A Complete Bibliography of *Econometrics and Statistics*

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

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

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Title word cross-reference

5^{th} [AKW20]. A [CCCW23]. F [Cha23]. g [GP23, HPW23]. I [Ber20]. k [Fer24, LEP18]. l_0 [ZY24]. L_4 [Dem21]. M [OSSRK19]. $\mathbf{Z}^2$ [DF19]. $O(n)$ [Dem21]. t [GH25, MBM17, PCP20].

-class [LEP18]. **-distributions** [GH25]. **-Means** [Fer24]. **-optimal** [CCCW23]. **-priors** [GP23, Ber20]. **-quantile** [OSSRK19].

1-130 [Ano17a]. **1-136** [Ano20e]. **1-148** [Ano17b]. **1-158** [Ano19e, Ano20f]. **1-164** [Ano18a]. **1-168** [Ano17c, Ano20g]. **1-170** [Ano19f, Ano19g]. **1-172** [Ano21h]. **1-188** [Ano18b]. **1-196** [Ano20h]. **1-200** [Ano17d]. **1-216** [Ano19h]. **1-250** [Ano18c]. **19** [BCCI24]. **1st** [CK21b].

2017 [Ano17b, Ano17d, Ano17c, Ano17a]. **2018** [Ano18b, Ano18a, Ano18c]. **2019** [Ano19f, Ano19g, Ano19e, Ano19h]. **2020** [Ano20f, Ano20h, Ano20e, Ano20g]. **2021** [Ano21e, Ano21h, Ano21f, Ano21g].

2022 [Ano22e, Ano22g, Ano22f]. **2023** [Ano23f, Ano23e, Ano23h, Ano23g]. **2024** [Ano24f, Ano24h, Ano24e, Ano24g]. **2025** [Ano25g]. **20th** [CK23]. **2nd** [CK21c, FKKP22, IL22]. **2SLS** [LEP18].

50 [CG19]. **500** [HO18].

Ability [DR25]. **accepting** [DF19]. **Accurate** [Ron20]. **Achieving** [FY19]. **across** [Bla22]. **Adaptive** [BS21, OSSRK19, WW22, FR17, GF19, YW23]. **AdaVol** [WW22]. **Additive** [ZY24, AMK22, Yos18]. **adjusted** [BSTS22]. **Advances** [CK21b, CK21c]. **affine** [HS20]. **Against** [CY21, KSS23, Mar17, MGF18]. **age** [Beu23]. **Aggregation** [dBCR21, Cha22]. **agricultural** [Czu19]. **algorithm** [AFKL21, BB21, Dem21, Flo18, For17]. **algorithms** [CK24, FGV21]. **allocation** [GP17]. **allows** [TB20]. **Alternative** [Hay19, HK22, MGF18]. **among** [HVBJ17]. **analyses** [BHKX17]. **Analysis** [FKKP22, KR22, SSL23, ZPY+24, CKL+23, CS22, DJF20, GP23, GJ19, Hay24, KOPS17, LS21, MTV17, PS19a, RC22, Yos25, dJW25, AGE17]. **analytic** [ÖA17]. **analytical** [NW19]. **Analytically** [CCCW23]. **analyzers** [MBM17]. **Analyzing** [KLMO22]. **annals** [AKW20]. **annealing** [Flo18]. **anniversary** [CK23]. **Annual** [BD22, BHKX17]. **annuity** [ZMG18]. **anomaly** [ABG+25]. **anti** [AMS23]. **anti-mode** [AMS23]. **antipersistent** [ADG24]. **Application** [Art24, Asa23, RPRH19, BFS18, CWL23, CK22, DJF20, FZF19, GM18, HO18, KKW17, KJ20, Sha17, SAK21, ZZ19]. **Applications** [VQKS24, AL17, ABG+25, Fer24, FFO20, Gui18]. **applied** [De 20, Lux22, Mac21b]. **Approach** [ZYL22, BP22, CZJ+17, Czu19, DFS20, FH19, GD22, HT23, Kar18, KO17, PS19b, SFdB17, VS17]. **Approaches** [KSS23, BPT25]. **Approximating** [BKP18]. **Approximation** [LSW24, Dem21, FKM24]. **approximations** [dZBMRV24, LEP18]. **April** [Ano17b, Ano19f, Ano20f, Ano21e, Ano23f, Ano24f]. **Arbitrage** [PS23, Mac21a]. **arbitrage-free** [Mac21a]. **Arbitrary** [RAC+24]. **ARCH** [CA17, SSL23]. **ARCH-M** [SSL23]. **area** [Mor24]. **arising** [QD19]. **ARMA** [DF19, KKW17, LDL21, SWS22]. **ARMA-type** [DF19]. **ARTFIMA** [VQKS24]. **articles** [Ano25b, Ano25c, Ano25d, Ano25e, Ano25f]. **Assessing** [BS18]. **associated** [Beu23]. **assumption** [HP21]. **Asymmetric** [ACG21, DR25, MCRV20, Pao17, FH21]. **Asymptotic** [BCR24, Mél22, ST24b]. **Asymptotics** [FS22]. **attitude** [STI20]. **augmented** [MPG18, WFSJ23]. **auto** [De 20]. **auto-correlation** [De 20]. **Automatic** [KR22]. **autoregressions** [FY19, LN17]. **Autoregressive** [SM20, Siu25, CA17, HKTZ19, HV21, MTV17, SZH19]. **average** [NW19, PS19b]. **Averaging** [HPW23, PL24]. **Avoiding** [RAC+24].

Babai [CCW24]. **balancing** [hLMdL25]. **band** [BS18]. **bands** [GFED22, LSBW20]. **bandwidth** [AO17, WL21]. **Based** [GM22, MW20, AADN18, CCW24, CR20, CKP21, CS22, ELS23, FHT20,

MCRV20, MGF18, MMS+24, dVC18]. **Bayes** [HPW23]. **Bayesian** [AMS23, CLNP23, CWL23, CW23, COSW17, CNBN22, Czu19, DJF20, FHT20, FY19, GP23, GW17, HGFO20, KC21, LCD21, LS21, MTV17, PS19a, PCP20, SG17, SSL23, THS18, VS17, WFSJ23, ZYL22, ZDY22]. **behaviour** [PPDZ18]. **Benjamini** [Döh18]. **best** [Dem21]. **Beta** [Cha23]. **Beta-statistics** [Cha23]. **between** [Czu19]. **beyond** [CK24]. **Bias** [BKH22, DGK22, FKM24, FH21, BSTS22, GEH19, LEP18]. **bias-adjusted** [BSTS22]. **Bias-corrected** [BKH22]. **bias-reducing** [GEH19]. **Big** [Mar17]. **Binary** [AADN18, CF21, COySS23, FM17, BBP17, PB22]. **binomial** [ELS23]. **Biostatistics** [GR23]. **Bitcoin** [PCP20]. **bivariate** [PCP20]. **block** [KO20]. **blocked** [GG23]. **Blockwise** [MOCB21]. **Board** [Ano19a, Ano19d, Ano19b, Ano19c, Ano20a, Ano20b, Ano20c, Ano20d, Ano21a, Ano21b, Ano21c, Ano21d, Ano22a, Ano22b, Ano22c, Ano22d, Ano23a, Ano23b, Ano23c, Ano23d, Ano24a, Ano24b, Ano24c, Ano24d, Ano25a]. **book** [PPDZ18]. **boosting** [AMK22]. **Bootstrap** [Ang20, ZP21, BS19, GRC17, Mac23]. **Bootstrapping** [Art24]. **both** [NABM23]. **boundary** [Kir20]. **Bounds** [DFKZ25]. **brain** [HGFO20]. **Break** [BS21]. **breaks** [AÖ21, MTV17]. **Brief** [AM23]. **Brownian** [LS20]. **bubbles** [HV21]. **Business** [GOS24]. **BVARs** [FHT20].

calibration [SMSC21]. **Carlo** [BLvV21, KC21, LCD21, WCD22]. **case** [DKA17]. **categorical** [HVBJ17, hLMdL25]. **causal** [GH25, HV21, hLMdL25, LEB17, SM19]. **causal-noncausal** [HV21]. **causality** [AS19, BHO25, BS18]. **censored** [SV18]. **censoring** [NABM23]. **Central** [HKTZ19]. **CFEnetwork** [AKW20]. **chain** [ELS23, FS22]. **Change** [BHKX17, ELS23, GHK18, CK24]. **changepoints** [Mac21b]. **changes** [JM21, SAK21]. **characterizations** [Ley23]. **checking** [LDL21]. **childhood** [CKL+23]. **Chinese** [THS18]. **choice** [AADN18]. **choice-based** [AADN18]. **Cholesky** [MMS+24, SOLP17]. **Cholesky-based** [MMS+24]. **Choosing** [ACG21]. **circular** [AMS23]. **Claims** [Siu25]. **class** [FGV21, For17, LEP18, PV17, QD19, Ric20]. **Classification** [PL24]. **Classifiers** [AM23, ANL+21]. **cleaning** [MPG18]. **Closed** [PS19b]. **Closed-form** [PS19b]. **closer** [TB20]. **cluster** [Mac23]. **clustered** [BBP17, BSTS22]. **Clustering** [KR22, FGV21, HVBJ17, SC22, ST24a]. **CMStatistics** [CK23]. **coefficient** [Bla22, CK21a, Czu19, SZH19]. **Cointegrated** [CSM25]. **cointegrating** [AÖ21, ÖA17, dJW25]. **cointegration** [VS21]. **collinear** [PS19a]. **Combined** [CA17, HLU20]. **Combining** [BCR24, Bay18, Cha23]. **Commodity** [KLMO22]. **common** [CRT19, CG19, DF21]. **Comovements** [GOS24]. **Comparison** [Lux22, CJG24, Egu18]. **Competing** [Ano25b, Ano25c, Ano25d, Ano25e, Ano25f]. **competitive** [KO17]. **component** [BBS17]. **components** [ACG21, CG19, Max20, PRV17]. **Composite** [CG25a, GM18, WCW18]. **computation** [BK18]. **Computational** [CK23, AKW20]. **concentration** [Sha17]. **Concurrent**

[GM22]. **condition** [Mor24]. **Conditional** [LSY24, PB22, SM20, BB21, BP22, GD22, GSUC22, GGHQ23, Mor19]. **conditionally** [LDL21]. **conditions** [KPY18, RSV20]. **Confidence** [DFKZ25, GFED22, LSBW20, SFdB17, SMSC21]. **confined** [Kiv23]. **Connectedness** [GOS24]. **connectivity** [HGFO20]. **Consistency** [ST24b, GRC17]. **consistent** [ySL21]. **constituent** [HO18]. **constrained** [KT19]. **constraints** [WS18]. **Constructing** [CKL+23, LSBW20]. **consumer** [SFdB17]. **Consumption** [BD22, RC22]. **contaminated** [FZF19]. **context** [Mar17]. **Continuous** [CF21, KALP24, AGMR18, KLS18, hLMdL25]. **continuous-time** [KLS18]. **control** [ABG+25]. **controls** [BK18]. **Convergence** [Kaw22, HSS18]. **convex** [GFED22]. **Copula** [KR22, KH19, ACL19, BM22, ELS23, GD22, GKD19, KC21, KJ20, SC22, SV18, ZDY22]. **copula-based** [ELS23]. **copula-graphic** [SV18]. **Copulas** [Smi23, FFO20, QD19, SS23]. **corporate** [GM18]. **Corrected** [LBWM22, BKH22]. **Correcting** [DGK22, De 20]. **correction** [Ang20, FKM24, FH21]. **correlation** [De 20, ST24b]. **Correlations** [BCR24]. **Count** [Fok24, LSY24, BFS18]. **Covariance** [Hir23, Li24, BBS17, Hay24, MOCB21, Mor19, SAK21]. **Covariate** [hLMdL25, XY22]. **Covariate-Varying** [XY22]. **Covariates** [Bin18, For17, PB22]. **COVID** [BCCI24]. **COVID-19** [BCCI24]. **credit** [DCVB22, JM21]. **Criteria** [RAC+24]. **criterion** [KH19, Lam18]. **cross** [AÖ21, JM21, RC22]. **cross-sectional** [AÖ21, JM21, RC22]. **cryptocurrencies** [PCP20]. **cure** [DCVB22]. **curve** [dJW25]. **curves** [BHKX17, GFED22, KPTV21, THS18]. **CUSUM** [WL21]. **Cycle** [GOS24]. **Cyclical** [VS21]. **cylindrical** [AL17].

d [BM22]. **d-vines** [BM22]. **DAGs** [BB21]. **Daily** [TWO24]. **Data** [CK24, COySS23, FKKP22, LSY24, PZK22, ZZZ20, ZPY+24, AL17, ACL19, ASJLZ17, ADN18, BFS18, BBP17, BSTS22, BCJC17, BKH22, CdL20, Cha23, CNBN22, CKL+23, CS22, DJF20, DFS20, DF21, FZF19, GOP18, HVBJ17, Hay19, HO18, HLU20, KPY18, Kiv20, KKW17, KOPS17, KJ20, LS20, Mac21b, MPG18, PB22, RC22, SC22, SAK21, Tan24, WCW18, ZZ19, Mar17]. **data-cleaning** [MPG18]. **decision** [YW23]. **Declaration** [Ano25b, Ano25c, Ano25d, Ano25e, Ano25f]. **decrement** [ZMG18]. **defect** [ANL+21]. **delay** [BS18]. **Delayed** [CSM25]. **demand** [BFS18, Ric20]. **densities** [FH19]. **Density** [ADN18, PZK22, BS19, CR20, Kaw22]. **Dependence** [OP24, AÖ21, CIO19, FFO20, GKO18, HO18, JM21, Kir20, KJ20, RC22, ZDY22]. **Dependent** [PS24, BI19, De 20, Egu18, ÖA17]. **Designating** [PPDZ18]. **Designs** [CCCW23, BSM23, GG23, YW23]. **detect** [FMU20]. **Detecting** [SAK21]. **Detection** [RAC+24, RPRH19, ABG+25, ANL+21, FS22, GHK18, GF19]. **development** [Hay24]. **diagnostic** [LDL21]. **difference** [KV24, LDL21, MGF18]. **differences** [Bla22, TB20]. **Different** [Lux22, LN17]. **differential** [HGFO20, MZ22]. **Differentially** [KALP24]. **Differentiation** [KR22].

diffusion [CHM24]. **Dimension** [BB24, MCNO17]. **Dimensional** [LBWM22, LDA23, ZY24, BBS17, CK22, FR17, HO18, LY19b, Mor19, ZZZ20]. **Direct** [MW20]. **Directional** [DFKZ25]. **discontinuity** [FH19]. **discount** [PS23]. **Discovery** [CDH23, Yos18]. **discrete** [Dem21, Döh18, STW18]. **Discrimination** [STW18]. **dispersion** [TB17]. **distance** [PV17]. **distortion** [ES18]. **distress** [FMU20]. **distribution** [AFKL21, Jia17, Ley23, Pao17]. **Distributional** [KSS23]. **distributions** [AMS23, BKP18, ES18, GH25, QD19]. **disturbances** [LEP18]. **Diversifying** [CD25]. **Divisible** [ZHO24]. **domain** [FFO20]. **Double** [ACG21]. **Driven** [BLvV21, FM17]. **DSGE** [Ang20, FHT20, Mut18]. **DSGE-based** [FHT20]. **Dynamic** [HW24, HL23, Li24, LDA23, ZYL22, ACL19, BBS17, BKH22, GW17, HT23, Hu21, Kiv20, KJ20, KO20, Mor19, NW19, Sha17, SSL23, ZZ19]. **Dynamics** [Czu19, BHO25, ZZ19].

EC [PBMS20]. **Econometrics** [CK21b, CK21c, AKW20, BHL+17, COSW17, DHW20, CRG23, KVC17]. **Economic** [DFKZ25, OFG22, HSS18]. **economics** [Hay24]. **EcoSta** [CK21b, CK21c, DHW20]. **edge** [DF19]. **edge-effect** [DF19]. **Edgeworth** [JLM24]. **Editorial** [Ano19a, CK23, GR23, Ano19d, Ano19b, Ano19c, Ano20a, Ano20b, Ano20c, Ano20d, Ano21a, Ano21b, Ano21c, Ano21d, Ano22a, Ano22b, Ano22c, Ano22d, Ano23a, Ano23b, Ano23c, Ano23d, Ano24a, Ano24b, Ano24c, Ano24d, Ano25a]. **effect** [CS22, DF19, Mul18, TB20]. **effective** [Beu23]. **Effects** [CSM25, AGMR18, BBP17, BH24, CJG24, May22, NW19, Pol18, WFSJ23, ZZ19]. **Efficient** [ANL+21, LCD21, SG17]. **eigenvalues** [BV24]. **elastic** [BPT25]. **Embedded** [XY22]. **Empirical** [Asa23, HPW23, BP22, BCJC17, Lam18]. **endogeneity** [KP17, Kiv23, KO20]. **Endogenous** [CF21, BP22]. **Energy** [RC22]. **England** [HKTZ19]. **Ensembling** [LYBH21]. **environment** [CZJ+17]. **environmental** [dJW25]. **equation** [LS21]. **equations** [BP22, PBMS20]. **equicorrelations** [KO20]. **Equity** [ABC24]. **equivalence** [BB24]. **Equivalent** [HP21]. **ergodic** [CHM24]. **Erratum** [Ano25b, Ano25c, Ano25d, Ano25e, Ano25f]. **Error** [CG25b, De 20]. **errors** [NW19]. **estimate** [Kar18]. **estimates** [CR20]. **Estimating** [GQ19, KO17, THS18, BP22, CCW24, HK22]. **Estimation** [ASJLZ17, Asa23, CL25, CF21, CHM24, CG25a, HSS18, Hir23, LBWM22, Li24, SWS22, SZH19, ZZ19, ZY24, AMS23, ADN18, AO17, BPT25, CWL23, CMR18, DJF20, DFS20, De 20, ELS23, FHT20, Flo18, FH19, FH21, GEH19, GSUC22, Hay19, HS20, HLU20, KV24, KH19, LCD21, MCRV20, MPG18, Mor19, PRV17, PS23, PS19b, SM19, WS18]. **estimator** [ADGG20, BSTS22, CRT19, GGHQ23, SV18, SVG19, dVC18]. **estimators** [Art24, BKH22, ES18, Kaw22, LEP18, Mél22, ST24b]. **Euclidean** [MOCB21]. **euro** [Mor24, CG19]. **Evaluating** [DF21]. **event** [STW18]. **Evidence** [BLvV21]. **Evolutionary** [HVBJ17]. **Exact** [ZHO24]. **exogeneity** [May22]. **expansions** [JLM24]. **expectation** [BB21]. **expectations** [Ang20].

Expected [CL25, BKP18, GGHQ23, HT23]. **expectile** [BHKX17]. **expectiles** [GSUC22]. **explained** [CJG24]. **explanatory** [KP17, TB20]. **extended** [CCW24]. **extracted** [GOP18]. **extraction** [AGE17]. **extreme** [ADGG20, ES18, GSUC22, RSV20]. **extremes** [Gui18].

Factor [GT23, KLMO22, LDA23, WFSJ23, ZYL22, DF21, HT23, KC21, MBM17, NW19, PS23]. **Factor-augmented** [WFSJ23]. **Factors** [ZYL22, CRT19]. **Fast** [BK18, LSW24, Mac23]. **Feasible** [Asa23]. **field** [FFO20]. **filter** [MCRV20, MPG18]. **filter-based** [MCRV20]. **Filterbased** [KLS18]. **Filtering** [MW20, Kar18, LY19a]. **financial** [AKW20, BCCI24, CWL23, FMU20, GP17, GOP18, KPY18, KJ20, Mor24]. **Finding** [CCCW23]. **finish** [ANL+21]. **Finite** [BLvV21, BBP17]. **finite-mixture** [BBP17]. **Fisher** [For17]. **Fisher-scoring** [For17]. **Fit** [KALP24]. **fitting** [For17]. **Fixed** [WL21, BH24, May22]. **Fixed-bandwidth** [WL21]. **Flexible** [ACL19, GKT25, Hau21, KJ20, AL17]. **fMRI** [DJF20, SAK21]. **focus** [PCP20]. **Forecasting** [BB24, HT23, HV21, KPY18, PL24, TWO24, BBS17, GOP18, GW17, PCP20, Sha17]. **forecasts** [Bay18]. **form** [PS19b]. **Fourier** [CS22]. **Fractional** [LS20, VS21]. **framework** [Kaw22]. **Fraud** [RPRH19]. **free** [Kiv23, Mac21a]. **Frequency** [BD22, PP23, ACG21, AJ21, Art24, BS18, CHM24, CS22, DKA17, LS20, LY19a, Mil18, Pol18, WCW18]. **frontier** [DFS20]. **function** [FR17, Ley23, Ric20]. **function-on-scalar** [FR17]. **Functional** [FKKP22, GM22, GSUC22, Sha17, ZPY+24, AADN18, ABG+25, CKL+23, FZF19, GFED22, KKW17, KOPS17, LW19, Mat20, MS17, SAK21]. **Functions** [LSY24, PZK22, LSBW20, ZDY22]. **Future** [LDA23]. **Futures** [KLMO22, Czu19]. **Fuzzy** [CRG23, Fer24, FGV21].

GARCH [ACG21, Asa23, BCFP23, CWL23, CK22, LCD21, ST24b, WCW18, WCD22]. **GARCH-type** [CWL23, LCD21]. **Gaussian** [KR22, Max20, MMS+24, SC22]. **GDP** [RC22, ZYL22]. **Gegenbauer** [AMP20, PCP20]. **gene** [CZJ+17]. **gene-environment** [CZJ+17]. **general** [CR20, HT23]. **Generalised** [CKP21, OFG22]. **Generalized** [BCJC17, LSW24, SM20, AMK22, ADGG20, AMP20, BBP17, BK18, Egu18, GH25, KT19, PCP20, dVC18]. **generative** [HPZ22]. **Global** [ABC24, GOP18]. **GMM** [AR24, Hay19, HS20]. **Goodness** [KALP24]. **Goodness-of-Fit** [KALP24]. **Google** [BD22]. **governance** [GM21]. **Gradient** [AMK22]. **Granger** [AS19, BHO25, SM19]. **graphic** [SV18]. **graphical** [BPT25, GW17]. **graphs** [BB21]. **Group** [BS21]. **grouped** [HSS18]. **grouping** [ZDY22]. **Growth** [OFG22, HSS18]. **guaranteed** [ZMG18].

Hamiltonian [KC21]. **Harris** [AM19]. **Hazard** [ZY24]. **health** [BFS18]. **heavy** [BKP18, ES18]. **heavy-tailed** [BKP18, ES18]. **HESSIAN** [MMP21].

Heterogeneity [Mul18, DCVB22, Mar17, STI20, VS17]. **heterogeneous** [CRT19]. **Heteroscedastic** [CY21, PBMS20, GHK18, LDL21]. **heteroscedasticity** [LY19b, ySL21]. **heteroscedasticity-consistent** [ySL21]. **heteroscedasticity-non-consistent** [ySL21]. **Heteroskedastic** [SM20]. **heteroskedasticity** [LN17]. **hidden** [KLS18, LS21]. **hierarchical** [Col20, DCVB22, HGFO20]. **High** [BD22, CK22, FR17, LBWM22, LDA23, PP23, ZZZ20, ZY24, BBS17, CHM24, CS22, HO18, LS20, LY19b, Mil18, Mor19, WCW18, dVC18]. **High-Dimensional** [LBWM22, LDA23, CK22, FR17, ZZZ20, BBS17, HO18, LY19b]. **High-Frequency** [BD22, CHM24, CS22, LS20, Mil18, WCW18]. **Higher** [Mut18, LEP18]. **Higher-order** [Mut18]. **highly** [PS19a]. **Hilbert** [GRC17]. **history** [Fer24]. **Homoscedastic** [CY21]. **horseshoe** [FY19]. **hyperplanes** [Flo18]. **hyperspectral** [FZF19]. **Hypothesis** [CW23, Kir20, GJ19].

ICS [ABG+25]. **identifiability** [DKA17]. **Identification** [AR24, Max20, Jia17, KPY18]. **Identifying** [CZJ+17, Hay19]. **identity** [Ley23]. **illustration** [dJW25]. **Imaging** [ZPY+24]. **Imbalanced** [LYBH21]. **Imbalanced-Spatial-Structured** [LYBH21]. **Implicit** [Smi23]. **Improved** [ES18, KR22, BS19]. **Improving** [DRW19]. **impulse** [LSBW20]. **imputed** [Cha23]. **income** [TB20, ZZ19]. **Incorporating** [VS17]. **independent** [Max20]. **Index** [TWO24, KPY18, Mor24]. **indicator** [FMU20]. **indirect** [Cre17, GM18, Mél22]. **individual** [For17]. **Industrial** [GOS24, BHO25]. **inequalities** [KT19]. **Inequality** [DFKZ25]. **Inference** [GH25, KR22, Lux22, MW23, ADG24, Bin18, CdL20, Cre17, DRW19, DF19, GM18, Kiv23, KC21, hLMdL25, LEB17, NABM23, PB22, QD19, Ron20, SG17, WCD22]. **inferences** [GSSL20]. **Infinitely** [ZHO24]. **Inflated** [LSY24]. **Inflation** [BD22]. **Influential** [HPW23]. **Information** [RAC+24, KH19, Lam18]. **Inner** [CLNP23]. **Instrument** [Kiv23]. **Instrument-free** [Kiv23]. **Instrumental** [CF21]. **instruments** [LEP18]. **integer** [CCW24]. **Integrated** [dZBMRV24]. **integration** [LEB17]. **interactions** [CZJ+17]. **interactive** [BH24, NW19]. **interest** [Czu19, Ano25b, Ano25c, Ano25d, Ano25e, Ano25f]. **intersection** [Flo18]. **interval** [SVG19]. **Intraday** [DGK22, Sha17]. **Introduction** [GKD19]. **Invariant** [ZZZ20, ZZ19]. **irregularly** [ASJLZ17]. **Issue** [JS20, AKW20, BHL+17, COSW17, CK21b, CK21c, DHW20, FKKP22, Gui18, GR23, HKLW18, HILM17, IL22, KOPS17, MPSS18]. **issues** [CK23, Kiv20]. **Iterated** [BB21]. **Iterative** [De 20].

January [Ano17d, Ano18b, Ano19g, Ano20h, Ano21h, Ano22e, Ano23e, Ano24h, Ano25g]. **Joint** [SM19, LSBW20]. **July** [Ano17c, Ano18a, Ano19e, Ano20e, Ano21f, Ano22g, Ano23h, Ano24e]. **Jump** [CK21a]. **Jump-preserving** [CK21a].

Kalman [MPG18]. **Kernel** [CKP21, CR20, FH19]. **Kernel-based** [CKP21]. **kernels** [FH21]. **Knitting** [BD22]. **Kuznets** [dJW25].

lag [Ang20, CR20]. **lag-window** [CR20]. **lagged** [De 20]. **Lagrange** [CA17]. **Laplace** [dZBMRV24, CMR18]. **Large** [BB24, Hau21, Li24, AJ21, HK22, HT23]. **large-scale** [HK22]. **Lasso** [BS21, Mac21a, Mac21b, MS17]. **latent** [FM17, For17, SSL23]. **Learning** [AM23, XY22, LY19a]. **Least** [CKP21, DRW19]. **left** [NABM23]. **left-truncation** [NABM23]. **level** [GG23, KPTV21, RC22]. **Levels** [RAC+24]. **leverage** [CS22, KO20, PCP20]. **Likelihood** [CL25, CY21, WCD22, BP22, BCJC17, KO17, KH19, MCRV20, MOCB21, ST24b, Yos25]. **limit** [PPDZ18, dVC18]. **limited** [Pol18]. **limiting** [Jia17]. **line** [GF19]. **Linear** [BB24, GM22, LSW24, MW20, AADN18, BBP17, Bla22, CJG24, CCW24, Egu18, FFO20, FH21, GKO18, GW17, KT19, Mac23, May22, PS19a, ySL21]. **Lines** [LDA23]. **links** [HVBJ17]. **Local** [GEH19, FFO20, FH21, May22, AO17]. **locally** [Kaw22]. **located** [ASJLZ17]. **location** [AMK22, SV18, TB17]. **location-scale** [SV18]. **log** [ADGG20, dVC18]. **log-generalized** [ADGG20, dVC18]. **Logistic** [PL24]. **Long** [BCR24, dBCR21, Art24, AMP20, GEH19, LS19, PCP20, WL21]. **Long-Memory** [dBCR21]. **Longitudinal** [LSY24, DJF20]. **look** [TB20]. **Loss** [DR25]. **low** [Art24, FKM24, Mil18]. **low-frequency** [Mil18]. **low-rank** [FKM24].

M [BCJC17, SSL23]. **Machine** [LYBH21, XY22]. **Macro** [BB24, Mor24]. **macro-financial** [Mor24]. **Macro-variables** [BB24]. **Magnetic** [ZPY+24]. **maintenance** [ABG+25]. **maker** [PPDZ18]. **management** [CWL23, GM21, MPSS18]. **many** [LEP18]. **Marginal** [PL24, Col20, GGHQ23, LEB17]. **Market** [ABC24, CG19, FMU20, PPDZ18, RSV20]. **market-specific** [CG19]. **markets** [Czu19, LS20, Mac21a, PPDZ18]. **Markov** [AMK22, ELS23, FS22, Kar18, KLS18, LS21, Lux22, NABM23, PS24, WCD22, YW23]. **Markov-Switching** [Lux22, PS24, AMK22, Kar18]. **Markowitz** [LBWM22]. **martingale** [GJ19, LDL21]. **Matrices** [Li24, BBS17, Mor19]. **Matrix** [GT23, Hir23, BV24, BCCI24]. **Matrix-Variate** [GT23]. **matter** [Sha17]. **Max** [ZHO24, GKO18]. **Max-Infinitely** [ZHO24]. **max-linear** [GKO18]. **Maximum** [CL25, Flo18, KH19, MCRV20, ST24b]. **MCMC** [VQKS24]. **Mean** [KSS23, LBWM22, CK24, GFED22, HKTZ19]. **Mean-Variance** [LBWM22]. **Means** [Fer24]. **measured** [MZ22]. **measurement** [ZMG18]. **Measures** [DGK22, CJG24, ES18, KO20, STW18]. **measuring** [SFdB17]. **mediation** [GP23]. **medical** [GF19]. **Memory** [BCR24, dBCR21, Art24, AMP20, GEH19, LS19, PCP20, WL21]. **Meta** [ÖA17]. **Meta-analytic** [ÖA17]. **Method** [WW22, BKH22, CCW24, FH21, HK22, MMP21, NW19, Yos18].

Methodological [CK23]. **Methods** [BB24, CCCW23, Lux22, Beu23, COSW17, GRC17, GF19, HKLW18, Kiv20, LDL21, Mac23, ST24a]. **Microeconometric** [Kiv20]. **MIDAS** [ACG21, GQ19]. **mild** [Kiv23]. **missing** [Ano25b, Ano25c, Ano25d, Ano25e, Ano25f, Bin18, CdL20, HP21, Tan24]. **Misspecification** [BBP17, CdL20]. **misspecified** [Col20]. **Mixed** [SVG19, AJ21, CJG24, DKA17, GH25, HV21, LY19a, SZH19]. **mixed-effects** [CJG24]. **mixed-frequency** [AJ21, LY19a]. **Mixing** [XY22]. **Mixture** [CY21, Hau21, IL22, KR22, BBP17, DCVB22, FS22, HVBJ17, HILM17, MZ22, MBM17, SC22, ZDY22]. **Mixtures** [OFG22, XY22, CNBN22, GP17]. **MLEs** [BCR24]. **mode** [AMS23, FGV21]. **Model** [COySS23, Egu18, GT23, GM21, HPW23, KR22, Kiv20, LS19, MW20, SMSC21, ZYL22, ZY24, AL17, ADGG20, ACG21, AM19, BBS17, BCCI24, CdL20, CJG24, CCW24, DCVB22, ELS23, HT23, HKTZ19, HGFO20, KO17, KH19, KC21, MZ22, Mél22, SOLP17, ST24b, SSL23, SZH19, Tan24, Yos18, ZMG18, ZDY22]. **Model-Based** [MW20]. **Modeling** [ABC24, CG19, FFO20, PZK22, BFS18, GKD19, HPZ22, Tan24]. **Modelling** [CIO19, Fok24, OFG22]. **Models** [Asa23, BCR24, BLvV21, CDH23, CF21, CG25b, GKT25, Hau21, IL22, KLMO22, LSW24, LDA23, Lux22, OFG22, PS24, SM20, Siu25, ACL19, AMK22, AADN18, Ang20, AGE17, AMP20, BBP17, dZBMRV24, BPT25, Beu23, BM22, BCJC17, BKH22, CLNP23, CJG24, CRT19, CA17, Cha22, CWL23, CK21a, Col20, De 20, DF21, Egu18, FM17, For17, GH25, GKO18, GM21, GW17, HK22, HL23, HVBJ17, Hay19, HV21, HILM17, HS20, HP21, Hu21, HLU20, Kar18, KT19, KLS18, KJ20, Lam18, LY19a, LS19, LDL21, LCD21, LS21, LN17, LSBW20, Mac23, Mac21b, MCRV20, MPG18, Mat20, May22, MTV17, MOCB21, Mut18, NABM23, NW19, PS19a, PCP20, PB22, PBMS20, PS19b, Ric20, SC22, SG17, SM19, SV18, TB17, VS17, WFSJ23, WCW18, WCD22, Yos18, ZZ19]. **moderation** [GP23]. **modification** [Döh18]. **moments** [BKH22]. **Monetary** [CSM25]. **Monitoring** [RPRH19]. **monotonic** [Dem21]. **Monte** [KC21, BLvV21, LCD21, WCD22]. **monthly** [HKTZ19]. **moving** [NW19, PS19b]. **MRCIVAR** [CSM25]. **Multi** [BD22, BSM23, CSM25, ZPY+24, HGFO20, NABM23, PRV17, RC22]. **Multi-Annual** [BD22]. **multi-level** [RC22]. **Multi-objective** [BSM23]. **Multi-Regime** [CSM25]. **multi-sample** [PRV17]. **multi-state** [NABM23]. **Multi-Subject** [ZPY+24]. **multi-trial** [HGFO20]. **Multifractal** [Lux22]. **Multinomial** [MS17, Col20, HVBJ17]. **Multiple** [KO20, OFG22, Max20, MTV17, SM19]. **Multiple-block** [KO20]. **Multiplicative** [CG25b, ST24b]. **multiplier** [CA17]. **multiply** [Cha23]. **multiply-imputed** [Cha23]. **Multivariate** [COySS23, CY21, Fok24, HPZ22, MMP21, MW20, VQKS24, AFKL21, ACL19, ABG+25, BV24, BCFP23, GW17, JLM24, MCNO17, MGF18, MMS+24, SS23, STI20].

Near [BB24]. **Near-equivalence** [BB24]. **Nearest** [Siu25].

Nearest-Neighbour [Siu25]. **Nearly** [AR24]. **Nearly-Weak** [AR24]. **Neighbour** [Siu25]. **nested** [dZBMRV24, Bla22]. **net** [BPT25]. **nets** [Cre17]. **network** [SM19]. **Networks** [BCFP23, BCCI24, HPZ22]. **Neural** [Cre17, HPZ22]. **Neuroimaging** [JS20]. **noise** [CR20, GKO18]. **noisy** [DFS20]. **Non** [DKA17, Beu23, DF21, FFO20, GOP18, LEP18, NABM23, SC22, ySL21]. **non-** [Beu23]. **non-Gaussian** [SC22]. **Non-identifiability** [DKA17]. **non-linear** [FFO20]. **non-Markov** [NABM23]. **non-normal** [LEP18]. **non-stationary** [DF21]. **non-synchronous** [GOP18]. **noncausal** [GH25, HV21]. **nonconstant** [Mul18]. **nonignorable** [Tan24]. **Nonlinear** [Lux22, OFG22, PL24, ASJLZ17, Cha22, CK21a, Yos25]. **Nonparametric** [CF21, FZF19, FH19, LEB17, CLNP23, CNBN22, GD22, SV18, ZDY22]. **Normal** [CY21, AFKL21, GP17, Ley23, LEP18]. **normality** [PV17, ST24b]. **Note** [BS21]. **novel** [SFdB17]. **Nowcasting** [ZYL22, AJ21]. **null** [MGF18]. **Number** [ZYL22, LS21]. **Numerical** [CCCW23, HK22].

obesity [CKL+23]. **objective** [BSM23]. **Objects** [PZK22]. **observables** [HP21]. **observational** [LEB17]. **Observations** [HPW23, BI19, Egu18]. **occupation** [NABM23]. **October** [Ano17a, Ano18c, Ano19h, Ano20g, Ano21g, Ano22f, Ano23g, Ano24g]. **OLS** [GQ19]. **On-line** [GF19]. **one** [ADG24]. **one-sided** [ADG24]. **online** [GW17]. **open** [Czu19]. **operator** [CR20]. **Optimal** [CNBN22, LSW24, AO17, CCCW23]. **Optimality** [BLvV21]. **optimisation** [BSM23]. **Optimization** [LBWM22, ST24a]. **option** [Mac21a, Mac21b, ZMG18]. **Oracle** [KT19]. **order** [LS19, LEP18, Mut18, PPDZ18]. **ordered** [BBP17]. **ordering** [BS19]. **ordinal** [MZ22, STI20, TB17]. **orthogonal** [GG23]. **outcomes** [STI20, WFSJ23]. **Outlier** [RAC+24]. **outliers** [CdL20]. **over-identifying** [Hay19]. **overparameterization** [AFKL21]. **oversampling** [Pol18]. **Overview** [Smi23].

Pages [Ano17b, Ano17d, Ano17c, Ano17a, Ano18b, Ano18a, Ano18c, Ano19f, Ano19g, Ano19e, Ano19h, Ano20f, Ano20h, Ano20e, Ano20g, Ano21e, Ano21h, Ano21f, Ano21g, Ano22e, Ano22g, Ano22f, Ano23f, Ano23e, Ano23h, Ano23g, Ano24f, Ano24h, Ano24e, Ano24g, Ano25g]. **Panel** [Asa23, dJW25, AÖ21, BKH22, CRT19, Hay19, HLU20, Kiv20, LW19, Mac21b, NW19, PB22, RC22, WFSJ23, ZZ19]. **Panels** [BB24, De 20, ÖA17]. **Parameter** [Hau21, LW19, GQ19, HK22, Kir20]. **parameters** [CCW24, Kir20]. **parametric** [BP22, HVBJ17]. **Paretian** [Pao17]. **parsimonious** [AL17]. **parsimony** [FY19]. **partial** [Jia17, LW19]. **Partially** [ADG24, GG23]. **Particle** [GKT25, LY19a, Kar18, MCRV20]. **particulate** [Sha17]. **payoffs** [RSV20]. **peak** [GF19]. **penalization** [MS17]. **penalized** [Bay18, KV24]. **penalties** [KV24]. **Penalty** [ZY24, BPT25]. **performance** [KP17]. **periodic** [LS19, ZP21]. **Periodicity** [DGK22]. **Persistent**

[DR25, ADG24]. **Perspective** [AM23, BHO25, BCFP23]. **Phillips** [KPTV21]. **plot** [BSM23]. **Point** [SWS22, BHKX17, ELS23, GHK18]. **Points** [ABC24]. **Policy** [CSM25]. **polygenic** [CKL+23]. **polynomial** [GQ19, dJW25]. **portfolio** [GP17, GSSL20, HW24, ST24a]. **portfolios** [HT23, PS23]. **positive** [FH19]. **Possibly** [DR25, Col20]. **posteriors** [Jia17]. **potentials** [FFO20]. **power** [May22]. **predetermined** [PB22]. **Predict** [BD22]. **Prediction** [KKW17, MW20, WW22]. **predictions** [STW18]. **Predictive** [DR25, HPW23, ABG+25]. **predictor** [FZF19]. **predictors** [Mil18]. **Preliminary** [PRV17]. **premia** [PS23, RSV20]. **presence** [Max20, MTV17]. **preserving** [AMS23, CK21a]. **previously** [Ano25b, Ano25c, Ano25d, Ano25e, Ano25f]. **Price** [TWO24, SVG19]. **pricing** [Mac21b, PS23]. **principal** [PRV17]. **Prior** [HPW23, FY19]. **Priors** [Hau21, Ber20, FHT20, GP23]. **Private** [KALP24]. **probabilistic** [ANL+21]. **Probabilities** [PS24, NABM23]. **Probability** [LSW24, PZK22]. **Problem** [MW20, MW23, Dem21]. **procedure** [Döh18]. **Process** [SWS22, AM19, CK22, FM17, YW23]. **Processes** [dBCR21, VQKS24, ZHO24, ADG24, DF19, KKW17, Pol18, PV17, Yos25]. **production** [BHO25]. **profiling** [GQ19]. **prognosis** [CZJ+17]. **proof** [Mél22]. **Properties** [MCRV20, QD19, Mél22]. **Proportions** [XY22]. **pseudo** [GM21]. **pseudo-models** [GM21]. **published** [Ano25b, Ano25c, Ano25d, Ano25e, Ano25f].

Quadratic [Mat20]. **quality** [ABG+25]. **Quantile** [AGMR18, CG25a, LSY24, Mac21a, Mac21b, ADGG20, BSTS22, Bay18, HKLW18, Mul18, OSSRK19, WCW18, dVC18]. **Quasi** [CL25, Yos25, FHT20, Jia17]. **quasi-Bayesian** [FHT20]. **Quasi-likelihood** [Yos25]. **quasi-posteriors** [Jia17].

Rage [KSS23]. **random** [BBP17, Bin18, CRG23, HP21, JLM24, NABM23]. **Randomized** [COySS23, SM20]. **rank** [ANL+21, AÖ21, Bin18, FKM24, FMU20, ÖA17]. **rat** [FFO20]. **Ratio** [CY21, BS19]. **Realized** [AMP20, DGK22, TWO24, BBS17, CWL23, CIO19, GSSL20, KO20, SOLP17, SVG19]. **Reconstruction** [KC23]. **Recursive** [WW22, GKO18]. **reduced** [ANL+21]. **reducing** [GEH19]. **Reduction** [BB24, KPY18, MCNO17, ST24a]. **regarding** [Ano25b, Ano25c, Ano25d, Ano25e, Ano25f]. **Regime** [CSM25]. **Regimes** [OFG22, LW19]. **Regression** [Ber20, CDH23, CG25a, GM22, KC23, KSS23, ASJLZ17, BB21, BSTS22, BCCI24, Bla22, FR17, FZF19, FH21, GF19, HKLW18, Hu21, LW19, Mac23, Mat20, MS17, Mul18, MMS+24, OSSRK19, PS19a, ySL21, SV18, TB17, WCW18, Yos18, dJW25]. **Regressions** [PL24, XY22, Bay18, GQ19, HK22, LY19b]. **regressive** [SZH19]. **regressor** [Kiv23]. **Regressors** [CF21, PS19a]. **regularity** [Kiv23]. **regularization** [DFS20, HW24]. **Regularized** [Mor19]. **regularly** [GKO18]. **Relevance** [MW23]. **reliable** [BK18]. **Reproducibility** [KR22]. **Research** [LDA23].

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