A Complete Bibliography of the *Journal of Time Series Econometrics*

Nelson H. F. Beebe
University of Utah
Department of Mathematics, 110 LCB
155 S 1400 E RM 233
Salt Lake City, UT 84112-0090
USA

Tel: +1 801 581 5254
FAX: +1 801 581 4148

E-mail: beebe@math.utah.edu, beebe@acm.org,
beebe@computer.org (Internet)
WWW URL: http://www.math.utah.edu/~beebe/

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Title word cross-reference

AR(1) [Sim12]. b [ASV09]. D [TZCP19]. I(1) [Eve10]. Z^d [DF22].

-Vine [TZCP19].

across [Mar21]. **Activations** [LXZ13]. **Adapted** [OLL19, PMA12].
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[BFFB19, DL23, KSJ17, KP21, OLL19, Qui21, Sim12]. **Approximations**
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