A Complete Bibliography of *The Econometrics Journal*

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Title word cross-reference

α [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, 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, KMVW02, 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**

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