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Title word cross-reference

$_2$ [RW24]. α [LTYZ23]. b [Cas24, CV24a]. β [BR22]. F [MISW20, PS23a]. g [BC21]. $I(1)$ [BLL21]. ∞ [Roy23]. K [ZL23]. L_2 [KLSW23]. L_p [BKW23]. N [YCK20, CZ20]. p [Kli24, ZD24]. q [CK20]. R [HL20a]. t [HM24, MO23].

-boosting [KLSW23]. -estimation [HL20a]. -fold [ZL23]. -order [BC21]. -prediction [CZ20]. -ratios [MO23]. -stable [LTYZ23]. -values [Kli24, ZD24].

164 [PST22]. **19** [ÇS24a, CKS21, GLLZ23, HLM23, HLS21, JZS23, JSY23, KN21, KV23, Kor21, LLSS21, LL21, LMS21, MM21a, PST23, Tam21, Tou21].

2020 [Ano20t, Ano20s, Ano20u, Ano20o, Ano20q, Ano20n, Ano20r, Ano20p]. **2021** [Ano21s, Ano21u, Ano21p, Ano21q, Ano21t, Ano21r]. **2022** [Ano22r, Ano22p, Ano22o, Ano22n, Ano22m, Ano22q]. **2023** [Ano23b, Ano23o, Ano23p, Ano23w, Ano23v, Ano23u, Ano23q, Ano23x,

Ano23r, Ano23s, Ano23t, Ano23y, Ano24e, Ano24f, Ano24g]. **2024**
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automated [SW21b]. **automobile** [WY21]. **autoregression**
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LWZ24, MRW24, NP22, PS23b, VW23, WPLL21]. **conditionally** [CPZ23].
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[BM21a, CKLZ24, Gal22, HSW24, Kit22]. **Confidence**

D [KKKN21]. **Daniel** [HKW21]. **Data** [CFLS24, AA22, ACL22, ATTX24,
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December [Ano24-31, Ano23b, Ano24e, Ano24f, Ano24g]. **Decision** [HS24].
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CK23a, CKK⁺20, CLMZ24, CR24b, CFVW24, CO21, DN23, DS21,
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HY24, Hei24, HSJ23, HJLY24, JLMM21, JPTZ23, Joc23, JSY23, Kam24,
KPR21, Kas22, KPS24, Kéd23, Kit22, KLSW23, KPZ23, LMSW23, LPV23,
LY21, LSZ24, LP22, LTY21, LH24, LS20b, MMY23, MIS24, MIMRS24,
MLS20, NW21, SU23, SST21, SA21, Sun24, VB23a, WTH24, XT24, dCD23].
efficiency [AL21, TPZ23, ZLTT22, ZZ21]. **Efficient** [CHY21, CCT23, GS21,
Gup23, Kle21, KPZ23, LCL20, SCC22, Yan20, BHKvD20, GdXP22].
EGARCH [LW20]. **eigenvalue** [DTW22, HPR24]. **elastic** [HHO22].
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[CSV23]. **Employer** [DLCP23, CSV23]. **employer-employee** [CSV23].
employers [BBRSS23]. **Endogeneity** [CKT24, CPU23, CW20, KN24].
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MIS24, QfLY21]. **endogenously** [HR21, HLM23]. **energy**
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epistemic [vGW22]. **equality** [ZGZ24]. **equation** [iSK21, SW21b, ZHW20].
equations [CK20, CHL21, LM24, LMY20]. **equilibria**
[GJM20, LXX22, Yoo24]. **equilibrium** [KZ20, JLMM21]. **equity**
[ASKM20, ATU21, GSV22, GLL23]. **equivalence** [Pre20]. **Equivalent**
[LW23b]. **ERP** [Cas24]. **error** [AKOW20, CK20, CSZ22, DOT22, Gel23,
KSS21, MM21b, NSYC21, PS21b, Pow23, SL20, Woo24]. **errors** [BCL24,
CMM24, CGI20, Ell20, HHLS22, HM23, HHS20, HSS22b, LPY24, RV21].

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[BCPV23]. **estimated** [OP24b]. **estimates** [PLS20]. **Estimating**
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MM21a, PDC21, Phi20, RW20, SA21, FZ20, ZHW20]. **Estimation** [AX23,
ALZ22, BHS20, BLL21, BvBGK24, BV23, BS21, BLL22, CSZ22, DOT22,
FHP23, FLZ24, For24b, GAL20, HLT20, HR21, HJW24, HHK⁺24, KSS21,
KLL21, KLSW23, LLZ22, LTY20, LOW23, MLG21, MW23, Meh23, MS21b,
PY21, QfLY21, RC23, SU23, Tou21, UW24, WLLS24, WX22, WTH24, YfL21,
Zin24, AGS24, ASLL24, AA22, AKM21, AD21b, AG24, BY23, BAFMS20,
BvBKL22, BK24a, BLL24, BCV20, BDSV23, BLT21, BMS20, BM24, BHK21,
BSX21, BIJS22, CHLZ20, CP24a, CMRV24, CPU23, CP24b, Cha20, CHLT24,
CSW23, CW20, CHY21, Che21, CCT23, Che23, CR24b, CDGL24, CKL24,
CGI21, CK24b, CHW24, Dal23, DGS21, DPS24, DN23, DMP22, DLZ21,
DBH23, EFS23, Erg23, FHLL22, Fun24, GHLL22, GKM21, GdXP22, GNP24,
GS21, Gup23, HL20a, HD22, HKT20, HHO22, HM23, HL20b, HLL21, HSJ23].
estimation [Hos22, Ish20, JfL20, JfL24, JYGH21, JPTZ23, JMS21, JKL24,
KN23, KKSV21, KP23, Kor21, LS20a, LP23b, LSTW24, LCZ23, LLV20,
LCL20, LWY23, LTYZ23, LNP24, LSZZ20, Loh23, LQ21, LST23, MT23b,
MNP20, MIS24, NRS23, NP22, NS24, NSYC21, PW21, PF23, PK24, RLZ⁺24,
RW24, SKF23, SCC22, Søl20, Tau22, TZ23, VB23a, WGH20, WCWL20,
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FS23b, GZW20, HSS22a, KSSR21, KPZ23, LMR24, SZ20, dCD23]. **ETF**
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[BKS22, BHKvD20, CL23a, HY24, MTW24, SH23]. **event** [PPX24, SA21].
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[DPS24, MTWZ24]. **experiment** [BKS22]. **experiments**
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explainable [FLS22]. **explosions** [BKN22]. **explosive** [LPY24].
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[DPS24, ALTZ24, DGS21, HK21, HLPZ24, SW24, Tsa20]. **eye** [HS20].

Factor [AM22, BLL21, CBN23, FKW20, FH22, Fre22, ASKX20, AGP20,
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[BMW23, DLCP23]. **gaps** [JT24]. **GARCH** [ALP23, BPQ20, CHY21,
DW20, FZ22, GL20, HHM22, HPR24, SKY$^+$21, WZLL22, ZZLL22].
GARCH-type [GL20]. **Gary** [GH22]. **gases** [CGV22]. **Gaussian**
[CPZ23, FHP23, LM24, TD20]. **GB2** [HM24]. **Gender**
[JT24, LS23a, HMM24]. **gender-specific** [HMM24]. **general**
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Generalized [BH20, Can23, GM21, BHLZ24, CZ20, GH23, HM24, JLZ21,
LSK24, RW24, Wan22, Zhu23]. **Generative** [AIMM24]. **Generic** [ACG20].
gentle [Mag24]. **geoadditive** [KHK20]. **geometric** [BK20a]. **George**
[CT20]. **get** [KW23]. **Gini** [Cha24]. **Global**
[CGV22, Ho23, HT20, BCS20, CMH24, CK23b, KOEP20, KK23, GG20a].
GLS [AOX24]. **GMM**
[BCPV23, CR20, CDGL24, FGP$^+$22b, HSJ23, Hwa21, HKL22, HV23]. **go**
[HLM23]. **good** [HLT21, ZD24]. **Goodness** [WD22, LZ20]. **Goodness-of-fit**
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[GHM20]. **granular** [BM21b]. **graphical** [FFX20]. **greenhouse** [CGV22].
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LCW23, LOW23, Meh23, MSW20, SWX23, WS21, WPS24, YGV24]. **groups**
[GB21b, LSZZ20]. **Growth** [CFG23, FGP22a, HY22]. **Growth-at-Risk**
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Health [GMM22, BBRR22, JS24, PG21]. **heavy**
[BBGS24, DGS21, HHLS22, SL20, ZZLL22]. **heavy-tailed**
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hedging [ABB23]. **Height** [WPBC24]. **Hellinger** [AD21b]. **hemispheric**
[HT20, KOEP20]. **hero** [BMPQ22]. **Heterogeneity**
[ABBL24, vGW22, AGS24, APdAV23, AGL21, ABL22, ALL23, Bot20,
BMP23, Bot23, CGI21, DKSS23, Esc23, FLZ24, FW23, Fus24, GLP24,
HHvR$^+$22, HH24, JS24, KST22, LS23b, Luo20, LXX22, Tra21].
Heterogeneous [GXZ20, Hei24, OW21, ADDP24, BS21, CSZ22, CO21,
GLPY23, GH23, HLLO21, KSS21, KS23, LCW23, LCL20, LS24, LTY21,
PVWZ22, PPX24, SA21, Sun24]. **heteroscedastic** [CZ20, CGI20].
heteroskedastic [HHLS22, LMY20]. **heteroskedasticity**
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High [ASKX20, ASB20, ASS24, BHN22, CHLZ20, CSV23, CPZ23, Che24,

DLZ21, DGL23, FLLM22, JLP20, KASY20, MMF20, MPS23, PK24, WZL24, XT24, ASW23, BHS20, BKW21, BMS20, CMV23, CJS23, CCQY24, CHLT24, CFZ23, CGQ23, CCL24a, CCL24b, CMZ24, CM24, CDGL24, CGI20, CPS24, CS24b, CHW24, DDF⁺21, DBH23, FFX20, FHP23, GZW20, GLT20, GLLZ23, GLLZ24, HHLS22, HJG23, HJW24, HV20, KPT23b, KLSW23, LLV20, LLZ22, LC20, LMNZ24, MTWZ24, MJLS20, PS23a, SKF23, SCC22, SXZ23, Tsa20, UW24, WCLC22, Wan22, WLFM24, YZC21, YN21, ZLB22, ZLTT22, ZZ24b]. **High-dimensional** [BHN22, CHLZ20, CPZ23, FLLM22, KASY20, MPS23, PK24, WZL24, XT24, ASW23, BHS20, BMS20, CCQY24, CHLT24, CFZ23, CGQ23, CM24, CDGL24, CGI20, CS24b, DDF⁺21, DBH23, FFX20, FHP23, GZW20, GLT20, GLLZ23, GLLZ24, HHLS22, HJW24, KPT23b, KLSW23, LC20, LMNZ24, MJLS20, SCC22, Tsa20, WLFM24, YZC21, ZZ24b]. **High-frequency** [ASKX20, MMF20, CHLZ20, CHLT24, CHW24, LLV20, SKF23, SXZ23, ZLB22, ZLTT22]. **Higher** [RR23, AD21a, ACL22, ACM22, Gua21b, LMS23]. **higher-moment** [ACM22]. **Higher-order** [RR23, AD21a, LMS23]. **highly** [WZ22b]. **HighScope** [HPS24]. **Hill** [DHIV20]. **Hiring** [DKSS23]. **Historical** [FZ20]. **hitting** [AS21]. **homogeneity** [KD24]. **homoskedastic** [Kle21]. **homoskedasticity** [BPY21]. **Honor** [CMPZW20, GH22, CV24b, IKP22]. **Honoring** [NQV21, HKW21]. **Honour** [GAL20]. **horizon** [DRT24, KMS24]. **household** [Hub23, JT24, vGW22]. **households** [LL22]. **How-To** [Ano23n]. **HP** [LLSS21]. **Human** [NZ24, BFLT21, CKK⁺20, IK21]. **Hybrid** [LP20b, LMNZ24, WZLL22]. **hypotheses** [DTB21, Hor21]. **Hypothesis** [CCL24a, KZA20, CJS23, COR22, Kli24, LLYZ22, CCL24b].

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GH22, HPP20, MP24a, MP24b, Tam21, Yu22, Mag24, RSVZ20]. **Invariance**
[TD20, AR24, Bai23]. **invariant** [BS23, Yan20]. **invertible** [Fun24].
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[CV24b]. **January** [Ano23q, Ano24y, Ano24z]. **Japan** [CS22]. **Japanese**
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knockoff [LSK24]. **know** [OP24a]. **known** [HLS21]. **Kolmogorov**
[HLM⁺24]. **Kotlarski** [Lew22]. **Kronecker** [GKM23]. **kurtosis** [LP22].
Kuznets [WGH20].

lab [CDL⁺24]. **Labor**
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[ZZLL22]. **LADE-based** [ZZLL22]. **lag** [BCL23]. **lagged** [Wil20]. **Langevin**
[LMNZ24]. **Laplace** [CP21, HLL21]. **Laplace-based** [CP21]. **Large**
[BLL21, Bog22, CCM19, CCCM22, CK23b, CHKP23, Hou24, XP23, ABL22,
BM21b, CBN23, CGRvD24, CES20, Cha23, CGL⁺22, FZ20, FHW23,
GHM20, GB21b, Gup23, HLT20, HPTZ23, HS21b, Ho23, HWZW20, JYGH21,
KPR21, KS23, KS24, KD24, LMT22, MT23a, Mac23, RLZ⁺24, RW24, SS24a,
SKF23, Tra21, WPLL21, YHKZ22, ZHPW20]. **Large-dimensional**
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[ASW23, MT23a, LSG22]. **LATE** [HSW24, Opp24]. **Latent**
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LYZ20, LMSND22, LMNZ24, Mar24, Meh23, MSW20, PPX24, SWX23, SXZ23, WLLS24, WS21, WPS24, XP23]. **later** [CEC22]. **law** [SS24a]. **LDV** [HS24]. **leads** [CMM24]. **lean** [LMR24]. **Learner** [VB23b]. **learning** [BBGS24, BZ24, CCQY24, CT20, FJ22, LMR24, ON21, Phi20, Sem23, WFL22, YCK20]. **least** [AF24, KP23, RR23]. **Lebanese** [FMM$^+$22]. **left** [BWKMM$^+$24]. **Level** [HKT20, LW23b, CGQ23, LMS21, MNW23b, YS21]. **Levels** [vGW22, FMM$^+$22]. **leverage** [BPQ20, CT24, GK24, HKR20]. **life** [IK21]. **life-cycle** [IK21]. **Likelihood** [Bai24, BM21a, BvBGK24, KZ20, AS21, ASLL24, AA22, ABL22, AG24, BDH24, BvBKL22, BK24a, CMRV24, CPU23, CT21, CFR22, DS21, DBH23, FS23b, HN21, JfL24, LWY23, LTYZ23, RC23, SST21, VW23, Wan22, YLC$^+$23]. **likelihood-based** [CMRV24]. **likelihoods** [SST23]. **Limit** [KMS21, BCFL21, PW23]. **limiting** [Cas24]. **Linear** [EL21, FW23, KSSR21, AL23, BHN22, Boo23, BLV24, Can23, Che21, CPS24, CXZC21, FS23a, FLLM22, FL24, GdXP22, GLLZ23, GLLZ24, Hou24, HKL22, Kle21, KZ20, LM24, LWZ24, LLCW22, LS23b, MNW23b, NSYC21, SWP20, Sem23, Shi23, UWY23, Win24]. **linearization** [Bei24]. **link** [Gao20]. **linkages** [GLL23]. **linked** [CSV23]. **links** [CU23]. **Liquidity** [NEFG20, GH23]. **literature** [RSBP23]. **loading** [Lew22]. **loadings** [BN23a]. **Local** [AACH22, AACH23, Bei24, CJM24, BKN22, BP20b, BD24, Fre22, GLL23, HJG23, HJ24, HV20, LP20b, LP23c, OJT20, WPBC24, Xu20]. **Locally** [LM24, BN23b, FK21]. **locally-nonstationary** [BN23b]. **Location** [BvBGK24, HLLO21]. **lockdowns** [JSY23]. **log** [HW24, HM24]. **log-** [HM24]. **Logical** [GLX23]. **logit** [AGL21, HHL20, HN21, Kit22, LST23]. **lognormal** [LNP24]. **lognormal-Weibull** [LNP24]. **London** [JSY23]. **Long** [HKST24, LKLP20, ACM22, BCL23, CP24a, CR24b, DRT24, Erg23, FHLL22, KM24, KPS24, KMS24, PS23a]. **long-horizon** [DRT24, KMS24]. **long-run** [CP24a, FHLL22]. **Long-term** [LKLP20, CR24b]. **longitudinal** [BV23, HLWZ24, LP23a]. **look** [ZD24]. **loses** [Kas22]. **loss** [BKS22]. **loudly** [GSV22]. **low** [CKL24, PFL$^+$24, Vu24, WZL24]. **low-rank** [CKL24, WZL24].

Machine [BBGS24, ON21, LMR24, Phi20, Sem23, YCK20]. **macro** [HJL$^+$24]. **Macroeconomic** [ARRS23, HS21a, GSV22]. **major** [HMM24, PVWZ22]. **making** [ASS24]. **management** [FLS22, SZ24, SCC22]. **manifold** [Gal23]. **many** [AM22, AS23, BHN22, Ber20, CSW23, Fer21, HK21, LWZ24, LSW23, LMSND22, MRW24, MO23, Søl20, WZZW24]. **mapping** [SCC22]. **March** [Ano20q, Ano21q, Ano23s, Ano24-28, Ano24-29]. **Marginal** [MB24, BKP23, LWY23, TW22]. **Marie** [CMPZW20]. **marker** [vdBJMN21]. **marker-dependent** [vdBJMN21]. **market** [ASS24, ATU21, BAFMS20, BFLT21, CYX$^+$23, CHM23, FKL21, FOP23, GLL23, HR21, HHvR$^+$22, MB21, NEFG20, NP22, Par20, vGW22]. **markets** [CCL21, DJK21, HKNW23, JLMM21]. **Markov** [ABCR22, ASLL24, CD21, GJ23, JLMM21, JMY22, KvD23]. **Markov-switching** [CD21, KvD23]. **Markowitz** [AST20, PKHZ24].

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matrices [CK24b, WPLL21, YZC21]. **matrix**
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HKTY23, Mag24, PFL$^+$24, SKF23, WCWL20, YHKZ22].
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matrix-variate [GH23]. **matters** [ABB23]. **Max** [CXZC21, WLFM24].
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Randomization [MW20, BG23, HPS24, ZD21]. **randomizations** [JPTZ23].
randomize [Bai23]. **randomized** [BLSTM24, VB23a]. **range**
[BLL24, HLM$^+$24]. **range-based** [BLL24]. **Rank**

[CFG23, ASKM20, ATU21, ARTT23, AG21, BGS24, BT24, BHKvD20, BLT24, DGS21, DHPW24, FKL21, FHLL22, HS20, HL20b, HLPZ24, ILMM20, JZ22, LS23a, LNP24, NRS23, PVWZ22, RSV20, SCC22, SG21, Uml24, BHS24]. **risk-neutral** [LNP24]. **risk-return** [HL20b]. **risks** [Kim23, SZ24]. **risky** [JS24]. **Robust** [ATM20, AA22, AD21b, BLT21, Che21, CHH24, GKR22, GLP24, GZ23, HHLS22, KPS24, LT20, LP23c, LPY24, MTWZ24, Søl20, AGP20, AL23, BDKM23, BHKvD20, CCL23, Cas23, CP24a, Che24, DTB21, Ho23, Hwa21, HKL22, LM24, MNW23a, SZ20, SKF23, TW22, VW23, WAZ24, LCZ23]. **Robustifying** [PKHZ24]. **robustness** [HHS20, JKW21, LMR24]. **Role** [HMM24, APdAV23, ASS24, AG21, ADDP24, BBRSS23, BM21a, DDH22, HP24b, PVWZ22, SST23]. **rolling** [CJ23]. **root** [HKT20, LT20, LP23c, NW21]. **roots** [BP20b, FLS24, LP20b]. **rotation** [ZT22]. **roughness** [BCPV23]. **rounding** [GMM22]. **Roy** [HMM24, LP23b]. **rule** [AK24]. **rules** [FVvVV24]. **run** [AG21, CP24a, FHLL22, ZZ21].

safety [IK21]. **Sample** [HH24, LY22, BKP23, Cha20, CSW23, CW23, CGQ23, CKL24, CFG23, DM22, FVvVV24, GL20, Hei24, HV23, LW23a, RC23, TD20]. **sampled** [HR21, HHK⁺24]. **samples** [Mac23]. **Sampling** [DMP22, HV20, LWY23]. **SAR** [QfLY21]. **satellite** [RW24]. **saving** [CK20]. **savings** [IK21, JT24]. **Scalable** [DTPP23]. **scale** [ABL22, HPTZ23, HWZW20, LMT22, RLZ⁺24, ZHPW20]. **school** [PS21a, ZZ21]. **science** [CFLS24, Yu23]. **Score** [CR20, HP24a, Uml24, BvBKL22, BFL23, BCFL21, FS23a, HW24, LQ24, SST23]. **Score-driven** [HP24a, Uml24, BvBKL22, BFL23, BCFL21]. **scores** [HK21]. **screening** [ZZZ24]. **sea** [DRG⁺23, DRG⁺24]. **sealed** [JZ22]. **sealed-bid** [JZ22]. **search** [BFLT21, GLWW22]. **Seasonal** [HKST24]. **Second** [DS21, MO23, DHK20]. **Second-order** [DS21, MO23, DHK20]. **section** [DS24, HJPS21, KLL21]. **sectional** [ARTT23, BPY21, CFX22, GXZ20, GP20, HS21b, Hos22, Uml24]. **sections** [HHS23, QTZ24]. **seemingly** [WGH20]. **segmented** [KOEP20]. **SEIRD** [Kor21]. **select** [HN21]. **selected** [SH23]. **selection** [BKP23, BFM23, CLWY24, CW23, CDL⁺24, CGI20, CLS23, CPS24, CGGK24, FKW20, FVvVV24, HHLS22, Hei24, HH24, HJW24, KY22, LPV23, LY22, Mar24, MS21b, PY22, PG21, RC23, Su21, WCLC22, Woo23]. **selectively** [BH21]. **Self** [BF22, HLM⁺24]. **self-normalization** [HLM⁺24]. **Self-perceptions** [BF22]. **seller** [Zin24]. **Semi** [LST23, ZGHK24, AG24, CHY21, Wan23]. **Semi-nonparametric** [LST23, CHY21, Wan23]. **Semi-parametric** [ZGHK24, AG24]. **semicovariance** [BPQ20]. **Semiparametric** [Ari21, BSX21, CL24a, CW20, CR24b, Dal23, FLX22, NS24, UWY23, WZ22b, AL21, BKW23, BLL22, DGL23, FHP23, HL20a, JLZ21, LL22, LLCW22, MLG21, YLC⁺23, vdBJMN21]. **Semiparametrically** [GdXP22]. **sensitivity** [PLS20]. **sentiment** [SSW22]. **separability** [CP24b]. **separable**

[CKT24, ZGZ24]. **September** [Ano20p, Ano23y]. **sequence** [HJG23].
sequences [HKTY23]. **Sequential** [HLRW20, FHLL22, Yoo24]. **serial**
[Tsa20]. **series** [ASW23, AF24, ACL22, AG24, BGK21, BLT21, BM21b,
BLT24, CD21, CKK+20, CCQY24, CXY21, CXW22, CFZ23, CGI20, CS24b,
CYZ23, DGR20, DS20, DN23, DLP21, HR21, HI20, HHPT24, HKST24,
HV23, JZS23, KLL21, LL20, LZGZ21, LC20, NKM22, PM24, RV21, SX22,
Tsa20, WD22, WZL24, ZM24]. **serology** [Tou21]. **set**
[AFiK+23, BK20a, CGI21, DW23, GHM20, Sem23]. **set-identification**
[DW23]. **set-identified** [BK20a, Sem23]. **sets** [ACG20, CGRvD24, Lu22].
settings [AI22, KLSW23]. **several** [BLL22, ZGZ24, dCD23]. **shape** [LQ24].
shares [BMP23]. **Sharp** [Mar24, STXH23]. **Sharpe** [CMV23, WCLC22].
shift [HKT20]. **Shifting** [HKST24, HT20]. **shifting-mean** [HT20]. **shocks**
[ABBL24, BL21, Bot23, CMH24, DN23, HLLO21, JS22, KvD23, LCL20].
short [AG21, AM20, DPS24]. **short-run** [AG21]. **short-tailed** [DPS24].
shortfall [WTH24]. **should** [HD22, KW23, MMF20, Woo24]. **Shrinkage**
[HM21, HM23, MT23b]. **Sieve**
[FL24, Hos22, LQ21, DLP21, KMMS21, Wan23]. **sign** [Kno22]. **sign-regular**
[Kno22]. **signal** [CGQ23]. **Significance** [FFL24]. **SII** [HS24]. **similarity**
[RL23]. **similarity-based** [RL23]. **Simple** [AD21a, GZW20, HL20a, HLT21,
Hwa21, AHZ23, iSK21, Din23, DTB21, MRW24]. **Simulation**
[CCT23, HLL21, SG21, FZ20]. **simulation-based** [SG21]. **simulations**
[AIMM24, LKLP20]. **Simultaneous** [KRW22, LM24, LMY20].
Simultaneously [HS24]. **single** [LLCW22, SW21b, ZGHK24].
single-equation [SW21b]. **single-index** [LLCW22, ZGHK24]. **singular**
[Gal23]. **sinusoidal** [PM24]. **SIR** [KW23]. **SIRD** [ÇS24a]. **size**
[ACG20, HLT21, Kle21, WY21]. **skewed** [HM24]. **skill** [CEC22, FJ22, LP24].
slope [BS21, KD24]. **Small** [GL20, CR24a, CK23a]. **Small-sample** [GL20].
Smirnov [HLM+24]. **smooth** [CHL24, LZH24]. **Smoothed** [HPTZ23, RV21].
smoothed-clustered [RV21]. **smoothing** [HS21b, KMMS21, Lan24, PW22].
Social [EHKS23, KKS23, BBRSS23, Hei24, JKL24, Joc23, LTY21, LH24,
ZHPW20, CHK22]. **solution** [KK23]. **Solving** [CHL21, KMMS21]. **Some**
[BWKMM+24, KS24, HI20]. **SONIC** [CHK22]. **Sorting**
[Woo23, CHM23, EHKS23, LS23a]. **sources** [BLL22]. **space**
[BLV24, CNPR22, CES20, CPZ23, GH23, KZ20, Lan24, LMT22, RL23].
spaces [ZGZ24]. **span** [PS23a]. **Spanning** [AST20, BDKM23]. **Sparse**
[CL23b, LLSS21, MGW23, RW24, BS24a, FJS22, FLLM22, KPT23b, LL23,
SW21b]. **sparsity** [Can23, WPLL21]. **Spatial**
[JfL20, LY21, Pou23, RL23, ALL23, BL21, BPY21, CKK+20, CSZ22, Gup23,
HJLY24, HJW24, JfL24, LR20, LL24, MH20, PY21, QfLY21, RC23, RLZ+24,
RR23, SWX23, YfL21, ZHPW20]. **spatio** [MGW23, RW24].
spatio-temporal [MGW23, RW24]. **spatiotemporal** [FLZ24, PFL+24].
speak [GSV22]. **Special**
[CSV23, CMPZW20, GAL20, Mav21, IKP22, LTZ21, RSVZ20]. **specific**
[HMM24]. **Specification**

[FHSW23, HHL20, JfL20, CWXZ24, MRW24, PS23b, Yan20]. **specifications**
[Cha23]. **specified** [MNP20]. **spectra** [Cas23]. **Spectral** [YGV24, SYZ24].
speculation [HR21]. **speed** [ASS24]. **spending** [RSW22]. **Spherical**
[ZM24]. **spillover** [BV23, VB23a]. **spillovers**
[ACM22, DGJOOSB23, HM23, KvD23]. **splines** [CHL21]. **splitting**
[CLWY24, CKL24, LW23a]. **sporadic** [TX23]. **spot** [DTW22, TZ23]. **spread**
[JSY23]. **spreads** [AG21]. **Spurious** [TW22, LT20]. **squared** [DTB21].
squares [AF24, KP23, RR23]. **Stability** [YfL21]. **Stable**
[Koh23, LTYZ23, SS24a]. **stage** [AGS24, AF24, CHL21, KS20]. **staggered**
[AI22]. **staleness** [BPR24, KLP20]. **Standard**
[BCL24, Gel23, JLZ20, OJT20, Pow23, RV21, Woo24]. **star** [ZD24]. **Start**
[Kam24]. **State** [CYZ23, BLV24, CES20, CPZ23, Dal20, GH23, KZ20, Lan24,
LMT22, LQ21, ORS24]. **State-domain** [CYZ23]. **state-price** [Dal20].
state-space [GH23, Lan24, LMT22]. **Stationarity** [JLP20, HLRW20].
Stationary
[BvBGK24, GJM20, NKM22, BCGR21, FK21, GL20, HKT20, TLW22].
Statistical
[iSK21, CT20, GLLZ23, KLP20, MJLS20, DR22b, DLZ21, Zhu23, GLLZ24].
statistics [AGL21, BC21, KZA20, LLYZ22, LX23]. **stayers** [Ish20]. **steel**
[HR21]. **Stein** [Boo23]. **Stein-type** [Boo23]. **STEM** [HMM24]. **step**
[Che23, HV23]. **Stochastic** [BN23b, AD21a, ASLL21, ARRS23, AST20,
ACM22, Bog22, BCPV23, BCGR21, Bot20, CCM19, CCCM22, CPU23,
CP24b, Cha23, CWXZ24, CHKP23, DTPP23, FMM+22, For24b, ILMM20,
KHK20, KZ20, LLW23, LP20b, LSW23, LP23c, LT21, Luo20]. **Stock**
[DLLZ24, NRS23, BGS24, CYX+23, DGRT22, GL20, GLLZ23, GLLZ24,
HLT21, HHvR+22, KMS24, NP22, PT11, PST22, vGW22]. **strategic**
[AL21, BH23, HY23]. **strategic-interactions** [AL21]. **strategy** [ACF24].
strength [AR20, KN23]. **Strong** [AM22, BK24b]. **strongly** [LPY24].
Structural [GP23, HKW21, KPT23b, OSW21, AFiK+23, AGL21, AHX21,
AHZ23, AV22, BDH24, BKW21, BP20a, BM24, CP21, CHL24, CFR22, DR20,
Esc23, FS23b, FHW23, GHKP21, Gua21b, HHM22, HW22, HLM+24,
HHK+24, KSSR21, KKIS21, LZH24, LSK24, LOW23, MT23a, NS21, OW21,
PS21a, PT11, PST22, Shi23, Tau22, Xie24]. **structure**
[ASKM20, AGP20, CSZ22, DTW22, HLT20, KSS21, LOW23, NSYC21,
SWZZ24, YGV24, GKM23]. **structured** [Can23, HM23]. **structures**
[CYX+23, HJPS21, LCW23, Meh23, MSW20, SWX23, WS21, WPS24].
studies [CGGK24, DDF+21, SA21]. **Study**
[GMM22, GCT23, KKKN21, ZZZ24]. **studying** [GLLZ23, GLLZ24]. **subject**
[FS23a, Gal22]. **Subjective**
[DvdKWZ22, AHX21, CEC22, GLWW22, HHvR+22]. **subset** [Kle21].
substitutes [BH23]. **subvector** [Bei24]. **Sufficient** [AGL21, WLLS24]. **sum**
[WLFM24]. **summary** [LSTW24]. **Supplementing** [Fen24]. **supply**
[GSS22, IK21, JT24]. **support** [CYX+23]. **surfaces** [ASLL21]. **Survey**
[ZHW20, CGI21, FMM+22, GLWW22, MM21b]. **Surveying** [ABB+22].

surveys [CMM24]. **survival** [NK22]. **suspensions** [PST23]. **SVARMA**
[Fun24]. **SVARs** [ACF24, ARRW21, AMSV22, GKR22, Hou24]. **switching**
[ABCR22, CD21, KvD23, MS21a, UW24]. **synchronization** [ABCR22].
synthesis [RSBP23]. **Synthetic** [VB23b, iSK21, Fry24]. **system**
[JT24, KOEP20]. **Systematic** [BPR24, ARTT23, BS21]. **systems**
[AV21, KP23, Pre20].

tabulated [LSTW24]. **Tail**
[ATU21, CMRV24, GMM22, NRS23, DHPW24, SW24, WX22]. **tailed**
[BBGS24, DPS24, HHLS22, SL20, ZZLL22]. **tailored** [HD22]. **tails**
[ADDP24, ABB23, BR22, DGS21, KM20]. **Taking** [KMS24]. **tale** [NZ24].
targets [KPV23]. **taxes** [IK21]. **technology** [CEC22]. **temperature**
[HKST24]. **temperatures** [CGV22, HT20, KOEP20]. **tempered** [SWP20].
temporal [HS21b, LP22, MGW23, RW24]. **tensor** [WZL24]. **tenuous**
[HS21a]. **term** [ASKM20, CR24b, LKLP20]. **test**
[ATM20, BDH24, BFM23, CO21, DTB21, FMM$^+$22, FLLM22, GKM23,
HHL20, HJG23, KY22, LWZ24, LT21, LZ20, MMF20, MRW24, Obr24, PS23a].
Testing [ASZZ24, ACS20, AS23, AV22, AR20, BS24a, BK24b, BC21, CFX22,
CJS23, CGQ23, CYX$^+$23, CWXZ24, DHS24, DAM21, DGRT22, DTW22,
Ell20, FZ22, FHW23, GAL20, GHM20, HSW24, JLP20, JPS24, JZ22, Kiv20,
LLW23, LSW23, MNW23b, MS21a, SY20, Tsa20, WZ22a, Win24, YZC21,
ZGZ24, ACF24, BKW21, BM24, BP20b, CCL24a, CCL24b, DTB21, FS21,
GGR24, HKT20, HLM$^+$24, KZA20, KZ20, LZH24, LLYZ22, LPY24, WD22,
WZ22b, YYX24]. **Testing-optimal** [SY20]. **tests** [ACG20, AST20, BPY21,
iSK21, Cas24, CR20, CFG23, CFG24, DRT24, FFL24, FS23a, FHSW23,
GL20, HLT21, Hor21, KZ21, KMS24, LLZ22, LMR24, MMF20, MISW20,
Obr24, PS23b, TD20, Tou21, VW23, WLFM24, Yan20, ZD21, ZD24]. **them**
[AK24]. **Themed** [MP24a, MP24b]. **theorems** [KMS21]. **Theoretic** [JP24].
theoretical [CLWY24]. **Theory** [BBGS24, BM20, Cas23, HJLY24, JYGH21,
BHLZ24, DGR20, KN23, PW23, SWP20, TD20, Tra21, Tsa20]. **thickness**
[DRG$^+$23, DRG$^+$24]. **thought** [HP24b]. **three** [CMM24]. **Threshold**
[LW23a, LL24, LC20, GGR24, KKS23, MT23b, MLS20, MSW20].
thresholding [CGQ23]. **thresholds** [Ber20]. **Tiao** [CT20]. **tilted** [AD21b].
Time [ACL22, BHSvS21, BHKL24, Bot23, CM24, CHL24, DN23, FWYZ24,
GPWY24, GKM21, GJ23, JZS23, LPG20, SHL$^+$21, Yan20, ASW23, AF24,
AG24, ABB23, BGS24, BLSV23, BGK21, BKN22, BK24a, BMP23, BLT21,
BM21b, BLT24, BKW23, BCFL21, ÇS24a, CS21, CK23a, CCM21, CD21,
CKK$^+$20, CCQY24, CXY21, CXW22, CFZ23, Che23, CGI20, CS24b,
CKLZ24, CYZ23, DGR20, DS20, DLP21, FL24, FHSW23, HR21, HKR20,
HI20, HHPT24, HLM23, HJL$^+$24, HV23, Ish20, JS24, KRW22, KV23, KLL21,
LLW23, LL20, LZGZ21, LC20, LS20b, NKM22, PPX24, RV21, SX22, SHWZ23,
Tsa20, Uml24, VB23b, WD22, WFL22, WZL24, WPS24, YN21, ZM24].
Time-invariant [Yan20]. **time-series** [CD21]. **time-to-event** [PPX24].
Time-Varying

[BHKL24, LPG20, BHSvS21, Bot23, CM24, CHL24, FWYZ24, GPWY24, GKM21, SHL$^+$21, BGS24, BKN22, BMP23, ÇS24a, CCM21, Che23, CKLZ24, FL24, FHSW23, HLM23, Ish20, JS24, KRW22, SHWZ23, Uml24, WPS24]. **times** [AS21, Che24]. **timing** [AFiK$^+$23, GB21a]. **title** [APdAV23]. **Tobin** [CK20]. **Tobit** [BD24, CKR23]. **today** [Yu23]. **total** [MM21b]. **trade** [BK20b]. **tradeoff** [HL20b]. **traders** [ASB20]. **trading** [BAFMS20, CHW24, NP22]. **training** [FOP23]. **transform** [FHW23]. **transformation** [BMP23, CZ20, HLL21, LZ20, YLC$^+$23]. **Transformations** [Kit22]. **Transformed** [DRT24]. **transient** [PLS20]. **transition** [CMH24]. **transitions** [FOP23]. **transmission** [LP24]. **transparency** [Vil23]. **trawl** [BLSV23]. **Treasury** [NEFG20]. **treated** [Fer21, MW20]. **Treatment** [CK23a, HY23, KPV23, AX23, ALZ22, BKP23, Cal21, CLMZ24, CR24b, CKL24, CO21, Fus24, GB21a, Han21, HY24, HK21, Hei24, JPTZ23, Kéd23, KLSW23, LSZ24, MMY23, Man23, MIS24, PF23, SU23, SA21, WTH24, Xie24, XT24, ZD21]. **treatments** [BH23, BS24b, HHS23, VB23b, XT24, dCD23]. **trend** [Ell20]. **trending** [RSBP23]. **Trends** [GG20a, CKK$^+$20, FSU20, KV23, KOEP20]. **trials** [BLSTM24, CL24b]. **triangular** [Fen24, MMY23, PF23]. **True** [PW23, Hor21, Kli24]. **trust** [FMM$^+$22]. **trustworthy** [Hwa21]. **Tuning** [LSTW24, LQ24]. **Tuning-parameter-free** [LQ24]. **TVP** [CES20]. **TVP-VAR** [CES20]. **Twenty** [CSV23]. **Twisted** [HSHS20]. **Twisting** [BDFM23]. **Twitter** [AMMQ22]. **Two** [AF24, Che23, HWZW20, dCD23, AM22, BGS24, CGQ23, CV24a, CHL21, FW23, HKTY23, HV23, KS20, LS23b, OJT20, WLFF24]. **two-dimensional** [LS23b]. **Two-mode** [HWZW20, WLFF24]. **two-pass** [AM22, BGS24]. **two-sample** [CGQ23]. **Two-stage** [AF24, CHL21, KS20]. **Two-step** [Che23, HV23]. **Two-way** [dCD23, CV24a, FW23, HKTY23]. **type** [Boo23, DN23, GL20, HLM$^+$24, LLYZ22]. **types** [Kéd23].

U.S. [CKS21, NEFG20]. **Uhlenbeck** [SYZ24, WXY23]. **Ultrahigh** [WCWL20, CLWY24, ZZZ24]. **unadjusted** [LMNZ24]. **unbiased** [Fry24, GGV20]. **unbounded** [CK24a]. **uncertainty** [ABB$^+$22, CCM21, HSHS20, HS21a, Yu23, vGW22]. **Unconditional** [MIMRS24, ASZZ24, Gua21b, MIS24]. **Uncovering** [LTY21]. **Under-identification** [AFiK$^+$23]. **underidentification** [Sen24, Win24]. **Understanding** [KRvdK22, LP22]. **undirected** [FFX20, GNP24]. **Unequal** [BBRSS23]. **unfair** [ZZ21]. **unified** [ZD24]. **Uniform** [BKW23, CLY24, FGP23, LL20, LS23b, IK20, KN24, SW24]. **Union** [APdAV23]. **unit** [HKT20, LP20b, LT20, LP23c, NW21]. **units** [KPR21, PY20, PY21]. **unity** [BP20b, BD24]. **university** [DDH22]. **unknown** [BCL24, CK24b]. **Unobserved** [Luo20, AGL21, ABL22, ALL23, Bot20, BMP23, Bot23, BCV20, CGI21, Esc23, FLZ24, FW23, Fus24, Hub23, JS24, KST22, Lu22, LXX22, SST21]. **unrelated** [WGH20]. **unreported** [HLS21]. **use** [BBRSS23, CR20, MMF20].

Using [AIMM24, BGPS23, CCM21, HN21, Mac23, ASLL24, ACS20, AMMQ22, BLV24, BLL22, BIJS22, CFX22, ÇS24a, Cal21, CLMZ24, CK23b, CKLZ24, FHLL22, GHLL22, GHKOB24, HLL21, HKO⁺23, KY22, KRvdK22, KST22, KMMS21, LX23, MM21b, MB24, Obr24, RV21, SZ24]. **utilities** [GLX23]. **utility** [AR24, ILMM20, Su21]. **utility-maximizing** [Su21].

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Anonymous:2023:PJb

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Anonymous:2024:EBb

[Ano24i]   Anonymous. Editorial Board. *Journal of Econometrics*, 237 (2B):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407623003093`.

Anonymous:2024:EBc

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Anonymous:2024:EBd

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Anonymous:2024:EBe

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Anonymous:2024:EBg

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[BPR24] Federico M. Bandi, Davide Pirino, and Roberto Renò. Systematic staleness. *Journal of Econometrics*, 238(1):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895

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[BS24b] Manudeep Bhuller and Henrik Sigstad. 2SLS with multiple treatments. *Journal of Econometrics*, 242(1):??, May 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624001313`.

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[BSX21] Nicholas Buchholz, Matthew Shum, and Haiqing Xu. Semiparametric estimation of dynamic discrete choice models. *Journal of Econometrics*, 223(2):312–327, August 2021. CO-DEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303274`.

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[BV23] Martin Braun and Valentin Verdier. Estimation of spillover effects with matched data or longitudinal network data. *Journal of Econometrics*, 233(2):689–714, April 2023. CO-DEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002827`.

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