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(0, 1) [AD23]. (INAR(p)) [JGY91]. (SINAR(p)) [KT11]. 2 [ZM01]. 2×2 [ZC19b]. **$36.99** [Hal14]. **$71.46** [Omb13]. α [CT06b, GGSW20, GSTW20, LDH19]. AR(1) [AB86, AF91, HW95b, HCH00, HB05, KLM16, Lim92, Log04, PZC14, Pet86, PPS14, SS96b, Wei85, Zie99]. AR(2) [MA93]. AR(p) [KS08a, ZL12b]. ARCH(1) [Aud05]. ARCH(∞) [HP17]. ARCH(p) [KS08a]. ARCH(q) [WSS04, CPR18]. ARIMA($p, 1, q$) [MN95]. ARIMA(p, d, q) [Rei94]. ARMA(1, 1) [Oke98]. ARMA(p, q) [Bar87, Che06, RB13]. b [HV08, HI15, ILT14]. β [LDH19]. Bl($p, 0, p, 1$) [SR91]. CARMA(2, 1) [AN24]. Cogarch(p, q) [IMR18]. Ear(p) [BM91]. F [WS20]. I(0) [KLN04b]. I(1) [CL97, KLN04b, WR08]. I(2) [NV96]. INAR(1) [AOA87, AK10, BS15a, DO04, PK13]. INAR(p) [DVW08, RN12, SO05, ZWZ11]. ∞ [NN21]. k [Pro03, WCG98]. L [BCT15]. L^p [LXT20]. l_1 [BCK23]. M [AD99, AC18, Ber07, CN86, Giu17, HT86, LPS23, LLG09, SL04b]. NEAR(2)

HHI18, Hua90b, HT93, Huz81, Hyn93, IY03, JL83, Jas03, JGY91, Kab93, KH99, KMS15, KOD09, Kan87, KM90, Kni87, KP89, KP90, KP95, KJ85, KF92, Kun97, LL92, LH83, Li93, Lju88, Lüt85, MP90, MS92, MM93, MT94a, MA20, MW05, MMT98, MK15, MM91, Mil95, Nas93, NQ80].
Autoregressive
[Och83, OT98, PS92, Pap05, PF95, Pau84, PT81a, Pem87, Pet89, Pic82, PP97, Por87, Pöt90, QN82, Rai96, Ray88, RBY92, RA92, RB22, Sai86, SS16, SS90, SH87, SH88a, SK96, Sch16, SPA20, Sha08, SY11, She88, ST04, Shi93, SS95, SL96b, SS96a, SPM19, SR17, Spa93a, Spa93b, SH88b, SHLL96, TY10, TP85, Tom87, Ton82, Tua84a, Tua84b, Tua86, Tua88, Tua92, TT82, Ula93, Vel94, Vil01, Wah89, Wan93b, mWK96, XZL20, YL20, YR95, YL91, Zha92, ZT97, vG99, AN08, ADL18, AAD22, AE06, And97, AMZ13, And08, AS21, BBC16, BG00, BHL09, BBK23, Bha97, Bla14, BPT02, BKM21, BFZ02, BMH08, BH08, CS08, CSD12, Cam04, CZ12, CL01, CD09, CD12, CLL14, CWDL97, CS11, DA14, DdM13, FF13, FK13, FP18, FR07, FKMN02, FB21].
autoregressive [GMRO11, GH03, GG07, GL20, GJ23, GB98, HLZ23, HP14, HL11b, Huz07, HS11, Ioa10, Ioa11, JR22, Joh03, JS24, KY09, KT11, KL09, KK12, KR13, KGY18, KP21, KR98, Lat98, LL12, LJ23, LB11, LLY14, LK21, Lie05, LP19, LPU24, Lug06, Mau02, MS23, Mok87, MTW04, NLR16, NS03, PR98, Psa01, PS03, PS06b, SL00, SO97a, Sch98, SM13a, SL97, Shi98, SS98, SF98, SLL97, ST05, Swe22, TK08, TS14, TC13, Tri12, UD09, UT12, VADG04, Vid09, WL11, WP21, WP14, Wie13, WL98, WD10, WP24, Xia01, YP06, ZHHH22, ZB02, ZM06, ZC12, ZKP22, Zha24a, ZJN24, ZBD06, ZXC22, ZB05].
Autoregressive-Moving [CT87b, JL83, KM90, Pic82, Mau02]. **Average** [AH92, AM80, And92, AV93, AK90b, Bai93, BKS97, BM89, BMY99, BH94, Bha83, Bha89, Bos96, Bre94, BLT92, CT96, CG19, Cha95, Chi91, Cho91, Chu96, CT87b, DJM86, DSW80, DS91, GZ15, Had95, HR93, HN93, JL83, KM90, KP89, KP90, KF92, Lju88, MS92, MA20, Nas93, PS92, Pap05, Pic82, Por87, Pöt90, RBY92, Sai86, She88, Shi93, SS95, SS96a, SM06, SHLL96, Tua84a, Tua84b, Tua86, Ula93, Vel94, Wah89, Wan93b, YR95, AMZ13, And08, BFK13, De 98a, DA14, FF13, GG07, Huz07, KM21, Li12a, LZ20, Mau02, Mon98, PR98, SS98, SF98, ST05, kTR98, TC13, WD10, XPZL10, ZL24a, ZXC22]. **Averaged** [Hen01a, Lob97, LPU24, SH12]. **Averages** [AT86, CH15, BEvdW12, Chu12, MR18, MS00a, MS01].

B [RW17]. **Backdating** [Mar07a]. **Backtesting** [DP20, Hog19]. **backward** [SO97a]. **Balanced** [BW18]. **Band** [Gor81]. **Band-Limited** [Gor81]. **Banded** [MP10]. **Bands** [BW18, SS90, Tom87]. **Bandwidth** [BB87, FRP99, Hen01b, HI19, KC96, Sou07, Vel00, AO09, BB07b, RS17, Sko01]. **barely** [KP08, ZL12a]. **Bartlett** [BF97, CCY16, Dah85, FZ09, Lar98, PI22]. **Based** [BT94, BDH$^+$18, DN95, DL15, Dit00, EF06, Hal92, Hal95, Hal94b, HD96, JLMB20, KLM16, LTK07, Mar07a, MW16, PD02, Sch96, ST97, TCCG19, Vel94, VN00, WTSL17, YL20, YLLW24, AS24, And08, AO09, AV08, BKM21, Bro07, BH10, CK13, DHT14, DR11, FLLH24, HKV24, Kur11, LLMR08,

FP18, FKMN02, GLN15, HK17, Hid07, JPP15, Kak99b, Kil98, KH04b, LLT14, MP10, MR12, PS21, Par13, Pos08, Tew18]. **Bootstrap-assisted** [CR99]. **Bootstrap-based** [AO09]. **Bootstrapping** [AD99, BCT15, BM09, HK08, KF92, LX01, SP08, Swe03, HS11, WS02]. **Bose** [Yao20]. **Both** [Mar20]. **Bound** [Kab87]. **Boundary** [BP18, CNR17, CD09]. **Bounded** [Wal87b]. **Bounds** [CISG16, KJ85, AK24, LP04, Tak24]. **Box** [Wil16, HC04]. **brain** [GOP+12]. **Break** [DLRY08, TSL08, CP16a, Fos13, HOS15, HLZ23, ILT14, NR11, San18, Sen07, SK09, Wri98]. **Breaks** [AES06, CISG16, HR04, Sch22, WT19, Wes19a, AH13, BEL06, BH01, BH03, CT06a, CHLT15, GA04, GA08, HM03, Kap05, KP10, Rod13, WE07]. **Brillinger** [MVS87]. **broad** [PBSO23]. **Broadband** [HB01, NM11, Hur01]. **Broken** [NVS06]. **Broken-Trend** [NVS06]. **Brownian** [BB07a, Hua12, KM99, PT02, YFL+14, ZT06]. **Bubble** [Kur21, KS23b]. **Bubbles** [AHL+18, FFGM15, Tay24a]. **Busetti** [HM03]. **Business** [Jan05a].

C [Bos16, Hal14, Kil18, Wil16]. **calculating** [BC02]. **Calculation** [Cha15a]. **California** [NSK+11]. **Call** [ACN23, Ano09a, Tay24a]. **Cambridge** [Hal14, Kar16, Leo13]. **Cameletti** [Rao17]. **Can** [KT01]. **Canadian** [Lim87, Lüt82]. **Canonical** [PM92, VY90, VWR87, DHJ12]. **CAPM** [Pra82]. **Carlo** [BM89, Che93, Dit00, Mil06, PT81b, VADG04]. **CARMA** [BL13, BL19, BL21]. **Carolina** [Rao16a]. **Casals** [Pou17]. **Case** [LT83, PR88, AN24, Bau05, Kei03]. **cases** [PZC14]. **Catastrophes** [SHLL96]. **Categorical** [FK87, DE07, KXS+12, ME98]. **Cauchy** [AB86]. **causal** [BL21, GB98, Had04, JP99, Ken12, RB13, SPH18, Swe22]. **Causality** [ADD19, GH19a, HS05, Kan81, Lay84, YK06, Bra13, BS02, Hos01, Tau23, THN24]. **CCA** [Bau05]. **Censored** [CP16b, HVS15]. **Central** [BT94, Cha91, Kee97, KL10, Mor83, Sto85, Yaj89, RB13, WCK12]. **Centred** [Kni87]. **certain** [Deo97]. **CH** [Cav14a]. **Chain** [FT85, Fei20, VADG04, ZKG22]. **Chains** [FR97, BS15b, Bra21, FRZ01]. **challenges** [DMHF12]. **Change** [ADL18, BK19, CT20, DK17, Ger18, HH12, KH98b, LTK07, NLL12, PZ17, Rai96, SPH18, AMS+17, BP12, BKM24, BHLS11, Bet16, BFK19, CF24, Ger21, GKD21, HK08, JFML13, KL09, KH98a, KA07, Kur18, LJ23, NAJ12, PZC14, PY22, RT02, Roz01, WC10, Yam11, YD12, ZL12b]. **Change-Point** [ADL18, Ger18, KH98b, HH12, BFK19, HK08, RT02, WC10, YD12]. **Change-Points** [Rai96, Bet16, JFML13, Roz01]. **Changepoints** [FKK12]. **Changes** [IL19, TZ19, ZC19b, AMS+17, DH22, DQ23, HPW17, LK98, Sha11, Tay05]. **Changing** [And93a, Joy87, Wie13, WX18]. **Channel** [SS90]. **chaos** [OJHO00]. **Chaotic** [HW95a, KTL00, LC03, LLS97]. **Chapman** [Rao14]. **Characteristic** [JLMB20, DdRSK21]. **Characteristics** [BHL90]. **Characterization** [SL04a, GA16]. **CHARME** [SFK10]. **Chebyshev** [KTL00]. **check** [Jin18]. **Checking** [Hok83, ML83, McL94, McL95, MV03, JW16, LL97, UD09]. **Checks** [PT86].

[RSVM15]. **Densities** [Abr87, BDH+18, CD86, HH93c, PR88, Pöt90, ASK15, Jin18, Kom99, LL18]. **Density** [CMK05, CR90, FRP99, GM85, Kim91, KLN18, Kle08, KST95b, LQ20, Neu96, NP96, Rob87, Sak91b, Tom87, ZP20b, BP03, Dat97, Efr14, Efr19, Efr20, GPRV00, HV08, HK22, HT10, Kak06, KM99, Len16, LLS97, MS00b, MRT07, PP12, PP16a, SA07, WP14, ZKP22]. **density-dependent** [WP14]. **departures** [NK24]. **Dependence** [AD04, APH86, Ber07, BSG18, CT92, Cox91, Duf81, Ger18, GRS97, GJ01, GMR04, GGSW20, GSTW20, HW95a, HIP87, IL19, KLN18, LKB15, SBLS07, VDO95, WS20, AVF98, AG16, BP12, BKM24, BT13, BCFFT17, CF24, GAHT01, Ger21, GOP+12, HK14, Hid07, JT03, KP20, LRS21, LOS12, LG11, MORS21, MS00b, NKC15, Nie05, RT22, Sha11, SM13b, TT97a, VVD18, ZZL14, Zho12, Mcn15]. **dependences** [BPN12]. **dependencies** [SK09]. **Dependent** [BG20, BCK23, BN92, CT01, CN86, DLLN15, GOV19, GH19b, HHP84, Hid97, LDN19, McL17, PC05, Pou88, Pri80, Pri96, SSW15, TP85, TT82, XX18, Yaj89, BDL08, Bet16, Bra11, Bra22, CPR15, DHT14, HVS15, KM03, KP15, KH98a, KW04, KXS+12, LLBM+11, Li14, MA24, Mar07b, MMM22, NSL07, Psa01, PV15, Rao08, RT02, RNI13, Sko01, Sta20, ST05, Tew18, Wan24, WP14]. **deposition** [DF11]. **Depth** [KLM16]. **derivation** [ZM06]. **Description** [Hua90b, NSK+11]. **Design** [NHCLP08, WC10]. **Detect** [TZ19, Tay05]. **Detecting** [DQ23, Hog18, HL11b, HPW17, LT92, Tay24a, ZG88, KYP20, TD11, WWW12]. **Detection** [AY88, BO05, BT06, IL19, Kab94, Ked87, Lay84, Mar99, SPM19, ADL18, AMS+17, AE06, BBC16, BFK19, CF24, DLRY08, HH12, Lou08, NLL12, Rao12b, RT02, SPH18]. **Determination** [CRT15, LX96, Pau84, Qui88, Sak93, Tia88, TP85, DH13, LLY14, PS03, PS06b]. **determine** [KP10, Sme15]. **Determining** [BB87, Cav14b, HG91, Jan82, KH94, KR13, KP93, LK21]. **Determinism** [Bat83]. **Deterministic** [BHL90, CRT15, CT20, DN95, HS98, SH90, BGT21, HLX10, Iac10, McC13, YLC12]. **Detrending** [Aok91, Cha15a, Wes13]. **Developments** [Kar16, Tay24a, CPR15, Cox94]. **Deviation** [ZZL20, WD10, Yab12]. **Deviations** [Dun81, Li12b, Sto19]. **device** [BPN12]. **Diagnosing** [TT99]. **Diagnostic** [APH86, HP92, Hok83, LL97, ML83, McL94, McL95, MV03, PT86, UD09]. **Diagnostics** [GCK99, Led90, DZQ10, Pro03]. **Diagonal** [KBB90, MW22]. **Dickey** [FA03, AN92, CHLT15, Ioa10, KLN04a, LKN05, OT98]. **Difference** [ANW93, AN94, AP95, DO04, HP92, LT83, Rei94, SR88, SR91, SO05, CK13, CF98, JN14, Tsa07, WH11]. **difference-based** [Tsa07]. **Difference-Delay** [LT83]. **Differenced** [PP88]. **Differences** [Hog18]. **Differencing** [CAP94, GJ80, Jan82, KPT19, KPT21, Lüt82, SL96a]. **Different** [Gue87, dBCCO22, GB99, RMSF10]. **Differential** [RMT90, Zha13, Cle01, HLM03, Sim08]. **Diffuse** [AK90a, Mar92a, SS96c, FKD10, KD03]. **Diffusion** [JO06, CW99, SHL22]. **Dimension** [FHW94, LK21, PS06b]. **Dimensional** [BCK23, GT19a, GJ01, LHR82, XX18, BB14, CLY17, Cle01, GP02, HNT23,

PT05, SH88a, Wat85, DGP15, DP20, HOS15, Joh03, LC03, QS00].
Estimates [AH92, AV05, BL01, Bha83, BM81, CN86, DS91, Gor81, Hyn93, Kni87, MP90, ST97, TP85, Cle01, DG98, DH22, Duc05, FF13, FG04, HD99, MP10, MY02, TvV02, WP21]. **Estimating**
[BG20, BM03, CMK05, CT86, CL95b, HH93c, IY03, JC17, KM21, LPPS20, LHR82, Lüt85, MP18, NP96, Pfe94, Qui89, SH90, TA88, mWK96, Yam11, ZC19b, BFZ02, DKV11, FZ23, HLM03, Kom99, Sou07]. **Estimation**
[AC93, AG95, AM05, Ano21a, AHS06, Bai94, BC01, BKS97, BM13, Bat88, BO05, BW00, BMY99, BT94, BG00, Ber07, Ber01, BHL09, Bha83, Bha89, Bha93, BB14, BM91, BLL05, Bri80, Büh96, BN92, CJ82, Cha19, CR90, CAP94, CWD00, Che91, Chi91, CT87b, Com96, DZ18, Deg87, DM96, Dun81, DH17, FRR17, FM96, Fer90, FHW94, FRS11, GR81, GL21, GBY17, Ger18, GPH83, GM85, GRS97, GM23, Giu17, GLML16, Gra95, Gri91, HT88, HH93b, HR88, HLZ23, HD96, Hid92, Hid97, HS04, HLHT94, HZZGH83, HZF93, HKK15, HHI18, HA93, Hua96, HB94b, HR95, Huz81, HB05, IMR18, IP20, JLMB20, JO06, KE88, Kav89, Kav93, KT94b, KBB90, Kim91, KLN18, KST95a, KST95b, KP89, KP90, KH98b, LH83, Li93, Li20, Lii85, LM95].
Estimation
[LW19, LOS12, MG00, Ma02, MK93, May22, McC13, MM93, MPR91, MMT98, MS07, Mil95, MB97, MW97, Mur85, Neu96, NQ80, OM17, PC05, PS89, Pet19, PW84, PR95, PS95, Pos05, Pöt90, Pou89, QN81, RG89, RA92, Rei94, Rob87, RT17c, SSX18, SM13a, Sch22, SAZ13, SR92, Sha08, She87, Shi93, SS95, SS96a, SL04b, Sib01, SF93, SF05, SHL22, SZQ24, TNH23, TA88, Tua84a, Tua88, USMS83, UH95, VN17, Wah89, WSS04, Wes19b, Whi05, Wil17, YL22, YB06, YR95, ZM01, ZLSY20, ZL24a, ZG85, Zho92, ZW08, ZZL20, ZP20b, vS94, AG16, AG24, AB09, And08, AS21, BBC16, BDS12, BP03, BB12, BFK13, BMH08, BH08, CSD12, CPR07, CT06b, CL01, CLL14, DB03, DGH06, DC01, Dat97, DVW08, Efr14, Efr19, Efr20, EFT16, EK13].
estimation [Fan05, FHK20, FL04, FNV08, GAHT01, GLL06, GL20, GP02, HPY02, Hen01a, HL11a, HP14, HCT04, HI15, HB01, Hur01, Iac10, Iri02, JP99, KH04a, Kak06, KM09, KC11, KHS03, KL11, KL13, Kle08, KGY18, KP21, KR98, KW12, KOZ12, KA07, LM00, LJ23, LL06, LLMR08, LLBM$^+$11, LT03, LRS21, LLG09, Lug06, MMM22, Mon98, MRT07, NM11, Nie05, Nie11, OJHO00, PP12, PD12, PK13, Per04, PY22, PF21, Rao11, RDB14, RZ10, RS17, RB13, SY11, SF98, SO97b, SCW19, ST05, Sun14, TS14, Tri11, TC05a, Vel99, Vel03, VY16, Wal03, Wan05, WC10, Whi02, WD10, YFL$^+$14, ZC12, ZZL14, ZW12, ZB05, ZT06, Zhu13]. **Estimator** [ANW93, Cam87, GT19b, Hir06, KK20, KJ85, LH96, MM91, MVS87, Nie15, Och83, Qui00, SK96, ST91, Wan93a, XL02, Zie99, Arv14, Bar24, BM09, CF98, Erc11, HDB98, HS11, Ioa11, Ioa22, LR21, LPS23, Li24, MS00b, Sch98, SH12, TT97a]. **Estimators**
[AT87a, AD99, AC18, BiS17, FRP99, Hal92, Hal95, Has93b, Kab83, Kak96, KS19, LDH19, PF95, Pet86, Pfe94, Pop90, RBY92, Rob83, Sai86, Tua92, Wri95, Zha92, BB07b, BM10, Bra11, Cha05a, HV08, Kak99b, KL10, KS18, KS23b, LL12, LPU24, MTJ14, NHCLP08, Olm23, PP16a, Rao18, RT09,

[KM90, KM04, Wan93b]. **Fisz** [FNV08]. **Fit** [AY96, CG82, EF06, Pap05, Sai83, Sch16, Vel94, And97, AS00, CR99, DdM04, Fan05, GF15, MMOV24, Nis09, Pre98]. **fitted** [Ioa10, KLN04b]. **Fitting** [APH86, Bha89, Bha93, CN17, Fin84, GS21, Huz88, KS08b, Kit81, PT82, PPT93, BP11, EF14, MR18, ZPZ21]. **Fixed** [CPR18, EV19, HV08, HI19, LL95, Wes19a, HI15, ILT14, KT16]. **Fixed-** [HV08, Wes19a, HI15, ILT14, KT16]. **Flatness** [Dro07]. **Flexibility** [LM94b]. **Flexible** [MV03, PBSO23, SPA20, SBS19, Qia14]. **Flood** [BHL90]. **Florida** [Lat17]. **Flow** [Hoy20, GSO$^+$17]. **flows** [EM08]. **Following** [FK04, FK99]. **Forecast** [PS06a, KLN04b, MP16, MO02]. **Forecasting** [AQL89, AMZ13, CJ82, Car85, GH11, GZF86, JA81, LWL93, MP84, NNC91, RA92, SS82, Ula93, Wil16, mWK96, ZC19a, CSD12, HW09, Jan10, TNH23, Vij06, Bos16]. **Forecasts** [ADSS18, KF08, PS07, WS02, Hal12]. **foreign** [LG11]. **Forests** [SNS24]. **Forgetting** [LH96, BPT02]. **Form** [Hid92, FL04, Had04, Lug06]. **Forms** [Abr87]. **Formula** [BF97, Kan87, FZ09]. **Formulations** [DN95]. **forward** [LT03]. **Foundations** [Kar16, Wan21]. **Fourier** [Rig92, DR11, FL00, HK17, HC20, KT94b, PLNL22, Sto85, Sto87, Sto90, TAM11, VVD18, Wal00, Yaj89, YLC21]. **Fourier-PARMA** [TAM11]. **Fourth** [FP16, Kim91]. **Fourth-Order** [FP16, Kim91]. **FPE** [De 98b]. **Fractal** [FHW94, PV98]. **Fractional** [ANW93, AN94, Che93, Fin16, GA08, GJ80, GZW89, GZW94, HMV08, Hos05, HI19, JN18, KPT19, KPT21, KT01, Nie15, Rei94, VDO95, Vil01, Wri95, BB07a, BG00, Dit00, FB13, GA04, Hua12, HI15, HB01, ILT14, JN14, KM99, NM11, PC23, PT02, Sim08, ST05, Vel03, Vel07, Vol12, ZT06]. **Fractionally** [CAP94, Chu96, DH98, Dit04, Has93b, HR95, JN19, KH98b, PP88, CP16a, GMP15, Nie11, PR98, Pos08, SH09, Tro13, Tsa07]. **framework** [BDM98]. **Francis** [Nun20, Wan21, Yao20, Zha13]. **Free** [HH16]. **French** [Mok87]. **Frequencies** [MW16, ZM01, ZG88, dBCCO22, DH13, HD99]. **Frequency** [CZ19, Cha19, CWD00, Cub95, GOV19, GH19a, HH93b, Hua96, HB93, HB94a, Kak13, KT94b, Kim16, LLMR08, PD12, Pra82, Qui00, SR92, ST97, Tho19, Tua86, Won97, YLLW24, ASM21, BG00, BFK12, BFK13, CR99, CK22, FF13, FP12, GM15, Has13, Jen12, Jin18, KS23a, LL06, Lev02, LK98, LLL22, Mil10, MTW04, RDB14, RT17b, SAZ13, Tau23, Wan16, Whi02, YFL$^+$14, Yua00a, Zha24b, Whi05]. **Frequency-Domain** [SR92, Jin18]. **Frey** [Neš16]. **full** [Kur11]. **Fuller** [FA03, KLN04a, AN92, CHLT15, Ioa10, LKN05, OT98]. **Fuller-Type** [AN92]. **Function** [AM80, BB95, Bat88, Bha83, Bha86, CS15, Cho91, Del96, HT99, Kan87, Kav93, Lii85, MG00, MA93, MW97, Peñ84, SS89, SZQ24, BM10, Cav14a, Che06, CGM08, DC01, DdRSK21, DQ23, Fos13, FZ23, HLZ23, HKV24, KH98a, KGY18, LL06, LLBM$^+$11, OJHO00, PLNL22, RT17a, TY10]. **Functional** [AHP17, CL01, CKR18, DC23, GHHK18, HKK15, KKJ18, LTZ20, PP97, RS19, RP20, Seo24, ZP20b, BKM24, BCD18, BP18, HNT23, HR15, HKVW22, KR13, LRS21, PPS20, RS17, RWZ20, SK23, SY20, TNH23, Wan08, ZHHH22].

ST87, Stu01, Swi90, TKOP20, TA88, Tho19, Tjø86, Ton82]. **Models** [Tsa89, TT99, Tua84a, Tua86, Tua87, Tua88, Tua92, Vel94, VWR87, Wah89, Wal87a, Wei84, Whi85, mWK96, WL05, XHN17, XZL20, YL20, YB06, YL91, Yu07, ZC19a, ZT97, ZLSY20, ZG85, ZZL20, dJ86, dJCCL94, vG99, AN08, ADL18, AF22, APS20, AE06, AMZ13, AK10, And08, AR06, AS21, Aud05, BF10, BP11, BM04, BG00, BHL09, BBK23, Bla14, BB12, BI12, BWH19, Bra13, BS02, Bro07, CS08, CH14, Cam04, CG07, CPR07, CT08, Cav14a, Cav14b, CGP22, CT06b, CL01, CK13, CGM08, CS11, CF14, Cle01, CT10, Com04, DB03, DLRY08, DF11, De 98a, Deo97, DRS21, DVW08, DdM04, Duc05, DdM13, EF14, EM02, Fan05, FHK20, FK13, FK99, FKD10, FG04, FR07, FZ23, FB21, GG08, GMRO11, GdSF13, GBY17, GH03, GV10, GB06]. **models** [GG07, GLP10, GL20, GMP15, Guo03, HOS15, HNT23, HLZ23, HP23, HP14, Hon97, HL11b, HPW17, HKVW22, HST23, HWBD11, HB01, Ing01, IC05, JS24, JT03, JT11, KM09, Kat12, KFS02, KHS03, KPY22, Ken12, KL13, Kim15, KOW22, KS23a, KK12, KM04, KD00, KD03, KS18, KP21, KR98, Kri09, KW12, LLOS08, LP10a, LD04, LJ23, Li12a, LLL13, LLY14, LZ20, LK21, LM08, LPU24, Lou08, Lug06, Maï12, MA24, MTJ14, May22, MS08b, MS23, MO02, Mon98, MTW04, NM11, NS13, NN21, OJHO00, PS21, PT04, Pen07, PS99, PF21, PA23, PW05, Pro03, PS03, PS06b, PSSS09, QS00, RZ10, RB22, RR09, San18, Sbr11, Sch98, SM13a, SH09, Sel10, SAZ13, SS98, STY97, Spe10, SFK10, SR07, Sun14, TNH23, TWVB00, TvV02, TT97b, UD09, VW15]. **models** [Vid04, Vid09, Wal03, WS02, Wan05, Wan08, WC10, WCK12, WH11, WR08, WL98, WD10, WX18, WP24, XPZL10, XCG24, Yau12, YD12, Zaf08, ZHHH22, ZS01, ZM06, ZL12a, ZKP22, Zha24a, ZJN24, ZL24a, ZW12, ZXC22, Zhu13, McL17]. **moderate** [NK24, Sto19, Yab12]. **modifications** [LKN05]. **Modified** [BS15a, Hir06, Hua12, Maï12, MTW04]. **Modulated** [Has82, TM93, GSO+17]. **Modulus** [ZT97]. **Moment** [Gab88, Huz81, KP13, WHY22, Yu07, ADL18]. **Moments** [And87, And93b, AC96, AD04, Cli07, DO04, FT85, Fei20, IC24, SR88, SR91, SO05, Str96, Bra11, MTJ14, San17]. **Money** [Lüt82]. **Monika** [Yao20]. **Monitoring** [AHL+18, Kur17, Kur21, WW17, DA14, GKD21, HKV24]. **monkey** [GOP+12]. **Monographs** [Lu18, Mcn15]. **Monro** [FRR17]. **Monte** [BM89, Che93, Dit00, Mil06, PT81b, VADG04]. **Montgomery** [Bos16]. **Monthly** [MP84, Pon06, Tay98, ZC19a]. **Morris** [MP84]. **most** [HPW17]. **motion** [BB07a, Hua12, KM99, PT02, ZT06]. **Moulines** [Rao14]. **movement** [TY10]. **Moving** [AH92, AM80, AT86, And92, AV93, AK90b, Bai93, BKS97, BM89, BMY99, BH94, Bha83, Bha89, Bos96, Bre94, BLT92, CT96, CG19, Cha95, CH15, Chi91, Cho91, Chu96, CT87b, DJM86, DSW80, DS91, GZ15, Had95, HK17, HR93, HN93, JL83, KM90, KP89, KP90, KF92, Lju88, MS92, MS00a, MA20, Nas93, PS92, Pap05, Pic82, Por87, Pöt90, RBY92, Sai86, She88, Shi93, SS95, SS96a, SM06, SHLL96, Tua84a, Tua84b, Tua86, Ula93, Vel94, Wah89, Wan93b, YR95, AMZ13, And08, BFK13, Chu12, De 98a, DA14, FF13, GG07,

Huz07, KM21, Li12a, LZ20, Mau02, MR18, MS01, Mon98, PR98, SS98, SF98, ST05, kTR98, TC13, WD10, XPZL10, ZL24a, ZXC22]. **Moving-Average** [AH92, And92, AV93, AK90b, BKS97, BM89, BMY99, BH94, Bha89, Bos96, Bre94, BLT92, CT96, CG19, Cha95, Chi91, Cho91, Chu96, DS91, Had95, HR93, HN93, KP89, KP90, KF92, Lju88, MS92, Nas93, PS92, Por87, Pöt90, RBY92, She88, SHLL96, Ula93, Vel94, Wah89, Wan93b, YR95, De 98a, GG07, Li12a, Mon98, PR98, SS98, kTR98]. **MSE** [PT05]. **Mulero** [Rao16a]. **Multi** [AMS$^+$17, Cai11, HKV24, Pem87, SS96a, TCCG19, TP03, Ton82, Tri12, BP11, EK13, HW09, KL11, KGY18, Nie11, ZSW22]. **Multi-purpose** [HKV24]. **multi-regime** [BP11]. **Multi-Scale** [AMS$^+$17]. **Multi-Step** [Pem87, HW09]. **Multi-Step-Ahead** [Ton82, KGY18]. **Multi-Variate** [SS96a, TCCG19, Cai11, TP03, Tri12, EK13, KL11, Nie11, ZSW22]. **Multichannel** [Sak93]. **multidimensional** [KWPV12, Sza22, Sza23]. **Multimodal** [Mar92b, RB92]. **multinomial** [BWH19, LOS12]. **Multiple** [CF24, CT87b, Liu89a, Lüt82, NBQ16, RT17c, SH87, ST87, Tig85, TP82, VWR87, WT19, BC12, BS02, CHLT15, Has13, JFML13, Jin18, Kat09, KYP20, Kim15, PR10, San18, WWW12]. **Multiplicative** [Li20, Mil84, Yaj85, AD23, AS24, GB06, GG07, YHN99]. **multiplicative-error** [AD23]. **Multiplier** [AN94, Lju88, OT98, Tua86, Tua87, ZS17]. **multiplier-type** [ZS17]. **Multiscale** [PV98, BB07a]. **multistep** [Bon01]. **Multivariate** [AG16, BT13, Bar87, BT94, CL00, CW82, DG20, DE07, Fer90, FR07, GKY18, GOV19, HS05, Hid97, Hog18, JA81, KOV94, Kan81, LR88, Mas96, MPR91, MB97, MR19, Nie15, NR93, Pau84, Pop90, PP16b, Qui88, Ray88, RBY92, SH88a, SBLS07, She87, SS95, SLL97, SM06, SH88b, Sto90, Stu01, Swi90, Tsa89, TT99, Ula93, Vil01, Wil17, Won97, WTSL17, APS20, ASK15, BS15b, BWH19, DZQ10, DFF23, EDD17, Góm07, GAP09, HKV24, Jen12, JPP15, KP15, KD00, LLRR$^+$21, LL97, MM12, MKS22, MY04, MT15, MMOV24, Mon98, PK13, PS07, PA23, San17, SH09, Spe10, ZP20a]. **Murat** [Bos16]. **Murray** [BDP21]. **musical** [Iri02]. **Muskrat** [Ter85]. **Mutual** [GL94, Cha16b, Li06].

N [JMP16, Kee97]. **N.** [Aue22]. **Nankervis** [KOC15]. **NAR** [FRR17]. **Natural** [Eva80]. **Natural-Rate** [Eva80]. **Near** [dBCRT19, Cha15a, sC88, Cha15b, IC05, WNS22]. **near-cointegration** [IC05]. **Near-Integrated** [dBCRT19, Cha15a, Cha15b]. **Nearest** [Yak87]. **Nearest-Neighbour** [Yak87]. **Nearly** [AF91, SP01, AG08, LR21, PZC14, VY16, ZC12]. **Necessary** [DRS21, Kan81]. **Negative** [ABT18b, And89, GL19, HZF93, Hz92, TC07, BM13, CF14, HL11b, Lat98, Zhu11]. **Neglected** [BK07]. **Neighbour** [Yak87]. **Neil** [Cha16a]. **Nelson** [GB99, NV96]. **Nelson-Type** [NV96]. **Ness** [Fin16]. **Nested** [McE18]. **Network** [TLG93, YLLW24, AF24, TD11]. **Networks** [PBT00, MS23, TJL23]. **Neural** [PBT00, TLG93, MS23, TD11]. **Neurophysiological** [Rig96]. **neuroscience** [Omb13]. **Newbold** [LT18].

GZ88, GZW89, GZW94, HH20, HK90, HT99, Hög86, HR95, HB05, Jas03, JLMB20, JO06, Joy87, Kab93, KH01, KS08a, KOV94, Kak96, KPT19, KPT21, KPS04, KT94c, KH98b, Kun97, LL05, LX01, LM95, Liu12, MP90, Mar95, Mar92b, McC15, MM93, MM91, Mil95, MVS87, Mor83, Nas93, NP90, NR93, Ott88, Oza82, PC05, PS06a, PS01, PI22, Pet89, Por87, PP16b, Rai96, Ray93, Rig92, SS90, ST03, SSX18, Sch16, SP08, Shi93, SL96b]. **Processes** [SM06, SR17, Spa93a, Spa93b, ST85, Str96, SHLL96, ST91, Tay03, Ter14, Tia88, TP85, TV83, TC05b, TC07, TT82, Ula93, VY90, Ver87, VDO95, Vil01, Wal95, Wan93b, WT88, XY89, Yaj89, Yu07, ZM01, Zha04, AB09, AMS+17, And97, AG08, AR00, ASK15, Bar24, BDS12, BC02, Bha97, BLL09, BC12, BFK13, BL13, BL21, BFZ02, BMH08, BH08, CL97, dBCO12, dBCCO22, Cha99, CZ12, Cha05a, CP17, CADF11, CD12, CWDL97, Cra03, DGK14, DZQ10, Dat97, Deb11, DS04, DKV11, EDD17, EMNR09, FF13, FF10, FZ09, GAHT01, GA16, GJ16, GS13, GB98, HK17, HL11b, JJL12, Jen12, JPP15, JR22, JP99, JM04, Kak99a, KOD09, KL09, KM03, KP13, KM21, Kri22, KOZ12, LLOS08, LLBM+11, LB11, Lie05, MORS21, Mar12, MKN22, MZW09]. **processes** [MY02, Nan14, NR07, NSK+11, Nie11, OV04, PR98, PRR04, PPS14, Pos08, PV15, RDB14, RT02, RT09, SO97a, SF11, Shi98, SB19, SO97b, SA07, SP18, Swe03, Tam09, TC13, Tri12, Tro13, TC05a, Tsa07, Vel07, VADG04, Vij06, WS11, Wan09, WP14, WHY22, XCG24, Zaf07, ZB02, ZC12, ZBD06, ZJ06]. **product** [LP04, Tak24]. **Products** [Eng84, Liu92]. **professional** [Zaf08]. **Professor** [HKK23, LT18, Pri94, Tay22b]. **Profile** [LW91]. **Projection** [XA99, ZT97, MS00b]. **Properties** [And92, AC18, BL01, BI09, Dav91, FRS11, FKMN02, HT99, Huz88, Kak96, KPS04, KTL00, MP90, Mar20, PS01, Por87, Pos08, Sai86, SH87, SH88a, SP01, SK96, ST91, Tan87, Ter14, Tri06, Yaj85, BCFFT17, Cha05a, Erc11, FG04, Gir07, LN99, Lie05, RMSF10, Tam09, WR08, Zaf08]. **Property** [CR90, Fin85, Had95, Kab99, Kul85, Pol94, Tia88, PF21]. **proportion** [AD23]. **proportional** [GG08]. **proposal** [Mon98]. **prototype** [NSK+11]. **Prototypical** [MP87]. **proving** [Lie05]. **Pseudo** [Bau05, IP20]. **Pseudo-Maximum** [IP20]. **Publication** [NH19]. **Publish** [Ano20g]. **Published** [Aue22, Bos16, Cao19, Cha16a, Hal14, Kar16, Kil18, Lat17, Leo13, Lu18, McC15, McL17, Mcn15, Nea13, Neš16, Nun20, Pou16, Pou17, Qui15, Rao16b, Rao17, Ter14, Tur18, Wan21, Wil16, Yao20, Omb13]. **Publishers** [Zha13]. **Pure** [BK03, CL95b]. **Purifying** [RT92]. **purpose** [HKV24]. **Pursuit** [XA99].

Q [Tur18]. **QMLE** [AF16, GSS17, IP08, SW21]. **Quadratic** [Abr87, GSS17, HIP87, SF93, NHCLP08]. **quality** [LZZ22]. **Quantifying** [NAJ12]. **Quantile** [BCK23, CS08, CP16b, KMX17, Li14, LO16, MR19, SNS24, BH10, CSD12, GMRO11, JCY24, Kim15, KOW22, PV15]. **quantile-based** [PV15]. **quantiles** [Jir16, Muk99]. **Quantitative** [Neš16]. **Quarterly** [Pon06, ZC19a]. **Quasi**

[Pem87, Ton82, ZLSY20, EK13, GL20, HW09, KPY22, KGY18]. **Stephen** [ACN23]. **Stephens** [Nea13]. **steps** [PY22]. **Stepwise** [Pos20, CGM08]. **Stochastic** [ACL01, BK19, CT01, DN95, DF80, Fin85, GA01, GS21, Gor18, GL19, Jen04, KS08b, KS05, LDH19, MG93, NK24, Ott88, PT81a, Pou86, Rao16a, SS89, Shi88, Tjø86, Ton81, Wri95, Zha13, AN24, Cle01, Com04, FK99, GAHT01, HWBD11, HLM03, Lat98, LP10b, McC13, NHCLP08, PA23, San17, SO97b, Sim08, SBS23, Tri12, Tri06, Vid04, WS11, Pap22]. **Stock** [Hoy20, Wie13]. **Stoffer** [Nun20, Rao14]. **strategies** [VADG04]. **Stratospheric** [BHL94]. **streaming** [JCY24]. **Strength** [HW95a]. **strict** [BH10]. **Strictly** [Qui82, Vol12, Bra21]. **Strong** [DS91, Mas96, Hid07, TD11, ZZL14]. **Strongly** [BG20, Hid97, Yaj89, KM03]. **Structural** [AES06, AH13, BW18, DGJ06, GT19a, HOS15, HR04, HV99, Ott88, PY22, Rav89, Sbr11, Sch22, Ter85, WT19, BHLS11, BH01, BH03, CGP22, CP16a, Fos13, FB21, GA04, GA08, HM03, HLZ23, Kap05, Kat12, KA07, Kur18, Rod13, WE07, WR08, Wri98, ZL12b]. **Structural-Factor** [GT19a]. **Structure** [AM80, Bol88, Gab88, Li84, MPR91, RZ10, RA92, SBLS07, YLLW24, Góm07, HW99, Lat98, PZ04, TD11, ZS01]. **structures** [BEvdW12, JW16]. **Student** [MMOV24, SBS23]. **Student-** [MMOV24, SBS23]. **Studentizing** [DGK14]. **Studies** [CG82, LT83]. **Study** [Eng84, HHP84, Lim87, Dit00, SL97, SO97b]. **stylized** [KS23a]. **Sub** [STA03, Tay05]. **sub-sample** [Tay05]. **Sub-Sampled** [STA03]. **Subba** [Cox94, Wil18]. **Subclasses** [DG20]. **Subject** [MW16]. **Subordinated** [LDN19]. **Subordination** [WT88]. **Subprime** [WW17]. **Subsampling** [ADD19, JMP12, KW04, LLS08, MJ12, JMP16]. **Subset** [GR81, Gae00, HO84, PT82, PPT93, PBT00, Tha90, YL91, ZT97, BPT02, MZ06, Unn04, Wan05]. **Subspace** [Bau05, GH11, SP18]. **successive** [TvV02]. **Sucharita** [Ter14]. **Suddenly** [And93a]. **Sufficient** [Dic82, Kan81, DRS21]. **sugarcane** [VPWD11]. **Sum** [DJM86, Nie15, Yu07, BFK19]. **Summaries** [LW91]. **summary** [NSK+11]. **Sums** [Bai93, Eng84, CP17, Chu12, DGK14]. **superharmonic** [TK08]. **superposition** [GLL06]. **support** [PP16a]. **Supwald** [Kil16]. **surface** [GSO+17]. **surfaces** [KXS+12]. **surveillance** [AK10]. **Survey** [HN80]. **Survival** [Gor18]. **Switching** [BBKL17, FRR17, HLHT94, Liu12, MT94b, SK96, Smi08, AF22, Cav14a, Cav14b, HP23, KOD09, KFS02, KC10, LK21, PW05, PS03, PS06b, ZS01]. **SWQMELE** [ZPZ21]. **symbolic** [MGRM10]. **Symmetric** [Nas94, HST23, LZ18, TWVB00]. **symmetry** [LLOS08, PV15]. **syndromic** [AK10]. **System** [BHL90, MS23, Nag03, Sim08]. **Systems** [Li93, PBT00, Pos05, Sin93, Tig85, Wri95, XX18, YK06, GH11, GP02, KWPV12, Kur11, NHCLP08].

T [Cox94, JMP16, GL96, HL17, TP03]. **Ta-Hsin** [Qui15]. **Tables** [ZC19b]. **Tail** [Hog18, BM13, BDS12, Hil13]. **tail-trimmed** [Hil13]. **Tailed** [GRT17, JMP16, YL20, EM08, GL20, GZ15, JMP12, KW04, Kri22, LPS23, MJ12]. **Tails** [Hal14, HPY02, MS00a, MS01]. **tangent** [Kei03]. **Taniguchi** [HKK23].

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WS20, WL05, WTSL17, XA99, XHN17, Yak87, YL91, Yua00b, ZT94, ZW94, ZLY06, ZLP19, ZC19b, ZLSY20, Zho92, ZP20b, ABT18a, AR10, AD23, APS20, AS00, ASM21, And08, Art02, AHT13, AH13, ASK15, BKM24, BCD18, BBC16, Bar00, BDL08, BM13, Bet16, BP03, Bon01, Bon05, Bou08, Bra05, BS02, Bro07, BFK12, BFK13, BFK19, CS08, Cai11, CSD12, CCGA13, Cha99, CLY17, CGP22, CP17, Cha16b, CCY16, CH21, CF14, CF98, CG11, CH11, DG98, DB03, DGH06, DC01, DRY21, DE07, DLRY08, DdRSK21, DFF23, DL15, DH13, DHT14, DPT12, DP10, DA14, DLPP14, DR11, Erc11, Fan05, FHK20, FF13, FB13, FLL13, FK99, FP12, FL00, FG04, FM04, GG08, GF15].
time
[GA16, GM15, GA04, GA08, GM23, GB06, GAP09, GKL11, GLN15, GSO$^+$17, HPY02, Hal13, HNT23, HM13, HP23, Has13, HCT04, Hon97, HL11b, HR15, Hoy24, HW99, HDB98, HD99, HC00, HB01, Hur01, HK08, Huz07, ILT14, JMP12, JFML13, JCY24, JW16, Jin18, Jir16, JT03, JT11, KM03, KP15, KWPV12, KYP20, Ken12, KH04b, KC10, KL10, KL11, Kom99, KGY18, KL23, KXS$^+$12, LC03, LLS02, LM00, LZ18, LD04, LV00, LLS08, Len16, LLRR$^+$21, LNVK02, Li14, LLY14, LRS21, Lie12, LP14, LL97, LPZ15, LTT18, LZZ22, LLS97, LOS12, Lub99, Mar99, MTJ14, MGRM10, MY04, MJ12, MT15, ME98, MIN$^+$16, MS00b, MRT07, Muk99, NHCLP08, NM11, Nie05, Nis09, PZ04, PD12, Par13, PT04, PT23, Pen07, PR03, PRC03, PPS20, PR10, PS00, Pro23].
time [PSSS09, QR98, RCLM$^+$11, Rao10b, Rao18, RY23, RB22, RS17, RNI13, RT22, SK23, Sbr11, Seo24, SL97, SB19, SO97b, Sme15, SW21, SA07, SCW19, ST05, SO12, Sto19, SR07, Stu01, Swe22, Sza22, Sza23, TKOP20, TNH23, TW02, TM98, TAM11, TC13, TJL23, Tri11, TC05a, TT97b, Unn04, UD09, Vel99, VW15, VY16, Wal00, WWG09, WL11, WP21, WD10, WC14, WX18, XZ22, XLT23, YLC21, Yau12, ZT18, ZKP22, Zha24a, ZJN24, ZP20a, Zho12, Zho13, ZJ06, YB06, Aue22, Bos09, Nun20, Omb13, Pou16, Qui15, Wil16].
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time-symmetric [LZ18]. **Time-Transformed** [CT08]. **Time-Varying** [Ano21a, AD04, BBKL17, BDH$^+$18, Pet19, BP11, PH02, CGP22, CP17, DHT14, FG04, Lie12, LP14, RCLM$^+$11, YLC21, ZT18]. **Times** [Kur21, FKK12]. **TMA** [LQ20]. **TOC** [Ano16g, Ano16h]. **Toeplitz** [LP04, Tak24]. **Tohru** [Omb13]. **Tools** [Neš16]. **Total** [Bos16, Cao19, Cha16a, Hal14, Kar16, Kil18, Lat17, Lu18, McC15, McL17, Mcn15, Nea13, Neš16, Omb13, Pou17, Qui15, Rao16a, Rao16b, Rao17, Ter14, Tur18, Wan21].
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