZ12, HP04, HS04, May07, PP02, RM99, RG06, SHR14, Xu08, Xu15, Yan02]. **statistic** [HH18, OY06, Tfl14]. **Statistical** [Dav12, Koo10, KSD99, Oom99]. **statistics** [BLLW11, Cav01, Das05, GK18, PP02]. **step** [KK11, LV22, ZW24].

**Stochastic** [Bha01, Hag14, MFB03, Mon98, Smi08a, AM07, AM09, BLLW11, Dem02, GS13, JL01, Kaw07, KN08, KR03, LPW14, MY00, Nic02, QP13, Rag05, Rün04, TK04, Ver11]. **strategies** [KWTZ18]. **strictly** [Esc18]. **strong** [CPT11]. **strongly** [BK13a]. **Structural** [Ano21b, Ano21c, Isk10, BP03, iSS06, CCD<sup>+</sup>18, DW19, DP06, HP10, HW07, Iga20, IRS20b, JMN00, KP01b, Kri12, LR06, LMNS21, MS05b, Rob10, TD14, Xu15, YP13, ZSS20, vBRV24, Gör12]. **structure** [Büt99, Che19, CSW22, CDR09, Dem02, GH21, Kim14, MTV17, ZZMZ21]. **structured** [DV07]. **structures** [DUM24, fLLL10]. **student** [EH08, Ard09]. **Student-** [Ard09]. **studies** [BN24]. **study** [BSJ02, Tak08]. **subset** [LS21]. **substitution** [vBRV24]. **sufficiency** [JM17]. **sums** [DD02]. **surfaces** [AM09]. **surplus** [Van10]. **survey** [Gal17, Sen09, ZW24, dCD23]. **surveys** [Lin05]. **SVARs** [Rea22]. **Sweden** [Cho20]. **switching** [Ard09, BPR10, Cav03, CK98, EKS08, FS04, Kan14, Kau00, LL23, TK04]. **symmetric** [LN00]. **symmetry** [BH07a]. **synergies** [IRS20b]. **Synthetic** [GY22, BF19]. **system** [ABS03, BW10, Qu07]. **systems** [BH07a].

**tail** [KRH<sup>+</sup>09]. **tailed** [JL01, PS17, Sch12b]. **tails** [Dav12, FHP10]. **tapered** [PP02]. **targeting** [BJN03, PR14]. **taxation** [HP10]. **technical** [vBRV24]. **technique** [Nic02]. **techniques** [FS04]. **technological** [VST03]. **technology** [BKOV20]. **temperature** [GH06]. **Temporal** [MS05b, Pro06]. **temporally** [Haf09]. **Ten** [Abb22]. **Teräsvirta** [Osb12]. **term** [ACMG<sup>+</sup>11, CDR09, DLS09, JS04, PY11, YP01]. **Test** [BLLW11, XP98, ALK23, BT02, BK03, Das05, Die01, HL00, KK05, LWJX24, LW17, MP11, OY06, PUY08, SS24, Sun13, WZO06, WW19, ZSS20]. **Testing** [BiS13, BFK11, Ber22, Bra02, CD22, Cav01, CS04, CG23, DLS09, DW19, EN12, FHP21, GW12, GSW19, Had00, HL05a, HH00, HL07, Hog17, KMWV02, KP01a, LPW14, LMNS21, Mao16, MJ19, NT09, NS12, OTP04, OP23, RWW23, Wri10, WX18, Xu15, ZSP12, BMRSEA21, Bra12, CGLL15, FP12, GH06, GS18, HL05b, Ioa05, JS04, JW19, LR05, PS03, WY23, YP13, iK07, Ano21b]. **Tests** [BMRSEA21, DFGK98, Lar98, LKSN03, Tay13, vdS98, AH21c, AT18, BP03, BY13, BHKY17, BB11, BZ18, BRS16, Cam16, iSS06, Cav03, CLW15, CM07, sCK10, Dah02, DSW18, DM14, DD12, Du16, EM02, GO00, GOS06, HKR15, HJ99, HLT08, Hsu17, HS17, Kal12, KS06, Khe15, Kil04, KY15, LLL01, LHK15, LN99, LN00, LR06, LV06, LST01, Ma17, Mad10, MV07, Mof01, MP08, MPP14, NS12, ÖD11, PR16, Pit04, RV02, RR14, Rod02, Ros07, San08, Sen03, Sen09, SS06, DHT09, Sto22, Tch15, YT08, YV11]. **Theil** [MS05a]. **theorem** [Han05, Kuo08]. **theorems** [DSW18]. **Theoretical** [PS11a]. **Theory** [BPR10, BT13, CO12, CSY23, Gia15, GL21, GS18]. **there** [LN00]. **thick** [FHP10]. **Three** [YZ23, HW07, KS06]. **three-regime** [KS06]. **three-stage** [HW07]. **Three-way** [YZ23]. **Threshold** [CK98, Ard09, CS07a, ST06, YC22, YZLC21, YZ13, Zha13]. **thresholds** [LK05]. **Time** [CDF98, Osb12, Tay13, CL22, CGLL15, Che19, CHS09, Dem02, DP06, EKS08,

FT00, GvV20, GH21, GL09, HL05a, Hag14, HL07, HS04, HH10, HS18, KW21, KK11, Kim14, KjL03, KP01b, LCG11, LL23, LNN09, LY20, Mad10, MNT03, MJ19, MS05b, NV02, Nie04b, PY11, RWW23, San08, SHR14, Wil09, YP01].

**time-inhomogeneous** [CHS09]. **time-series** [Mad10]. **time-varying** [Che19, Dem02, GH21, HH10, KK11, LCG11, LL23, San08]. **Timo** [Os12]. **Tjøstheim** [Os12]. **Tobit** [CS07a]. **too** [DHM23]. **topological** [FK21]. **trace** [LST01]. **track** [AM01]. **trades** [BNHLS09]. **Trading** [ABHK17, AM07]. **training** [Lec99]. **transformation** [Abr99, AH04, AN08, AH21b, Eve13, FF10, HH10, Shi08, WC20, ZLS23]. **Transitory** [Kam98, CJP12, CS04, HC19, JK10, LL23, San08]. **Transitory** [CL22]. **transport** [Gal17]. **treated** [MW18]. **treatment** [BK22, BHL22, CLW15, CCD<sup>+</sup>18, DHM23, DT06, GS18, HLL20, Hsu17, KT18, LMW20, Man13, SC21, SY22, dCD23]. **treatment-based** [SY22]. **treatment-outcome** [DT06]. **treatments** [AH21c, TW19]. **tree** [DV07]. **trees** [DMN20]. **trend** [CH01, DLS09, DP06, GH06, HK01, Ioa05, JMN00, LWJX24]. **trend-break** [HK01]. **trend-stationary** [CH01]. **trending** [CPP01, GS13]. **trends** [GS13, Kim14, KNR11, Tho06, WY23, ZSP12]. **trial** [KT18]. **trials** [CLW20]. **triangular** [JPX16]. **tribute** [Phi15]. **triple** [OM22]. **truncation** [Abr99, HH10]. **Turkey** [Bil22]. **Two** [CNSY22, KM04, LMW20, WH07, Win19, dCD23, BSJ02, DSW18, HW07, KMT03, KK11, YLW23, ZW24, iK07]. **two-** [HW07]. **Two-stage** [CNSY22, KM04, WH07, Win19, DSW18, KMT03]. **two-step** [KK11, ZW24]. **Two-way** [LMW20, dCD23, BSJ02]. **type** [BRS16, LN00, Rod02, YV11]. **types** [Xu14].

**U.S.** [MN11]. **UK** [HLN01, IMY24]. **unbalanced** [Abr13, BSJ02, FP12]. **uncertain** [DLS09]. **uncertainty** [GT99]. **unconditional** [LR06]. **unconfoundedness** [Kna22]. **unconventional** [Ros21]. **uncorrelated** [NS12]. **unemployment** [DGSS22]. **unequally** [McK01]. **Uniform** [iK07]. **Unifying** [HJJX21]. **Union** [ABT24]. **Unit** [DD12, KS06, KY21, Lar98, LR06, Mad10, Tay13, XP98, ALP<sup>+</sup>21, BZ18, iSS06, Cav01, Cav03, CM07, Die01, HL05b, HLT08, Ioa05, Juh05, JW19, KP05, LWJX24, Mag07, MP08, MPP14, Psa01, Rod02, DHT09]. **unit-root** [CM07, Psa01]. **United** [Frö07]. **Units** [AH21b, Kap08]. **univariate** [BK13a, Dan05, Mag02]. **Unknown** [XP98, JK10, Wes18, ZL15, iK07]. **unobservable** [BiS13]. **Unobserved** [HK19, Agu23, BT02, HK00, KT24, YZ23]. **unrestricted** [Mag07]. **use** [BMO04, HWY08]. **useful** [CM07]. **Using** [BLV08, BL98b, CK16, HK21, MW23, Ulr08, Ber22, BH07b, CLTZ04, CD22, Cav01, CS07b, CH21, CNS22, CM18, CK12, Dah02, DDF09, DHS21, Emv20a, Emv20b, FS04, GK18, KW21, Kau00, KP04, KSD99, Mao16, MFB03, MS05b, Ros17, Smi03, Sun13, YP13]. **utility** [KR03]. **utilization** [DT06].

**Vaccination** [ABT24]. **vaccine** [BP21]. **vaccines** [BCMM23]. **validation** [OLL06]. **Validity** [HV16, Tch15]. **Value** [FG03, BN24, HC19, Wil09]. **values** [BP03, San08, WZO06]. **VAR** [HJ99, LST01, Nie08, Pét00, PS01, RM99, Tug21, Yan02, Hog17]. **VAR-models** [HJ99]. **variable** [BTV24, BKOV20, CR14, CK12, CNSY22, Gre04, JW12, Kim20, Mag10, QWfL16, Sca16, UT19, WH07, WL13]. **variables** [AGMR23, Ana13, BK19, DM08, Frö06, FHP21, HM13, JPX12, LG08, RG06, Spe09, WH07, vGS02, Sil11]. **Variance** [CDF98, KP98, Aba23, Dan05, DD02, HH18, Mag02, PR14, Pit04, Ros17, Sen09, Sun13, Ver11, WZO06, Wil09]. **variances** [Med03, Xu15]. **variants** [BCMM23, Han22]. **Variates** [CDF98]. **variation** [ALP<sup>+</sup>21, DDF09, LL24]. **VARMA** [BL98a]. **VARs** [GH21]. **varying** [Che19, Dem02, GH21, HH10, KK11, LMP14, LCG11, LL23, RPS14, San08, Wil09, ZLS23]. **Vector** [Ano21b, BR04, CM24, DLS09, EN12, Hua08, JS04, LMNS21, MJ19, PA23]. **Venezuela** [CE99]. **versus** [LST01, Yan12]. **via** [Ano21b, AB16, CL22, HP04, KN08, LMNS21, MP05, PA23, UT19, WS05]. **virus** [Han22]. **vocational** [Lec99]. **volatilities** [BH16]. **Volatility** [Mon98, Xu08, Aba23, AM07, AM09, BH16, BZ18, DV07, Dem02, EKS08, HZ12, HV16, JL01, Kaw07, LS05, LP09, LL24, MY00, MFB03, NT09, Pal22, PST08, QP13, Rag05, Ver11, WX18]. **Volume** [Ano10, Ano11b, Ano12b, Ano13, Ano14, Ano15, Ano16, Ano17, Ano18, CD09]. **Volumes** [Tay13]. **von-Neumann** [HP04].

**W** [Osb12]. **Wage** [PS01, DRB07, Frö07, Gar20]. **walk** [BT02, KMWV02]. **Watson** [KK05]. **wave** [DSBG22]. **way** [BSJ02, LMW20, YZ23, dCD23]. **Weak** [Abb24c, CPT11, LX12, MS24, BW10, HHK04, Mag10, NF11, Tch15]. **weakly** [JPX12]. **Weighted** [JJS14, BHL22, Cho23]. **weights** [QWfL16]. **welfare** [DHB12]. **where** [HL05a, JK10, Mad10]. **Wild** [HB20, BZ18, MW18]. **Windows** [Bår01]. **wise** [MTV17]. **within** [BM06, fLY20]. **without** [Bre02, DHM23, Frö07, Gør06, HM09, Kru21, Tsy23]. **Wooldridge** [Wil11]. **workers** [HP10].

**years** [Abb22]. **yield** [BHKY17, KN20].

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