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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: https://www.math.utah.edu/~beebe/

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5 [LPS15]. AR(1) [Kru08, Kru14]. b [Sun14, SY19, VW14a]. ϵ [BBCL18]. F [SW16]. g [LS12]. Γ [DGG14]. $I(1)$ [Phi10]. $I(2)$ [GBH15b, JJFG10]. K [Kau15, LLL16]. L^2 [And17]. l_1 [MM16, Zhu18]. M [IL10, IL18, Yan18, MV13]. N [Che10b, FVW16, Gay13, AG10a, EJC12]. p [BBKU19]. R [HSVV13, KZ15]. S [Lea16]. σ [KPS19]. $\sqrt[3]{n}$ [JPW15]. T [DMR16, FVW16, MMV14, ZG10].

-complete [And17]. **-consistent** [JPW15, Che10b, Gay13]. **-contamination** [BBCL18]. **-convergence** [KPS19]. **-dependence** [MV13]. **-estimation** [HSVV13, Yan18]. **-estimators** [IL18, IL10]. **-minute** [LPS15]. **-moment** [DGG14]. **-nearest-neighbor** [LLL16]. **-priors** [LS12]. **-regularization** [MM16]. **-regularized** [Zhu18]. **-squared** [KZ15]. **-state** [Kau15]. **-statistics** [MMV14]. **-test** [SW16]. **-uniformly** [EJC12]. **-values** [BBKU19, Lea16].

/unit [Kru14, Kru08].

1 [Ano11n, Ano11r]. **134** [HLT12a]. **144** [Kru14]. **145-406** [Ano19n]. **159** [IL18]. **164** [PST22]. **170** [HINR14]. **178** [CW14a]. **182** [GMR14a].

2010 [Ano10t, Ano10q, Ano10s, Ano10p, Ano10m, Ano10r, Ano10o, Ano10n]. **2011** [Ano11n, Ano11o, Ano11p, Ano11s, Ano11q, Ano11r, Ano12b, Ano12p, Ano12o]. **2012** [Ano12t, Ano12u, Ano12r, Ano12s, Ano12q, Ano13a, Ano13o]. **2013** [Ano13v, Ano13x, Ano13r, Ano13w, Ano13t, Ano13q, Ano13s, Ano13p, Ano13y, Ano13u]. **2014** [Ano14x, Ano14v, Ano14w, Ano14u, Ano14s, Ano14r, Ano14q, Ano14t]. **2015** [Ano15t, Ano15s, Ano15m, Ano15r, Ano15p, Ano15o, Ano15n, Ano15q, Ano16a]. **2016** [Ano16t, Ano16p, Ano16r, Ano16q, Ano16s, Ano16n, Ano16o, Ano17a]. **2017** [Ano17t, Ano17v, Ano17r, Ano17u, Ano17s, Ano17o, Ano17q, Ano17p, Ano17n]. **2018** [Ano18v, Ano18x, Ano18w, Ano18t, Ano18o, Ano18u, Ano18q, Ano18p, Ano18r, Ano18s]. **2019** [Ano19o, Ano19q, Ano19m, Ano19r]. **212** [CCCM22]. **2SLS** [Zhu18].

319-618 [Ano19p]. **37** [Xie11].

40 [Kra13].

90th [Slo17].

ABC [FN18]. **ability** [BK10, CM12]. **absences** [Gil10]. **Absolute** [BFS19a, Jus11]. **accelerated** [LLS15]. **Accelerating** [BGK19]. **Accounting** [LW10a, Zam10, PT11a]. **accumulation** [PT11a]. **accuracy** [BR11, CM15b, CS11b, GMP17, Hay10, LP18a]. **accurate** [HS18b, SK12]. **ACF** [ACT13]. **achievement** [BDV17]. **Achieving** [BFS19b]. **acquisition** [LZ12]. **across** [GK18a, LPS15]. **Activity** [TT10, HV17c, JKLM12, TTG14]. **Adaptive** [CN14, CLR10, GKP13, Hor14, KKLW18, KP19, LTT17, Yu15, AC16, CF15a, GD19, GGL13, HOvD12, JPW15, QS16]. **Adaptively** [ZLZ13]. **addition** [BD15]. **additional** [Hay10, PS17]. **Additive** [CG10, DL18, BMDL17, FMV15, LPLZ18, PHL16]. **additively** [JCLL10]. **adequacy** [ZL15a]. **ADF** [GBH15b]. **adjusted** [Sai13]. **adjustment** [FP10]. **Advance** [CHH18]. **Advances** [ET14, CS14b, MXY12a, MXY12b]. **Adverse** [KS16a]. **affiliation** [HLP12, JPW10]. **affine** [CDR11, CW15b, FMS13, GZ16, HW12a, HW14a, MPRR17]. **after** [BI14]. **against** [CAS15, KL18, Lee14b, SLB18]. **age** [PSW10]. **agents** [Poi12]. **aggregate** [DNR10, Tri11]. **aggregated** [HLW15]. **aggregates** [cCTZ14]. **Aggregation** [PC14, DS15, HV17a, Has11, HS14, IDF11, MR16, Tho14]. **aggressive** [ILM19]. **aging** [GK10]. **Agricultural** [PLJ11]. **Aigner** [Ano12b, Ano16a]. **airline** [AH12a]. **Akaike** [Spa10]. **Akaike-type** [Spa10].

ALASSO [CGL15]. **algebra** [MZC19]. **algorithm** [FGS18, Swe11]. **algorithms** [GD19, HOvD12]. **allocation** [HV19, PT11c, PST22]. **Alternative** [RS19, AG10a, AKM11, CF15b, CAS15, Kim14]. **alternatives** [Hag12, Lee14b]. **ambiguity** [AGKZ18]. **Amemiya** [CHH18]. **American** [GR13]. **among** [ASX16, Gil10]. **Analysis** [ACR19, Bha14a, CF15b, ASX17, ABHP16, BCF18, BI14, BKMZ16, BH16b, CKM16, CM15a, CS14b, sCJP14, CFSHP14, DZ15, EG14, FF14, FHLZ17, GM16, GBH15a, GMR17, GKP12b, HM14, Ho15, ILM19, JJFG10, Kim14, LB19, LMT12, LZ12, LS15b, LL15b, Li17, LLL18, MZ18, MSS11, Nie10, OY19, Ona15, OW19, SX17b, TT10, Tod11, Ton15, Wes12, WP14, ZA10, ZWXW10]. **Analyzing** [DLM17]. **and/or** [LZ12]. **Anderson** [WT18]. **Annals** [ASLN19, CL10, ET14, HKRV18, ILT11, MT12, GKP12a]. **Announcement** [Ano14a, Ano17a, Ano18a, Ano18b, Ano19a]. **anomalies** [CO15]. **anonymous** [Lam12]. **anything** [LPS15]. **apples** [BDV17]. **Application** [GMR17, ALGQ16, ACG17, ALX11, BSV12, BKY10, BS18, BJW15, CCF18, Cam12, CNT15, Cha13b, CDS13, CR10, CTV19, CKT17, DM13, DDSW18, DJfL15, FGPZ17, Gut16, JWFS16, KP17, KF19, Kue19, LLS15, LT11, LP17, MR16, MPP10, MPRR17, ZZ16, ZG10]. **Applications** [AG10b, GKP12a, Hu17, CFHZ19, CN14, Fas13, FMV15, HM18, KPS19, LS12, Zha11b]. **Applied** [LB19, LW14a, MP13a]. **approach** [ACT13, AHS10, An17, AFPZ16, AC15, ABHP16, BPS19, BPQ16, Car12, CMM18, CFHZ19, Cha12, CJMMPA15, CCP17, CS13, CFW14, CS14a, CH14b, CLL19, CH15, CGP18, CDDH15, CW11a, CPTV17, CGP16, CM12, CM15b, DGG14, DMP11, DSW12, Ell11, FL16, FS12, FiKY16, FL13, GHK18, GLS11, GK18b, HL19b, Hil16, HMT12, HZ15a, Kai16, KP15, Kim14, KS18b, Kol18, KP10b, LR19, Lee16a, LZY14, LZL18, LT14b, LT15b, MSX13, MW16, PWM11, PS12, Pet19, PTV16, Phi91, RL17, RH16, Son11, SHL11, SI19, SY19, XTZ10, ZA10]. **approaches** [Blu10, CM17a, Kea10, KPT12, Rus10]. **approximate** [BL16, BN19a, Cho15, DGR11, FWZ19, GOS19, KS17]. **approximation** [GK17]. **approximations** [BR11, DT19, FMS13, GP14a, LR19]. **April** [Ano11n, Ano19n, Ano10t, Ano13v, Ano14x, Ano15t, Ano17t, Ano18v]. **AR-GARCH** [AW15]. **arbitrage** [BC10, CG11, CDR11, FH15a, PLJ11]. **arbitrage-free** [CDR11]. **arbitrary** [Kru13]. **ARCH** [CZ15a, HP12a, NSS14]. **ARCH-type** [CZ15a]. **ARCH/GARCH** [HP12a]. **Archimedean** [OOS13]. **ArCo** [CMM18]. **area** [Fav13]. **ARFIMA** [CNT15]. **ARMA** [ADFK16, ZXC15, ZL15a]. **Arnold** [Ano13a, Ano17a]. **artificial** [CMM18]. **ascending** [FT14]. **ask** [CLY17, CLSY19]. **aspects** [AS14a]. **Assessing** [AG12a]. **assessment** [CHP18, ERS17]. **Asset** [CO15, ASX16, AG12a, BH14b, FL19b, GKR13, GK18b, KS18b, LF18, LZK18, LPS15, LYCP19, PT11c, PST22]. **Asset-pricing** [CO15]. **assignment** [BD12, CF19, PWM11]. **assisted** [Sha11]. **assuming** [HK11]. **assumptions** [Gha17]. **asymmetric** [BEE15, EM14b, GKS16, JM14, KLMP15, Lam12, LT15b, PPW19, Par16, Tet12, ZG10]. **asymmetry** [AM15a, ACM17, Cam12, DS15]. **Asymptotic**

[CS11a, DMN19, FHLZ17, Fre15, GMHS12, HP12a, HS17b, KS19a, Lee14a, Lee16b, LOS18, LLZ15, LB17, LP18a, Ona15, Par19, Rob11, ASP16, AKM10, BR11, BCCK15, CF13, CC15b, sCJP14, CP18b, DH18, Geo10, IL10, IL18, JP12, JJ14, Ket19, KSY17, LKH14, LT14a, WL15]. **Asymptotically** [Arm15, CK18, CZP15, FGL11]. **Asymptotics** [AG12b, CM16, DFL18, KGMR12, KP17, LL15a, Ona12, Can14, CGP18, Kap15a, MP14, Sun14, WY16, Zha16a]. **asynchronicity** [BLL+17, HS18a]. **asynchronous** [DLX19, SX17b]. **asynchronously** [PHL16]. **ATE** [CF19]. **atheoretic** [Blu10, Kea10, Rus10]. **attitudes** [FT14]. **attrition** [HL19b]. **auction** [HLM+12, HN12, JPW10]. **auctions** [AHS10, An17, ALGQ16, AGKZ18, BS12, Cam12, FT14, HS13b, HMS13, HLP12, KPT12, Lam12, LZ12, MMS19, MS12, MSX13, Zin18]. **Augmented** [Han15, CH15, CS14c, DP17, GP14b, GMHS12, KRW17]. **August** [Ano19p, Ano10q, Ano11o, Ano13x, Ano14v, Ano18x]. **autocorrelated** [HLT10, MM19]. **autocorrelation** [KW10a, KS11, PP18, RR15, Sun14, Vog12]. **autocovariance** [GP12, PL15]. **autoregression** [Dua16, HT19, KMS16, Mag12, Qia16, ZZL18, ZWWH19]. **autoregressions** [Bog22, BCRT16, CS11a, CCM19, CCCM22, CRT10, DHY16, GMWY19, Han10, HL14b, JM19, KC15, KKP19, KP19, LMS17, LZZZ19]. **Autoregressive** [CKM16, Gup18a, AD13, Cha13a, CYZ15, ChKS15, DK18, DPSS11, FP11b, GTY13, GKS16, GGL12, GJ17, GJ18, GS11b, GLL19, GR15, GR18b, HM18, JfL19, JN10, Joh10, JL13, JN18, KG18, KP10a, fLY10, LOS18, LL12a, LLZ15, LfL10a, LfLB10, LT15b, LXC16, MS17, MSW15, Pos16, QfL15, Rob10, SJ10, Su12, Sun16, SM18, SHHW18, XfL15a, XfL15b, XfL18, YfL17b, YL17, ZY18, ZZC18]. **auxiliary** [FN18]. **average** [Cha13b, CPP19, DMP18, DK18, ES10, Far15, HS18a, LY16, LB17, MSV19, Pos16, SWC12, SY19]. **averages** [WU15]. **Averaging** [Han10, CH15, CIY15, CKP10, DDMP15, DiT16, GZWZ16, HR12a, HP12b, KM16, KLGS12, LS12, LZZZ19, Liu15, LS15c, MPP10, MZ16, WZZ10, ZWZ13, ZY18]. **averse** [Wil11, Zin18]. **aversion** [BGZ11, Cam12, Jus11]. **Awaji** [FH15c]. **Award** [Ano12b, Ano13a, Ano15u, Ano16a, Ano17a]. **Axiomatic** [Fat10].

B [MXY12a, MXY12b, MP14]. **Bad** [BEE15, APT18, KT16]. **Bahadur** [CF13, Ots10]. **band** [CV17]. **Banded** [GMWY19]. **bands** [FR18, HL12, KS18a, KS19b]. **Bandwidth** [ASP16, KSY17, LP13]. **banking** [HL19a]. **banks** [FGPZ17]. **bargaining** [FM12, MT19]. **Barnett** [BI14]. **Based** [KMN11, ASP12, ASAM15, ABH11, AW15, AS14b, AS17b, AMM11, BCCFV19, BHP12, BvH17, BD15, Bre15, BCDN12, CN12, CGL15, CZ11a, CS13, CZ15a, CL15b, CW11a, sCJP14, COP10, DPvD11, DGR11, FF11, FS10, FS14, FS12, FZ10, GT18, GZWZ16, GLPR11, Geo10, GP14a, GLS11, GBH15b, GBH15a, HvdAW11, HvdAW16, HO12, HLR11, HLPY15, HLW13, Kim14, KKLW18, KR10, Las10, LLL16, LZK18, LYZ18, LZZZ19, LW10b, MS16, MS12, McC17, MMV14, MV13, OP16, PG16, Pat11a, Pel19,

PdSSGK12, PKA18, PM11, SG19, Siz11, Son11, TBE14, Tet12, Tri11, WT18, WL14, Xiu14, Yan15b, YL17, ZWZ19, ZL15b, Zu15, dHvdG11]. **Basmann** [RS17, Slo17]. **Bayesian** [Bog22, CCCM22, Kar17, ABHP16, BCL14, BCR19, BvH17, CCM19, CEK16, CGP18, CFSHP14, Des11, FJ19, FS12, FL19b, GGR17, GHK18, GT18, Gew96, GKP12a, Gew12, GD19, HPK14, sHDW17, HP12b, ILM19, JWFS16, JM10, JM13, JM16a, KG18, Kas19, KS19c, KFSvD19, Kim14, KLGS11, KLGS12, KKP19, KPT12, LS12, LT11, LMT12, LY12, LZY14, LLY15, LS19b, Mac10, MZ18, MW19a, NP12, Nor15, Pel14, Pet19, ZA10, vH11]. **be** [Ket18, Poi12]. **bearing** [AT14]. **beat** [LPS15]. **behavior** [CGH+19, GK10, HP14a, SGF11, TPY19]. **behaviour** [O'D16]. **being** [MR16]. **beliefs** [An17]. **beneath** [CFFL15]. **benefits** [KW10b]. **bequests** [GGHM15]. **Besov** [Kue19]. **Best** [CL18a, KT12]. **Beta** [BCL14]. **Beta-product** [BCL14]. **betas** [DFL18, TB10]. **better** [BC11]. **Between** [MZ16, CFL16, Dez15, HLOW16, HR15b, JKM17]. **Beyond** [MP12b]. **Bias** [FP14, FVV11, Lee12, Pak19, WPY11, Yu12a, CF15b, HL19b, Ike16, Sia17, Yan15a]. **bias-corrected** [Ike16]. **Bias-correction** [FP14]. **bid** [CLY17, CLSY19, HLP12, LZ12]. **bid-ask** [CLY17, CLSY19]. **bidder** [FT14]. **bidders** [AHS10, Lam12, Zin18]. **bidding** [LZ12]. **Bierens** [Kas10]. **Big** [ACR19, DGMZ19, CDG14, GG17, HL19a, KFSvD19, HL19b]. **Binary** [CZ15b, GLL15, Kom13, AG10a, BN12, BC14b, CKT16, CL18a, DGJ19, DL11, DHKS18, EL13, HS15a, Kha13, KSV15a, KT12, LVX17, MM17b, MJ11, Mou15, WX14, WX15]. **binomial** [LML11, Sho16]. **bipower** [CPR10]. **bivariate** [CZ11b, HV17b, HS18a, LPZ19]. **black** [DMZ18]. **black-white** [DMZ18]. **blame** [ASX16]. **block** [AGS11, CR10, PSU11]. **blocks** [HL11a]. **Board** [Ano10a, Ano10b, Ano10c, Ano10d, Ano10e, Ano10f, Ano10g, Ano10h, Ano10i, Ano10j, Ano10k, Ano10l, Ano11a, Ano11b, Ano11c, Ano11d, Ano11e, Ano11f, Ano11g, Ano11h, Ano11i, Ano11j, Ano11k, Ano11l, Ano12c, Ano12d, Ano12e, Ano12f, Ano12g, Ano12h, Ano12i, Ano12j, Ano12k, Ano12l, Ano12m, Ano12n, Ano13c, Ano13d, Ano13e, Ano13f, Ano13g, Ano13h, Ano13i, Ano13j, Ano13k, Ano13l, Ano13m, Ano13n, Ano14b, Ano14c, Ano14d, Ano14e, Ano14f, Ano14g, Ano14h, Ano14i, Ano14j, Ano14k, Ano14l, Ano14m, Ano14n, Ano14o, Ano15a, Ano15b, Ano15c, Ano15d, Ano15e, Ano15f, Ano15g, Ano15h, Ano15i, Ano15j, Ano15k, Ano16b, Ano16c, Ano16d, Ano16e, Ano16f, Ano16g, Ano16h, Ano16i, Ano16j, Ano16k, Ano16l, Ano17b, Ano17c, Ano17d, Ano17e]. **Board** [Ano17f, Ano17g, Ano17h, Ano17i, Ano17j, Ano17k, Ano17l, Ano17m, Ano18c, Ano18d, Ano18e, Ano18f, Ano18g, Ano18h, Ano18i, Ano18j, Ano18k, Ano18l, Ano18m, Ano18n, Ano19b, Ano19c, Ano19d, Ano19e, Ano19f, Ano19g, Ano19h, Ano19i, Ano19j, Ano19k, Ano19l]. **Bond** [ACR19, BCN11, Fav13]. **Bonferroni** [McC17, WT18]. **Bonferroni-based** [McC17, WT18]. **book** [BNW19, CP19]. **boomerang** [HL17b]. **Bootstrap** [CNT15, GK15, WK16, WT18, BCIT14, Can10a, CNT17, Dav17, DMN19, GH13, HV17c, JfL15, KS12c, Lee14a, Lee16b, LTTC17, LSW10, PSU11, PSS18, PGM15, Ric19, Sha11, Swe11, Yan15b]. **bootstrap-assisted** [Sha11].

bootstrapped [DMC12, ZL15a]. **Bootstrapping** [BCMH19, DGM13, DG17, GP14b, Hou17, Phi10, AGS11, HS18a, Tra13]. **both** [ASX16, CCH13, DL16, DL18, HLT12b, HZ15a, Ike16, LZL18, OÁ19]. **bound** [AC12, KS12b]. **boundary** [DGG14, GP12, Ket18, Ped17]. **bounded** [CX14a, GS13]. **boundedly** [And17]. **boundedly-complete** [And17]. **Bounding** [BKM14, CDD19]. **Bounds** [KT12, VRW18, BSV12, Chi10, GKP12b, JPX11, Mou15, ST12]. **Box** [GM11]. **break** [EM14a, FMV15, GJ11, HLT16, HLT12c, HL15, ILT13, JWY18, Kim11, KS15]. **breakdowns** [JM16b]. **breaking** [GS11b]. **breaks** [Bai10, BFK16, BCLL16, BBKU19, BE11, CFH10, CDH12, CH14a, CDG14, HLT10, HLT13, HS17a, MS18, MSW19, OP18, PPP13, PT11c, PST22, QS16, STZ19, WBH13, YT15]. **Breusch** [HOY17]. **BRIKT** [BdCK+14]. **budget** [BD12, GJZ15]. **building** [Zha15].

C [MXY12a, MXY12b]. **calibrated** [HMT12, JK15]. **Calibrating** [Jus11]. **calibration** [KS18b]. **call** [FH15a]. **call-option** [FH15a]. **Can** [CF12, CM17b, HU10, LLS17, MW17]. **cannot** [HU10]. **canonical** [OW19]. **capital** [iKPS16]. **Carlo** [LS15b, NR10, PdSSGK12, ZA10]. **CARMA** [BL15]. **case** [ADFK16, BMS18, CGE10, Gug10, HR12b, Myk19, OP15, Sia17, YdJfL12]. **cash** [BXZ15]. **categorical** [Xu17]. **catheterization** [BSV12]. **Causal** [WXC14, LT11, LZW+18]. **Causality** [CS14b, RW11, AS14a, BM12, DT10, GHM16, GHS16, NHKJ11, TBE14, WP14]. **causation** [Slo17]. **caused** [Tho14]. **CCE** [KRW17]. **CDF** [GK18a]. **CDS** [ASLP14]. **celebration** [Slo17]. **Censored** [BFS19a, Che10a, Che18, Cíz12, FL18, LO15]. **censoring** [Che10b, CFVK15, KPT16]. **censorship** [CFPY10]. **central** [CKT17, Xie88, Xie11]. **centrality** [LfL10b]. **CEOs** [LM11]. **certain** [Kas10]. **chain** [PdSSGK12, dHvdG11]. **chains** [NNN11]. **chance** [WW15]. **change** [ALX11, BCF18, BDR14, BCMH19, Die14, FS10, FJ19, FH19, GJZ15, GKP13, HO12, HLT06, HLT12a, JJ10, Lar11, PLG17, YT15, ZWXW10]. **change-point** [BCF18, BDR14]. **change-points** [ZWXW10]. **changes** [CF12, Che15a, CH18b, HHB12, KT11, LW10a, OQ11, Xu13]. **chaos** [PW12]. **characteristics** [AFPZ16]. **Characterization** [FR18, IL10, IL18, FP11b, SV12]. **Chasing** [CRdM17]. **checking** [Zha16b]. **checks** [LW14a, WWZ18]. **Chi** [GKR13, LLY15, Xie88, Xie11]. **chi-square** [Xie88, Xie11]. **Chi-squared** [GKR13, LLY15]. **child** [BK10, GKP12b, LMvdK10]. **childcare** [BK10]. **China** [AFPZ16, BEK17, DZ15, OP15]. **choice** [AM10, AG10a, Arm18, BKY10, BDKS18, BHH12, CLLL16, CFVN19, CS12, CHM11, Gew12, HL11b, Hor14, Kom13, LB19, Mat19, MM17b, Sto12, Tet12, Wil11, YY19]. **choices** [AHK12, BBB+19, BK10, LS15a]. **Cholesky** [DFL18]. **chosen** [MO12]. **cities** [BLO14]. **class** [AFPZ16, CDH10, CDR11, FGL11, GMO18, HvdAW11, HOvD12, HSS17, KV10a]. **classes** [ASX16, Kri10, Kue19, LPS15].

Classical [JPW15, HS15b]. **classified** [DGJ19]. **cleaning** [MZ16]. **Climate** [HLX19, ALX11]. **clinical** [ILM19]. **Closed** [Cho13, HS15b, LC16]. **Closed-form** [Cho13, HS15b, LC16]. **cluster** [BCH11]. **clustered** [DMN19]. **clustering** [ZWZ19]. **clusters** [Hag19]. **co** [AM15a, AGHP16, BW15, BCRT16, CRT10, Fas13, HLT16]. **co-integration** [BCRT16, CRT10, Fas13, HLT16]. **co-jumps** [BW15]. **co-movements** [AGHP16]. **co-volatilities** [AM15a]. **Coauthorship** [ASK16]. **codifference** [LT14a]. **coefficient** [CJY15, CFL16, FGPZ17, GLL15, GKY14, GL14, HSU10, HKLP15, HL17b, HT16, HT19, JL13, KKL14, LZL+16, LL12b, MKS16, MS17, SH16, Sun16, SM18, TPY19, WL12, ZLX15]. **coefficients** [AKM11, CX12, DPY16, DHKS18, FiKRB12, FiKY16, GHPP18, HS15a, HHM17, KW10a, Ket19, Lea16, LT11, MSW18, RV14]. **cognitive** [BK10]. **coherent** [GR14]. **cointegrated** [BBKU19, FP10, GHX14, Geo10, HR10, Joh10, JN18, Phi14, Shi12, SHL11, TY17]. **Cointegrating** [CP12, CK12, DGTY17, KP12, KU14, MP17, PSW10, VW14a, WWZ18]. **Cointegration** [BFvD10a, JW10, BFvD10b, BJN15, CN12, ChKS15, CV17, GBH15b, GBH15a, Gra10, GL14, HvdAW16, Hua14, KLGS11, KR10, Las10, MW13, Nie10, OW19, PLG17, Swe11, TU10, WP14, YdJfL12, ZC18]. **college** [AHK12]. **combination** [Bha13, HW14c]. **combinations** [BBG+19, BCRvD13, KMPF15, WY12]. **combined** [ZLZ13]. **Combining** [BBKU19, HL14b, Myk19]. **COMFORT** [PP15]. **Comment** [Ahn15, Bog22]. **Comments** [Blu10, Rus10]. **Commercial** [BCG19, FGPZ17]. **commodity** [CNT15, cCTZ14, FFG10]. **Common** [Bai10, CP15, BE10, FP11b, HS13b, JJ14, Kim11, OP18, PP15, PT11b, QS16, Wol16, YT15]. **comovements** [HS12a]. **compactly** [HSS17]. **Comparing** [GK18a, HU10, DPvD11]. **Comparison** [HMT12, RH16, AS10, GKR13, HS18b, LPS15, MPP10, MP12a, MO12, Pat11b]. **Comparisons** [Hil16, CM15b]. **competing** [MP13a]. **competition** [BE16]. **competitive** [CHHW11]. **complements** [HHS12]. **Complete** [EGT13, And17, DHKS18, Kli15]. **complexity** [KFSvD19]. **component** [ASX17, CEG11, GMR17]. **components** [BN13, MBC15, MRSE11, Ona12, WU15]. **composite** [LL16]. **compressed** [KKP19]. **computation** [BFS19a, LPLZ18, RH16, ZLCL19]. **computational** [LS15b]. **computationally** [Qia16, SI19]. **computing** [FAM13, Xie88, Xie11]. **conclusions** [Gra12]. **condition** [FGL11, HNS14, HLT12b, HA13, KRW17]. **Conditional** [AL14, BCCFV19, RS13, WZ16, AG12b, AS14b, AS17b, Arm14, Arm15, AC16, Arm18, BN12, BJT16, CH14b, CT17, CLLL19, DFL18, DS18, EV10, FL19a, FLM19, FJGM17, GK17, GGL12, GO12, Hon17, HK11, KV17, KV10b, LP13, LCLS15, LT15b, NP12, OSW12, PPW19, PS17, Ped17, QY15, RL17, RS19, SC15a, Son10, Son15, SW14b, TBE14, WT18, Zha10, ZZC18]. **conditioning** [CLLL16, CLL19]. **conditions** [CO12, CC15b, Con10, GGR17, HZ18, Kru13, Mat16, MP17, Oku11, PP12]. **Confidence** [CQYZ18, FP12, HL15, BDK14, BKY10, CK18, FP14, FR18, HL17b, HL12, IK16, KS18a, KS19b, Mik10, Sha15]. **Confronting** [WZ12]. **conjugate** [Bog22, CCM19, CCCM22]. **connectedness** [DY14, HL19a].

conservative [CK18, ILM19]. **consistency** [DHY16]. **Consistent** [BNHLS11a, BDH16, BPMSW13, BI18, CSW14, FS19, HP18, LLL16, MSW17, Men14, MHU19, AG10a, Che10b, CT17, DMR16, EJC12, FH19, Gay13, HS14, JPW10, JPW15, KS11, LKH14, LLS14, NHKJ11, PSS18]. **constant** [BJW15, KL18, Lar11, Ped17]. **constrained** [LLL18, Par19, Phi91, XTZ10]. **constraints** [BD12, FH15a, FWZ13, LTU14, SWD11]. **Constructing** [HK14b]. **construction** [Cam12, CS11b, IDF11, LW10b]. **Constructive** [Mat19]. **consumer** [HL11b]. **consumers** [Hod11]. **consumption** [AT14, PSW10]. **contagion** [CW11a, GMR14a, GMR14b]. **contain** [AGJ11]. **containing** [AC12]. **contamination** [BBCL18, CV17]. **contaminations** [HP14b]. **Contemporaneous** [HOY17, DPSS11]. **contemporaneous-threshold** [DPSS11]. **content** [CKT16, CP19, vEGM14]. **context** [Lea16]. **context-minimal** [Lea16]. **contextual** [Wil11]. **continuous** [ASP16, Cha16, CH11, CS13, CPY17, DL17, KW16, LTT17, MP11, PQ12, San11, SL12, TPY19, WY16, Yu12a]. **continuous-time** [ASP16, CH11, CS13, KW16, LTT17]. **contour** [Cha12]. **Control** [AT11, HR19, Ell11, HR17, MW16, iKPS16]. **Controlling** [PP18]. **Conventional** [Lea16, HL14b]. **convergence** [AR12, CF13, CC15b, EJCL14, ID16, JPW15, KPS19]. **convex** [LS19b]. **convexity** [SWD11]. **Convolution** [Sch19]. **Convolutional** [LXC16]. **Copula** [ZZ16, CT15b, DT19, MSW19, OP16, ZOZS16]. **copula-based** [OP16]. **copula-like** [DT19]. **copulas** [OOS13]. **corner** [Jud13]. **corporate** [BdCK$^+$14, DSW12, XX19]. **correct** [CX14b, RS19]. **corrected** [Ike16]. **correction** [AG10b, CFH10, FP14, HvdAW16, KR10, LS19a, McC17, WT18]. **corrections** [FVV11, Yan15a]. **Correlated** [Woo19, CP15, CL18b, GHK18, GHX14, GLL15, Gay13, GHPP18, HSU10, HS15a, Koc16, KLS11, LT11, LR10b, LVX17, WX14]. **correlation** [ASX16, BPS19, BJS10, CFL16, DR15, GS15, GLH15, HOY17, JKM17, Ped17, PT11b, TH13, Vog12]. **correlations** [CEG11, OW19, PPW19, SHL11]. **Corrigendum** [CW14a, CCCM22, HINR14, HLT12a, IL18, IK19, Kar17, Kra13, Kru14, PST22, Xie11]. **corrupted** [PHL16]. **cost** [Die14]. **costs** [HV19]. **could** [BC11]. **counterfactual** [CMM18, CDD19, DZ15, FP14]. **counterfactuals** [AHK12]. **Counting** [BDV17]. **countries** [BdCK$^+$14]. **country** [CGP16, ID16, Sal12]. **Covariance** [GO11, AM15a, BL17, BCH11, BLL$^+$17, CLL19, CKP10, DLX19, FWZ19, HC16, Hou17, JM16a, JM16b, Kas19, KS11, Kru08, Kru14, LF18, LKH14, LT14b, Por19]. **covariances** [BPQ18]. **covariate** [BC14a, HP12a]. **covariates** [CLLL19, DMP11, DDMP15, Far15, GM17, GKCS18, KLS11, Lee16a, SH13, Sto12, Wol16]. **covariation** [BNHLS11a, Ike16, LT14a, PHL16, PM17, SX17b, Zha11a]. **Cox** [GM11]. **creative** [Slo17]. **Credible** [Man16]. **credit** [LW10b, PMM15, TZ11]. **crime** [DNR10]. **crisis** [BC11]. **criteria** [CK12, HINR12, HINR14, KT11, Spa10, Tet12]. **criterion** [FOZ19, GOS19, Kha13, WZZ10, ZWZ13]. **critical** [Yan15b]. **critique** [BI14].

Cross [PSU11, WU15, ZY15, AAMS10, Arb13, BFK12, CGL12, CFVN19, DL11, DGP15, EM14b, EV17, GZWZ16, HV17a, HR15a, HLOW16, HP15, HS17a, ID16, KMS14, Kim11, KS18b, KP13, LR16, LZZZ19, MK14, OÁ19, Pak19, Rob12, Sal12, SJ12, WWYL10]. **cross-country** [ID16, Sal12]. **cross-quantilogram** [HLOW16]. **cross-racial** [AAMS10]. **cross-section** [CFVN19, EV17, MK14, Pak19]. **Cross-sectional** [PSU11, WU15, BFK12, CGL12, DGP15, HV17a, HP15, KMS14, LR16, OÁ19, Rob12, WWYL10]. **cross-validated** [HR15a]. **Cross-validation** [ZY15, GZWZ16, LZZZ19]. **cubic** [CG10]. **CUE** [CY12, HLMN11]. **cumulant** [EJW14]. **Curve** [AB18, BC10, LL10a]. **Curves** [Kra13, ELN11, VA89]. **cycle** [HP14a, Khw10]. **cycles** [ADG11]. **cyclical** [FP11b].

D [Ahn15, ADG11]. **Daily** [CGH$^+$19, DLM17]. **Data** [ACR19, Gal17, Pat11a, ALS13, AG10a, ALLM15, ASJL12, ASX17, ASX19, AT14, AH12b, ACG17, ALX11, Bai10, BL17, BJS10, BFK12, BBCL18, BN12, BBP15, BBG$^+$19, BCH11, Bha14a, Bha13, BW15, BKMZ16, BLV15, CCF18, CMM18, Cha16, CCC15, Che10b, CGL12, CM17a, CH18b, CW18, CFVN19, sCJP14, CKP10, CPvdW16, CPTV17, CP15, CL18b, CP18b, DLX19, DGMZ19, DL11, DGP15, DEvG17, DEMY18, FK19, FLWZ15, FGPZ17, FPSY19, FMV15, FVV11, FF14, FAM13, GG17, Gal11, GK16, GLL15, GN13, Gay13, Gha17, GM16, Ghy16, GHM16, GKS16, GK15, GHPP18, GLH15, GV19, Gug10, HL19a, HOY17, HMR13, Hay10, HP15, HP18, HW12b, HLW15, HZ18, IDF11, JvN11, JJ14, JJ11, Kal11, KMS14, KFSvD19, KPT16, Kim14, KS14, KW16, KSY17, KKLW18, KF19, Koc16, KL18]. **data** [KLZ19, KP13, LF18, Lam10, fLY10, fLY14, Lee14b, LB19, LML11, LL10b, LL15b, LTT17, LB17, Li17, LP18a, LLS14, LZW$^+$18, LT14b, LKJ18, LS16, MKS16, MZ18, MXY12b, MSW15, MM17a, MSW17, MK14, MSS11, MZ16, OP16, OY19, PU11, PHY18, Phi10, QW12, Qia16, QS16, QfLY17, Rob11, RV15, RR15, RV18, Sai13, Sas15, SX17a, SW10, SfL17, SH13, SW14a, SJ12, SL13, SY15, SJZ15, SJ18, SUZ19, SM18, SHHW18, TT10, WX15, WWYL10, WL12, WL14, Xiu10, YY19, YdJfL12, Zad16, ZWZ13, ZZ16, ZWZ19, ZB14, dHvdG11, HL19b]. **Data-based** [Pat11a, Kim14]. **data-driven** [FLWZ15]. **datasets** [DK18]. **date** [HL15]. **deadweight** [BS19]. **dealing** [D'H10]. **decades** [ASK16, BI14]. **December** [Ano12o, Ano10s, Ano11p, Ano16t, Ano18w, Ano19o]. **decision** [ILM19, SL12, WX14]. **Decisions** [MT12, BPQ18, BSW10, DM13, Zam10]. **declines** [AX18]. **decompose** [O'D16]. **decomposition** [AT13, Egg16]. **Decompositions** [Die14, DY14]. **deconvolution** [KS18a]. **decoupled** [Jus11]. **decreasing** [Jus11]. **default** [DSW12, GMR14a, GMR14b]. **Defaults** [BCG19, KLS11]. **defined** [BCS15]. **definite** [BNHLS11a, CP18a]. **degree** [Sch11]. **degrees** [PL13]. **Delta** [GMO18, HL18, LSL14, YCW19]. **Delta-method** [GMO18]. **demand** [BKM14, CDD19, Fre15, KS16a, Khw10, MSW18, RV14, SI19]. **demographic** [AV11]. **Dennis** [Ano12b, Ano16a]. **densities**

[BCRvD13, CKP16, FAM13, sHDW17, RS19, Wu10]. **Density** [FMS13, Zha10, BBG+19, Cho15, CS11b, DMR16, DPvD11, EJC12, KMPF15, LSL14, MP14, Pel14, RS13, TBE14, Zu15]. **Dependence** [BCG19, AGHP16, BFK12, BJW15, CLO18, CHC10, CGL12, CC15b, CL15a, CSS18, DMC12, Dez15, DGP15, EV17, GM15, HLOW16, HS17a, Jen12, JP12, JfL15, KMS14, Kim11, KS13, KLMP15, KP13, LR16, LP18b, Mag12, MV13, Pak19, PSU11, Rob12, RT12, SG19, Sha11, SJ12, TH13, WWYL10, WKM15, Yan15b, ZOZS16]. **dependencies** [BTL13, LTT16]. **dependent** [Abr19, ASMZ11, BCL14, BCH11, CN12, CCC15, GS13, Kue19, LL10b, Mat12, Wol16, XfL15b, ZWZ13]. **derivative** [HY10, LP17, LCLS15]. **derivatives** [CM15a, CPP19, ES10, HMN15, Par16, ZL15b]. **description** [DHY16]. **Design** [ADZ14, CY12, DL17, FFM12, ILM19, OXM15, Xu18]. **Design-free** [ADZ14]. **designs** [CHS19, HS19b, PY15]. **desparsified** [CK18]. **destructive** [CGH+19]. **detail** [AV11]. **Detecting** [CDG14, FF11, HLT10]. **Determinacy** [Fan12]. **Determinants** [BEK17, BC10]. **Determination** [LS19a, KKL14]. **determine** [MP12b]. **Determining** [Arb13, LLS17]. **deterministic** [JN18, Kim11]. **detrending** [Wes15a]. **development** [Gra10, LMvdK10]. **developments** [KFSvD19, LT19, PRSV13]. **Deviations** [BFS19a, Can10a]. **Diagnostic** [LS15b, GOS19, Zha16b]. **diagnostics** [KV17]. **diagonal** [DPY16, HC16]. **Dickey** [HLT13]. **Difference** [CF15b, AL12, CLO18, HP13, ZXC15, SY19]. **Difference-in-Difference** [CF15b]. **Difference-in-Differences** [SY19]. **differences** [AAMS10, CLO18, SY19]. **differentiability** [HR19]. **differential** [Gil10]. **differentials** [CS10, Fla10]. **differentiated** [Fre15]. **diffusion** [CS13, CZP15, sCJP14, Cho15, sC16, CKP10, CS11b, FMS13, Hou17, KYS14, KL12, Kri10, Kri11, LSL14, Son11, SC15b]. **diffusions** [ASP12, Cho13, GS19, HLM13, KP17, LC16, WPY11, YCW19]. **diffusive** [TTG11]. **Dilation** [GH13]. **dimension** [CH10, GR18b]. **dimensional** [ASX17, BW14, BCF18, BMN19, CK18, CCGR15, CMM18, CCC15, CGY15, CP11, CT15b, FGZ19, FHLZ15, FHLZ17, GM15, GKCS18, HC16, KC15, Koc16, KP19, LZL+16, LLL18, MS18, Mas17, MM16, MHU19, OP16, OW19, Pel19, Shi16, SUZ19, TYZ18, WWZ16, WLC19, Zhu18]. **dimensions** [CGL15, Kas19, LS19a]. **Direct** [Kri17, FL16, ZA10]. **Directional** [AT16, FS14, HLOW16, SV12]. **directions** [AT16, APT18, CS14b]. **Dirichlet** [CG10, JM14]. **discern** [CM17a]. **discontinuity** [CRY16, CHS19, DL17, FFM12, HS19b, OXM15, PWM11, PY15, Xu17, Xu18]. **discontinuous** [BNW19, CF19]. **discount** [PS12, Wes12]. **discounts** [FS16]. **discourse** [WXC14]. **discovery** [FFG10]. **discrete** [AM10, BKY10, BDKS18, BHH12, CLR10, Dav17, Gew12, HR16, HLW15, KV17, KW16, Kom13, LS15a, LB19, LS15b, Mat19, NR10, Wil11, Xu18, ZLZ13]. **discrete-time** [KW16]. **discretely** [FF11, GS19]. **discrimination** [BCDN12]. **Disentangling** [BBGV14, FH15c, TB10]. **distance** [AR12, AT16, EJW14, FS10, FS14, GKN17, HLR11, HMT12, Kol18, LP13, Tor17]. **distance-based** [HLR11]. **distances** [SV12]. **distortion** [RY11].

distortions [Ket19]. **distributed** [ChKS15]. **distributed-lag** [ChKS15]. **Distribution** [DV10, DE12, Kha13, Liu15, MP13b, BTL13, CH14b, CZP15, CTV19, DLM17, DH14, DHKS18, FGZ17, FR19, FiKY16, GT18, GM17, GMHS12, HvdAW11, IL10, IL18, JWY18, KW10a, KS18a, LML11, MRT16, MP14, Myk19, Sho16, ZG10]. **Distribution-free** [DV10, DE12, CZP15, HvdAW11]. **distributional** [Rot10, XX19]. **distributions** [ALW12, And17, Bas19, BDK14, CS11a, DT19, DKK14, Egg16, GLPR11, GRV11, GK18a, Kau15, MM11, MP13a, NP12, Oga13, OP16, PRSV13, PSW10, PQ12, RS17]. **disturbances** [KP10a]. **diurnal** [CHP18]. **diversification** [XX19]. **Divided** [ST15]. **dividend** [WW15]. **Divisia** [FS10, FS14]. **Dmk/$** [JJFG10]. **Do** [AGJ11, MM11, XX19]. **doctor** [Gil10]. **Does** [Jus11, Kau15, LPS15, vEGM14]. **dollar** [ELN11]. **domain** [CET14, LR19]. **domestic** [BEK17]. **dominance** [AT17, BDH16, CJMMPA15, CKT17, LSW10, PKA18, Sch11]. **Dominating** [FM10]. **Double** [GG17, WY16, GLL19, LLZ15, ZZL18]. **drift** [dHvdG11]. **driven** [BBG$^+$19, BGK19, CHO19, FLWZ15, FZ18, HWY16, KT14, Tod11, BL15]. **drug** [Dez15]. **drugs** [Dez15]. **DSGE** [HINR14, CR10, DSS17, Gal17, GQIK17, HINR12, HS12a, Sai13]. **dual** [Kai16]. **dummy** [HV17b]. **duration** [ACG17, CDS13, Che19, CW10, HW14b, LS15b, LT15b, NR10, Xu18]. **durations** [Ike16, LKJ18]. **during** [CFH10, Gil10]. **Dynamic** [AM10, BE16, BGZ11, BC14b, DHS16, FHLZ15, FHLZ17, HL11a, HHV16, KP12, MW19a, PZC19, SS16, TvD13, AH12a, AK12, AFS13, AC15, ABHP16, BW14, BH17, BN12, BBG$^+$19, BPMSW13, BKMZ16, BE10, BE11, CX12, CN14, CLLL16, CLL19, CPvdW16, CP15, CEG11, CT15b, DGMZ19, DGR11, EMvS11, EW15, EV10, Fan12, FVGQRR15, FGS18, FL11, FL19b, GG19, GHK18, Gal11, GK15, GKN17, GPY10, HMPV11, HL17a, HOY17, HP13, Han18, Hay10, HP15, HR16, HS17a, HLW15, HZ15a, HZ15b, HZ18, HS12b, KG14, KS19c, Khw10, KV10b, KS12d, LW10a, Lee12, fLY14, Lee14b, LMZ17, LOS18, Li17, LR10a, LX19, LS16, MK14, Pak19, PPW19, PC14, QfLY17, RvdHW14, Sas15, SX17a, SfL17, SH13, SL13, SY15, SI19, Tho14, Yan18, YdJfL12]. **Dynamics** [LPT10, ABTT15, BBGV14, BKLS16, BS18, CDS14, CF12, CNT15, CLR10, GR18a, JvN11, NNN11, OY19, PTV16, Wu11].

earnings [BS18, CF15b, JWFS16]. **earthquake** [FH15c]. **Econom** [HINR14, HLT12a, Kra13, Kru14, Xie11]. **Econometric** [CM15a, Hau19, JJ10, Jud13, KMN11, SX17b, Shi16, Tod11, Wes12, DGMZ19, GM16, HM14, Kai16, KS19a, Li10, LL10b, PL16, TvD13]. **Econometrics** [ASK16, BW15, CW14a, CCCM22, CL10, ET14, GKP12a, GMR14a, HKRV18, IL18, IK19, LMT15, PST22, BDM16, CHL14, CHH18, CCGR15, DKK14, Gew96, Hu17, Kar17, Kea10, Lam12, Rus10, Slo17, ZZ11, Zha11b, ZG10, Blu10, Ano12a, Ano13b, ET14]. **Economic** [McF12, BSW10, DHN16, DEvG17, FH15c, HM14, LT19, LS12, OP15, WP14].

Economics [HKRV18, BDM16, Hu17, KFSvD19, LW14a, ZZ11]. **economy** [JW10]. **Edgeworth** [Kap15a, Por19, ZMAS11]. **Editor** [Bha14a]. **Editorial** [DS10, KFSvD19, LZ19, Ano10a, Ano10b, Ano10c, Ano10d, Ano10e, Ano10f, Ano10g, Ano10h, Ano10i, Ano10j, Ano10k, Ano10l, Ano11a, Ano11b, Ano11c, Ano11d, Ano11e, Ano11f, Ano11g, Ano11h, Ano11i, Ano11j, Ano11k, Ano11l, Ano12c, Ano12d, Ano12e, Ano12f, Ano12g, Ano12h, Ano12i, Ano12j, Ano12k, Ano12l, Ano12m, Ano12n, Ano13c, Ano13d, Ano13e, Ano13f, Ano13g, Ano13h, Ano13i, Ano13j, Ano13k, Ano13l, Ano13m, Ano13n, Ano14b, Ano14c, Ano14d, Ano14e, Ano14f, Ano14g, Ano14h, Ano14i, Ano14j, Ano14k, Ano14l, Ano14m, Ano14n, Ano14o, Ano15a, Ano15b, Ano15c, Ano15d, Ano15e, Ano15f, Ano15g, Ano15h, Ano15i, Ano15j, Ano15k, Ano16b, Ano16c, Ano16d, Ano16e, Ano16f, Ano16g, Ano16h, Ano16i, Ano16j, Ano16k, Ano16l, Ano17b]. **Editorial** [Ano17c, Ano17d, Ano17e, Ano17f, Ano17g, Ano17h, Ano17i, Ano17j, Ano17k, Ano17l, Ano17m, Ano18c, Ano18d, Ano18e, Ano18f, Ano18g, Ano18h, Ano18i, Ano18j, Ano18k, Ano18l, Ano18m, Ano18n, Ano19b, Ano19c, Ano19d, Ano19e, Ano19f, Ano19g, Ano19h, Ano19i, Ano19j, Ano19k, Ano19l]. **Editors** [ASLN19, CCKR12, DMR17, DKK14, ET14, HKW12, HW17, ILT11, KS12e, KS16b]. **educational** [BDS14]. **effect** [BC14a, BSV12, BNW19, CCF18, Che10b, CFW14, Che17, Dez15, DGJ19, DH14, FR19, FM12, Geo10, HS19b, LY16, LT11, LZW+18, MSV19, OP15, SS16, WH10, Wes15a, Zha11a]. **effects** [Abr19, ALS13, ALLM15, AM15b, BL17, BJS10, BFK12, BR12, BI18, BHP12, BH16a, BLV15, CLO18, Cat10, CSW14, CHS19, Chi10, CP15, CL18b, EV17, FP12, Far15, FGPZ17, FPSY19, FVV11, FVW16, FFM12, FH15c, GG19, Gal11, GN13, Gay13, GK15, GLH15, GV19, Hag19, HL14a, Hay10, HHV16, HR16, HL11b, HW12b, Hsi18, Ike16, JWFS16, JSE14, Jus11, KGMR12, Kau15, KS13, KM16, KZ15, Kle10, KSV15a, Koc16, KTT19, fLY10, jL12, fLY14, fLY15, LR15, Lee18, LL15a, LO15, LB17, Li17, LLS14, LS16, MKS16, MK14, MSW18, Mou15, NDT19, OÁ19, PSW10, Par16, PHY18, RW11, RV15, Rot10, SWC12, SfL17, SJZ15, SJ18, SM18, SY19, VRW18, Vog12, Woo19, WL14, XX19, Yan18, YdJfL12]. **Efficiency** [GL16, ST12, AC12, AS10, AT17, CFFS16, FLZ11, GKS16, HLX19, Ots10]. **Efficient** [AR12, AB18, BL16, Cat10, CP18b, Cos13, FR17, FL13, HL10, Han16, HN12, KV10b, fLY14, Lee18, LXZ16, LR10b, LPLZ18, LX19, Poi17, Rob10, RV15, ZLCL19, APT18, Egg16, FGL11, HOvD12, HS17b, LZW+18, LfLB10, McC12, MZ16, Qia16, SK16, SI19]. **eigenpairs** [HK14b]. **eigenvalue** [LF18]. **eigenvalue-regularized** [LF18]. **either** [HZ15a]. **elementary** [BDV17]. **elicited** [AHK12]. **Eliminating** [dHvdG11]. **ellipse** [HL17b]. **Elliptical** [Kra13, VA89]. **ellipticity** [FJGM17]. **emerging** [RY11]. **Empirical** [AGS11, AGKZ18, DS15, HLM+12, Hor14, OXM15, AG12a, CHHW11, Can14, CF15a, CCC15, CGL15, CTV19, HP16, HN12, Hu17, KS12b, KS14, LW10b, MJ11, Oga13, Ots10, OSW12, PKA18, SW14b, YXZ14, Zha16a]. **empirics** [MPP10]. **employment** [AV11, LW10a, LMvdK10]. **Endogeneity** [APS16, KT16, CGY15, CFVK15, FH19, GH16, GKCS18, Gut16, MM17a,

SW10, SS16, SVV16, YP18]. **Endogenous** [APS17, DF12, HLP16, AMM11, AT16, BMS18, Che15a, CDD19, D'H10, DGJ19, FT14, FF14, HHB12, HV17b, HKY19, Ike16, KPT16, KTT19, MKS16, MW16, NDT19, PM17, QfL15, QfLY17, SW16, ST12, Woo14, Zhu18]. **endogenously** [CFR18, Cos13]. **energy** [BJW15]. **engineering** [LZ19]. **English** [ALGQ16]. **entries** [CQYZ18]. **entropy** [RS17]. **entry** [FT14, LZ12, MSX13]. **environmental** [APS17, KT16]. **environments** [BEE15]. **episode** [Gil10]. **epoch** [Jen12, JP12]. **Epps** [Zha11a]. **equal** [CM15b, GMP17]. **equalities** [Shi16]. **equality** [CP18a]. **equation** [AK12, AKM11, Bas19, DL16, Slo17]. **equations** [CH14a, DFH$^+$14, EJW14, GP13, HZ15b, KV10a, LP13, LW14b, MP17, OP18, YfL17b]. **equilibria** [CC15a, Xia18]. **equilibrium** [An17, CFH10, CPvdW16, FVGQRR15, LW10a, LM12]. **equilibrium-correction** [CFH10]. **equities** [CDS13]. **equity** [ABTT15, BNHLS11a, CDS14, SX17b, WW15]. **equity-index** [ABTT15]. **equivalence** [Lav14]. **ERA** [Sia17]. **Erratum** [GMR14a]. **error** [AH12b, An17, ADN$^+$16, BC14a, BvH17, CRdM17, Che17, DL17, FLM19, GKS15, GM17, GLH15, HR17, HvdAW16, Hu17, HW17, JvN11, Joc15, KPY11, KS18a, KSV15b, KR10, LMZ17, LS19a, MSW17, MRSE11, Ona15, PHL16, Pel14, PK17, PSY13, iKPS16]. **error-correction** [HvdAW16, KR10]. **errors** [BPQ16, CCJ12, CIY15, CG10, DL16, DMN19, EJW14, FGS17, GKN17, HSVV13, HP15, HW10, HS15b, KS19b, LR10b, MM16, MM19, NOR13, Son15, SY15, VW14b, WH11, ZXC15]. **errors-in-variables** [EJW14, GKN17, KS19b, WH11]. **Essays** [CHH18]. **estimands** [And19]. **estimate** [ASX17, GK18b, HZ15a]. **estimated** [GMP17, HL12]. **Estimates** [FM12, AV11, Gup18a, HR16, Man16]. **Estimating** [AHS10, CH18a, CS10, CPvdW16, CGE10, DP17, FVGQRR15, HL14a, HW14b, JLZ19, JM14, Khw10, Kim11, KV10a, Lar11, LML11, LC16, LKJ18, OQ11, PHL16, PLG17, QW12, QfL15, Sai13, SW10, SW14a, WH10, Zha11a, ZB14, iKPS16, CCF18, CFW14, CP18b, DMC12, FiKY16, HK14b, HLM13, LP13, LS15b, MW16, Phi91, ST12, TB10, WPY11, XTZ10]. **Estimation** [AH12a, ALLM15, ACR19, BFK16, BNW19, BH13, CFPY10, CCeC18, CW15b, DK18, DH14, EV17, FZ18, GTY13, GLPR11, GRV11, GN13, HKRV18, Han18, Has11, HLW15, HK11, Hua14, KSV15a, KL12, KS12d, KS12f, fLY10, LTU14, fLY15, LB17, MS18, Mar14, MSW15, MSW18, Oga13, PM17, SX17b, SW17, SM18, YdJfL12, ZLX15, ADZ14, Ahn15, ASMZ11, ASAM15, AFS13, ADS12, ALW12, AC15, AC13, AR12, AB18, AL10, AL12, AMM11, AdCGIV11, BN13, BL16, BN19a, BKW17, BH17, BN12, BPMSW13, BC14a, BC15, BK10, BS12, BGZ11, BMN19, BJR17, BvdW11, BLL$^+$17, BMS18, CX12, Cam12, Cat10, CNT17, CFFS16, Cha17, Cha13a, Cha16, CYZ15, CDH10, Che10b, CZ10, CZ11b, CZ12, CSW14, CZJ18, Che18, CW18, CF19, CLLL19, CLL19, CLSY19, CKK15, sC16, COP10, CV17]. **estimation** [CP15, Cíz12, CL18b, CLR10, Cos13, DGG14, DDMP15, DMP18, DMR16, Des11, DPY16, DFH$^+$14, EJW14, EJC12, EJCL14, FWZ19, FK19, Fas13,

FH15a, FS12, FSV14, FV15, FN18, FLZ11, FZ15, FR17, FNN12, FH15b, FL19b, GR13, GG17, GGR17, GHK18, GJZ15, GP13, Gay13, GP12, GR18a, GO12, GKN17, GJ17, GLL19, GR18b, HL10, HR17, HY10, HINR12, HINR14, HSVV13, HL17a, HLR11, HW12a, HP13, HK14a, HP15, HLPY15, HKLP15, HP16, HP18, HS15a, HN12, HMN15, Hor12, Hor14, HL17c, HV17c, HS15b, HKY19, HLP12, JCLL10, JWY18, JfL18, JfL19, JL13, JPW15, KRW17, Kas19, KS19c, KP10a, Kha13, KS11, KK12, KKLW18, KS18b, KM16, KYS14, KSV15b, KV10b, Kri17, Kri10, Kri11, Kru08, Kru13, Kru14, KPT12, Lam10, LMS17, LP13]. **estimation** [jL12, fLY14, LKH14, LS15a, LR16, LMZ17, Leu15, LT15a, LL10b, LL12a, LLL16, LXZ16, LTT17, LZL18, LPZ19, LR10a, LR10b, LfL10a, LCLS15, LPLZ18, LZW$^+$18, LX19, LfL10b, LT14b, LS16, MS17, MR11, Mas17, MSW17, Men14, MHU19, Miy16, MW19b, MZC19, NDT19, OOS13, Oku11, Ona15, OP15, PPT11, Phi14, PP12, Poi17, PY15, QS16, QY15, QfLY17, RL17, RS15, Rob10, Rob14, Rot10, RS17, SX17a, Shi16, Shi12, SH13, SWD11, SVV16, Slo17, Son15, SL12, SJ10, SJ12, Su12, SL13, SY15, SC15b, SH16, SI19, TBE14, TTG11, TTG14, Tor17, Tsi12, VW14a, WH11, WIW13, WZ16, Wol16, Woo14, Xia18, Xiu10, XfL15a, XfL18, YY19, YfL17b, Yan18, Yu12a, Yu12c, Yu15, Zha16a, Zha10, ZLCL19, Zin18]. **Estimator** [Wu10, AG10a, AK12, AKM10, And10, BFS19a, Che10a, DGR11, HLMN11, Hay10, HP14b, Ike16, KS19a, LF18, LfLB10, Liu15, MMS19, Ona12, PSS18, Sun11, Xu18, Yan15a]. **estimators** [ASP16, AG12a, AKM11, BR11, BNHLS11a, BCH11, BH16a, Bre15, Can14, CF15a, CF13, CC15b, CKP10, DLX19, DFS12, FGL11, FVV11, FS19, FM10, GS12, GS19, GMHS12, GQIK17, HO12, Han10, Han12, Hou17, HLW13, Ibr14, IL10, IL18, JPW15, KS17, Kue12, Lee14a, Lee16b, LOS18, Lee18, MJ11, MZ16, Pat11a, PM11, ZMAS11]. **ETFs** [CDS14]. **euro** [ELN11, Fav13]. **European** [Xiu14]. **Eurozone** [ASLP14]. **Evaluating** [Bha13, HS12a, DLX19]. **Evaluation** [BA11, AT14, BCIT14, DSS17, GKR13, MP11, RS13, RY11]. **Event** [HWY16, CHO19]. **events** [GMR14a, GMR14b, GKM14]. **Evidence** [BEK17, BNW19, BdCK$^+$14, HL19b, MS16, Sia17, DS15, KS14, Wu11, WW15]. **Ex** [KS18b, ABHP16, CKP10, KS19c]. **Ex-post** [KS18b, ABHP16, CKP10, KS19c]. **Exact** [BDK14, BFS19a, GT18, HM18, Shi12, Arm15, GJZ15, GS13]. **Examining** [AFPZ16, BH14b, AGHP16]. **example** [DHN16]. **Examples** [And17]. **excess** [AGJ11]. **exchange** [BCN11]. **exchangeable** [BJR17]. **excitation** [ASLP14, BLY18]. **exciting** [DEMY18, GKM14]. **excluded** [LT15a]. **exclusion** [KV10a]. **Exit** [GR18a]. **exogeneity** [Can14, GMR14a, GMR14b, JW10, KP13, WP14]. **exogenous** [CFR18, CP15]. **expansion** [Kap15a, LSL14, Xiu14, YCW19]. **expansions** [Cho13, LC16, ZMAS11]. **expectation** [Egg16]. **expectations** [AHK12, Bia16, Fan12, YfL17a]. **expected** [BA11, LM11, PZC19]. **expenditures** [CDD19]. **experience** [CGE10]. **experiment** [HL19b, Sia17]. **experiments** [AH12a, FP12, Gew12, Sto12]. **expiry** [FH15a]. **explain**

[CF12, CHP18]. **explained** [CP19]. **Explaining** [AAMS10]. **explanatory** [DEvG17, MW16, Woo14]. **Explicit** [Cho15]. **Exploiting** [BPQ16]. **exploratory** [CFSHP14]. **explosive** [CPY17, Mag12, PL16, WY16]. **exponent** [PW12]. **Exponential** [FWZ13, KT14, Wu10, CW10, DJfL15, JfL18]. **Exponentially** [TYZ18]. **exports** [BEK17]. **Extended** [MP13a, Zad16, CLY17, CLSY19, DM13, Des11, Ped17]. **Extending** [PWM11]. **externality** [Miy16]. **extraction** [Mac10]. **Extremal** [DMZ18, DMC12]. **Extreme** [CDES14, OW19, AGHP16, BTL13, GKM14, TPY19]. **Extreme-quantile** [CDES14]. **extremogram** [DMC12]. **Extremum** [HMN15].

F [HS17b]. **facing** [CH14a]. **Factor** [Han15, KF19, LZK18, PU11, WLC19, Ahn15, ASX17, AFTV19, AM15a, ABHP16, BW14, BL16, BN19a, BKW17, BH17, BCF18, BPMSW13, BKMZ16, BE11, CH18a, CRT15, CDG14, CH15, CP11, CFSHP14, CS14c, DLX19, DL11, DGR11, EMvS11, FXY17, FWZ19, FGS18, FL11, FHLZ15, FHLZ17, GOS19, GP14b, GMHS12, Han18, KRW17, KS19c, KL18, LLL18, MS18, MSW19, Mas17, MHU19, Ona12, Ona15, PP15, Pel19, PS12, RS15, SW17, Tra13, Wes12, YT15]. **Factor-Augmented** [Han15, CH15, GP14b, KRW17]. **factorizations** [BLL+17]. **factors** [BN13, BE10, CCH13, CGY15, DLX19, GMP17, HL11a, HMPV11, KZ15, KLZ19, LL10a, LLS17, LZK18, Ona12, PT11a, PT11b]. **failure** [AC13, LLS15]. **failure-time** [LLS15]. **families** [HY10]. **family** [MJ11]. **fast** [ABH14]. **Fat** [DJS+13, KLMP15, PPW19]. **fat-tailed** [PPW19]. **FAVARs** [MS16]. **FDA** [ILM19]. **FDI** [CCF18, DJfL15]. **feasible** [AG12b]. **features** [FP11b, LML11]. **February** [Ano10p, Ano11s, Ano12t, Ano14w, Ano15s, Ano17v, Ano18t, Ano19q]. **feedback** [AM15b]. **feedbacks** [Hay10]. **Fellow** [Jud13]. **Fellows** [Ano12p, Ano13o]. **female** [CGE10, FM12]. **festschrift** [MXY12a, MXY12b]. **Filter** [MRR15, KP15, PdSSGK12]. **Filtered** [GS18]. **filtering** [BCRvD13, DGR11, HS19a]. **filters** [fLY15, MP11]. **Finance** [HKRV18, BJW15, KFSvD19]. **Financial** [CMY16, LMT15, AT14, AGHP16, BC11, Bha14a, BKLS16, BPQ18, CM15a, CJMMPA15, CDES14, CPvdW16, DDSW18, DHS16, DY14, DEMY18, FK19, KS14, KW16, KKLW18, LZ19, MZ18, TZ11, ZZ16, Zha11b, ZG10, ZL15b, ZB14]. **financing** [LPT10]. **fine** [ABTT15]. **Finite** [GS13, And10, AKM11, CPT14, GM15, Mar14, Tra16, VKN12]. **Finite-sample** [GS13]. **Firm** [Bha14b, BEK17, CO15, CS10, HMR13, Ibr14, KS12f, O'D16, vEGM14]. **firm-level** [BEK17]. **firms** [DY14, GR18a]. **First** [HP13, AHS10, An17, AGKZ18, BS12, DG17, HLM+12, HS13b, HMS13, HLP12, KPT12, MMS19, MS12, MSX13, PTV16, Zin18]. **first-order** [DG17]. **first-price** [AHS10, An17, AGKZ18, BS12, HLM+12, HS13b, HMS13, HLP12, KPT12, MMS19, MS12, MSX13, Zin18]. **fiscal** [LPT10, MS16]. **fish** [HHS12].

fit [BDK14, Bre15, CTV19, KV17, MO12, MP13a, ZOZS16]. **Fitting** [EMvS11, PK17]. **fix** [Sun14]. **Fixed** [Li17, Sun14, Zha16a, Abr19, ALLM15, AFTV19, BFK12, BI18, BH16a, BLV15, Che10b, CSW14, EV17, FGPZ17, FPSY19, FVV11, Gal11, GK15, GLH15, GV19, HW12b, JSE14, Kap15a, KS13, KSY17, fLY10, fLY14, fLY15, LR15, LL15a, LO15, LLS14, LS16, MKS16, MP14, MSW18, PHY18, RV15, SfL17, SJZ15, SJ18, SM18, SI19, SY19, Vog12, VW14a, WH10, Yan18, YdJfL12]. **Fixed-** [Sun14, SY19, VW14a]. **fixed-b** [MP14]. **fixed-bandwidth** [KSY17]. **fixed-effect** [Che10b, WH10]. **Fixed-effects** [Li17, Abr19, BI18, Vog12, Yan18]. **Fixed-smoothing** [Zha16a, Kap15a]. **fixity** [Hil16]. **flexibility** [FM12]. **flexible** [CFW14, KP10b, LLL15a]. **flights** [DEMY18]. **flow** [BXZ15]. **flows** [AV11, DLM17]. **focus** [ES10]. **Focused** [DiT16]. **followers** [BE16]. **follows** [CS13]. **food** [HL11b]. **force** [AAMS10, DP17]. **Forecast** [BBG+19, Arb13, Cha13b, CM15b, DSS17, Ell11, HW14c, KMPF15, MP12a, Pat11b, WY12]. **Forecasting** [AM15a, BV11, BN19b, CFH10, CCH13, cCTZ14, CH15, KS14, TY17, WBH13, ABM11, AdCGIV11, BH17, BKMZ16, BPQ16, BPQ18, BCN11, CG11, CGP16, CS14c, CPR10, DHS16, DK18, FXY17, Fav13, GS11a, GR14, GKP13, HM14, IJR17, ILT11, KP15, KS15, LRV13, LTU14, LLL15a, MW19a, PPT11, RS11, Siz11, TvD13, ZLZ13]. **forecasts** [DPvD11, HS12a, MM11, MMFG12, PPP13]. **foreign** [BCN11]. **form** [ABH11, BJT16, CNT17, Cho13, Cho15, HS15b, LC16, LLS14, Sal12, Siz11]. **formal** [PW12]. **formation** [Leu15]. **forms** [PG17]. **forward** [DSW12]. **Four** [ASK16]. **Fourier** [Tsi12]. **Fourth** [HMR11]. **Fractional** [GK17, CNT15, CNT17, CHL18, CAS15, CV17, FNN12, GP14a, HV17a, Has11, JN10, Las10, LT14a, Nie10]. **fractionally** [EV17, HR10, PGM15, RV15, Shi12]. **Frailty** [BCG19, KLS11]. **frailty-correlated** [KLS11]. **framework** [ABH11, BFS19b, ChKS15, HS18b, Lav14, MBC15, TB10, Zha16a]. **France** [DM13]. **Fréchet** [ZZC18]. **free** [ADZ14, CZP15, CM17a, CDR11, DV10, DE12, FH19, HvdAW11, Kha13]. **frequencies** [AGK10, LS15a]. **frequency** [ASMZ11, ASJL12, ASX17, ASX19, ADFK16, And16, BW15, BKMZ16, Cha17, CET14, Cha16, CM17a, sCJP14, CPvdW16, CPTV17, CV17, CP18b, DEMY18, FK19, FP11a, GM16, Ghy16, GHM16, GHS16, HP14b, Kal11, KW16, KP17, KKLW18, KF19, KL18, KLZ19, LR19, LTT17, LP18a, LT14b, LKJ18, MM11, MZ18, MS16, MW13, MZC19, OP16, PHL16, Pel19, Qia16, TT10, Wu11, Xiu10, Zad16, ZZ16, ZB14]. **frequentist** [CH15, CGP18]. **frictionless** [Cha17]. **frictions** [DLM17, DHS16]. **Frontier** [FSV14, KSV15b, APS16, APS17, BI18, CFFS16, CSW14, DG11, DFS12, DP17, GKS16, KPT13, OÁ19, SVV16, Tsi12, WH10]. **Frontiers** [LMT15, GH16, MR16, PS12]. **Fuller** [HLT13]. **fully** [CP19]. **function** [CZP15, CTV19, Ell11, FS10, FS14, FOZ19, GP12, Gut16, HINR12, HINR14, LCLS15, LPLZ18, LCY10, MW16, Pel14, PL15, Sch11, SWD11]. **Functional**

[BCF17, CJY15, CFHZ19, LL12b, MSS11, PQ12, Sun16, CGL15, FV15, HKR14, HR15b, LSW13, LTT16, LLS14, LXC16, Sal12, SG19, SH16, SM18, Zha16b]. **Functional-coefficient** [Sun16, SM18]. **functionals** [FGZ17, FR19, San11, ST12]. **functions** [AC12, AT16, BKM14, CS11a, CFGV13, CFPY10, CLLL19, Cho15, Die14, DH14, GP14a, HL12, HLP16, IK13, IK19, Kha13, KT12, Kri17, LRV13, MJ11, TT10, Wol16, YXZ14, ZLX15, ZLCL19, iKPS16]. **fund** [BCIT14]. **fundamentals** [Bha14b]. **further** [HS18b]. **fused** [QS16]. **future** [BCN11, CS14b]. **futures** [CNT15, ST15].

game [AH12a, AL10, HHS12, WXC14]. **games** [AL12, DHKS18, KT12, Kli15, LT15a, LVX17, Mar14, WX14, Xia18]. **Ganz** [BSV12]. **gap** [DMZ18, MW17]. **GARCH** [AW15, BDR14, BvdW11, BHK+13, CFHZ19, CDI12, Con10, CM16, DFL18, DMR16, FLZ11, FWZ13, FJGM17, HP12a, HP16, JM13, JM16b, KF19, LLL15b, LZZL18, Ped17]. **GARCH-in-Mean** [CM16, CDI12]. **GARCH-Itô** [KF19]. **Gaussian** [AC15, BCC+15, BEE15, BHP12, CCJ12, CFL16, FS19, FLZ11, FSW10, HvdAW16, HW12a, KMS16, LMS17, Mac10, MM16, PP15, TH13]. **GDP** [ADN+16, BCLL16]. **GEL** [CPP19, GRS12, HP16, JfL19, Lee16b]. **gender** [Fla10]. **general** [ACM17, CFPY10, FL11, JN18, MBC15, Yan15a]. **Generalised** [KMPF15, LPLZ18, PL15, ZLX15]. **generalization** [BRG14, CP18a, HV17b]. **Generalized** [BH17, BDKS18, CFGV13, CH11, CW11b, DPY16, FGZ19, MK14, Tri11, VKN12, ZXC15, BBP15, Can14, CF15a, CCC15, Che10a, DMP11, DDMP15, DMP18, Han12, HW12b, HS18b, Lee14a, LLS15, Oga13, WWYL10, Zha16a, ZLCL19, ZG10]. **generate** [CM17b, MP10]. **generated** [LP18b]. **Generating** [CHL18]. **generation** [ERS17]. **geo** [Fat10]. **geo-logarithmic** [Fat10]. **Geometric** [AS14a, RS17]. **Gibbs** [FAM13]. **GLAD** [GLL19]. **glass** [CC15a]. **Global** [JJ11]. **GLS** [AG12b]. **GMM** [Tri11, Can10b, CZ11a, CL15a, CL15b, DiT16, DG17, DH18, GO12, HZ15a, HS17b, Kue12, fLY14, LfL10a, LfLB10, LfL10b, Su12, SK12, dCGKL19]. **go** [HS18b, BvdW11]. **GO-GARCH** [BvdW11]. **good** [BEE15, KT16]. **Goodness** [Bre15, ZOZS16, BDK14, CTV19, KV17, MP13a]. **Goodness-of-fit** [Bre15, ZOZS16, BDK14, CTV19, KV17, MP13a]. **governance** [BdCK+14]. **government** [Fav13, SGF11]. **governments** [ST15]. **Gradient** [HLPY15]. **Gradient-based** [HLPY15]. **Granger** [AS14a, BM12, GHM16, GHS16, TBE14, WP14]. **Graphical** [BBCG19]. **great** [FH15c]. **gross** [AV11]. **group** [QS16]. **Grouped** [BH16a, GV19, SJ18]. **growing** [TYZ18]. **growth** [CCF18, CGP16, Ibr14, Kau15, MPP10, Sal12]. **Guerre** [MMS19]. **Guest** [ET14, ILT11]. **GVAR** [Fav13].

Hahn [LO12]. **Hahn-Hausman** [LO12]. **Hanshin** [FH15c]. **Harris** [LL16]. **Hastings** [WWZ16]. **Hausman**

[LO12, ASLN19, ASX19, Gug10, HHM11, Jos19, Kue19]. **hazard** [KS16a, Wol16]. **hazards** [HL11b]. **Health** [BSW10, GK10, GKP12b, HL11b, Khw10]. **heaped** [ACG17]. **Heavy** [DKK14, MdV13, CZ15a, HA13, HP16, Ibr14, MP13a, PRSV13, YL17]. **heavy-tailed** [CZ15a, HP16, MP13a, PRSV13, YL17]. **heavy-tailedness** [Ibr14]. **Hermite** [Xiu14]. **HESSIAN** [McC12]. **Heterogeneity** [LL15b, Sas15, BBP15, BC14b, CDD19, CW10, DP17, Dez15, HNS14, HW14b, HS19b, HMS13, Kaw17, LT11, Mat12, NR10, SVV16]. **Heterogeneous** [Kle10, BFK16, BLV15, CRT15, CP15, GHK18, Lee15, LT11, MSW15, OY19, TU10, YfL17a, Zam10]. **heteroscedastic** [Pel14, ZWXW10]. **heteroscedasticity** [LZZL18, Zha10]. **heteroskedastic** [BCRT16, CNT15, CKT16, GM17, KP10a, Kha13, MM16, MM19]. **Heteroskedasticity** [KS13, Vog12, AG12b, BJS10, BC15, BS18, BJT16, CNT17, CHN$^+$14, FL19a, HOY17, HP15, JSE14, KS11, LfL10a, LX19, MRSE11, Nor15, Sun14]. **hidden** [Zha11b]. **hierarchical** [KP19, OOS13]. **High** [BMN19, CCGR15, CCC15, CGY15, CT15b, FP11a, MZC19, OP16, ASMZ11, ASJL12, ASX17, ASX19, And16, BW14, BCF18, BW15, CK18, CMM18, Cha17, CGL15, CM17a, sCJP14, CPTV17, CP18b, DEMY18, FGZ19, FK19, GKCS18, HC16, Kal11, KW16, KP17, KKLW18, KF19, KC15, Koc16, KL18, KLZ19, KP19, LZL$^+$16, LTT17, LP18a, LLL18, LS19a, LT14b, LKJ18, MM11, MZ18, MM16, MHU19, OW19, PHL16, Pel19, Shi16, SUZ19, TT10, WWZ16, WLC19, Wu11, Xiu10, ZZ16, Zhu18, ZB14]. **High-dimensional** [BMN19, OP16, BCF18, CMM18, FGZ19, Koc16, KP19, MM16, MHU19, OW19, Shi16, SUZ19, WWZ16, WLC19, Zhu18]. **High-frequency** [FP11a, ASX17, BW15, CM17a, CPTV17, FK19, KW16, KKLW18, KF19, KL18, KLZ19, LTT17, LKJ18, MM11, Pel19, TT10, Wu11, ZZ16, ZB14]. **Higher** [KS12c, KS17, PGM15, GR15, HM18, MP17]. **Higher-order** [KS17, PGM15, GR15, HM18]. **Highly** [McC12]. **historical** [BFvD10a]. **hitting** [RvdHW14]. **hitting-time** [RvdHW14]. **Hodges** [CO12]. **Hodges-Lehmann** [CO12]. **Home** [DZ15, BLO14]. **Home-purchase** [DZ15]. **homoskedasticity** [WT18]. **honest** [CK18]. **Honor** [ASLN19, CHH18, MXY12a, MXY12b]. **horizon** [PL13]. **house** [HPY10]. **household** [DF12]. **housing** [DZ15]. **Hybrid** [CF15a, AG10b]. **hyperbolic** [Con10, LLL15b]. **hypotheses** [CS14a, JJFG10]. **Hypothesis** [Cal11, CW11b, DLM17, FP11a, GGL13, Gug10, LY12, LZY14, LLY15, LWY16].

ICP [RH16]. **ID** [Ano15l, Ano16m]. **identically** [BS12]. **identifiability** [HK11, WH11]. **Identification** [An17, BW14, BKW17, BMDL17, BKY10, Cam12, CF19, CL18b, DF15, FH15b, GG19, Gay13, HW12a, HV17b, HS15a, HMS13, HKY19, JCLL10, KU14, KPT16, Kli15, Kom13, LMS17, LT15a, LR10a, Mat12, MT12, MP17, SX17a, SH13, Xia18, YfL17b, AD13, AC13, AL14, BN13, BMM12, CRY16, Can14, CLY17, CZJ18, Che15b, CFVH$^+$15, CKK15, DL11, DH18, DHKS18, FGZ17, FL18, FR19, GJ17, GRS12, HL14b,

HW12b, Hon17, HS12b, IR11, Joh10, JJ11, KS19c, LO15, LPZ19, LVX17, Mat19, MT19, Pos16, Ros12, Slo17, SK12, WX14, Zad16]. **identified** [BCS15, Can10a, CZ11a, FiKRB12, GMO18, KW14, Kai16, LS19b]. **identify** [HU10]. **Identifying** [DGJ19, LY16, SJ18, Gha17, Han18, LKH14]. **idiosyncratic** [BBGV14]. **if** [CP19]. **IFC** [Ano15l, Ano16m]. **ignorability** [Cat10]. **IID** [CW11b]. **illicit** [Dez15]. **illness** [Gil10]. **immigrants** [CGE10]. **Impact** [AT14, CPR10, FH15c, Gug10, GKP12b]. **impacts** [Lee15, XX19]. **imperfect** [Pat11b]. **implementation** [HLM+12, LB17]. **Implications** [KS15, BCDN12, HW14a]. **implied** [BGZ11, BCN11, CX14b, HK11]. **Importance** [DT19, DS15, HOvD12, SK16]. **imposing** [Hil16]. **improve** [MM11]. **Improved** [BCIT14, BJN15, JPW15, Kap15a, BPQ16, LSW10, Seo18]. **improvements** [PGM15]. **Improving** [ADN+16, RV14]. **Impulse** [GQIK17, CS11a, HINR12, HINR14, IK13, IK16, IK19, Li17]. **imputation** [MM17a]. **imputed** [DMP11, DDMP15]. **In-sample** [CM12]. **incentive** [CF19]. **Incidental** [HZ18, LP15]. **income** [BS19, LB19, RS17]. **incomplete** [AL10, AL12, Leu15, LT15a, Tho14, WX14, WXC14, Xia18, YfL17a]. **Inconsistency** [FZ10, WT18]. **incorporating** [LXZ16]. **increase** [LLS17]. **Increased** [ASX16]. **Increasing** [WH19, GR18b]. **increasingly** [GR15]. **increment** [Lar11]. **independence** [HR15b, Mat16, Poi17, Sch19, SW14b, Tor17]. **independent** [GMR17, KS19c]. **independently** [BS12]. **indeterminacy** [Fan12]. **Index** [CKM16, ABTT15, CJY15, CL18b, DGP15, ES10, FS10, FS14, FPSY19, HS13b, HV17c, JKLM12, Lee15, MZ18, O'D16, Son14]. **indexed** [Kue19]. **indexes** [IDF11, dHvdG11]. **indicator** [CS14a, DMP11]. **Indicators** [AV11]. **indices** [Fat10]. **Indirect** [CC15a, CFR18, FOZ19, GPY10, HKRV18, Li10, BD18, BDKS18, CH18a, DH18, GRV11, GR18a, GK18b, HL17b, SWC12]. **Individual** [FVW16, ALS13, BHP12, GN13, GK15, KGMR12, KTT19, MP12b, WL14]. **industrial** [Hu17]. **industry** [AV11, AH12a, ID16]. **inefficiencies** [KS12f]. **inefficiency** [KPT13, OÁ19]. **inequalities** [AS14b, AS17b, Arm14, AC16, Arm18, BKM14, BCS15, KC15, Koc16, LSW13, Men14]. **inequality** [AFPZ16, ALGQ16, Arm15, CS14a, Shi15]. **Inference** [Ana12, AS17b, BCH11, BCRT16, BJT16, CRT15, CFR18, CFL16, CPY17, CPTV17, DM13, DDSW18, FT14, GJ11, GKY14, GR15, HHB12, HS17a, Hon17, IK13, IK19, LTT16, MMS19, Ped17, RV18, SY19, WX15, AFTV19, ALW12, AC13, AS14b, Arm14, Arm15, AC16, APT18, BCL14, BI18, BCIT14, BD18, BH13, BKY10, BvH17, BD15, BDKS18, CC15a, CH18a, Can10a, CCJ12, CNT17, CZ11a, CPT14, CLS14, CL14, Che15b, CHS19, CCeC18, CDI12, DG11, DMN19, DH14, DH18, DT10, EM14a, FP14, FL16, FHLV16, FL18, Far15, FJ19, FZ10, FOZ19, GMO18, GT18, GRV11, Geo10, GP14a, GD19, GK17, GR18a, GK15, GPY10, GMR17, GK18b, Hag19, HR19, HPK14, Han18, HS14, HP16, HM18, HL17c, HT16, HZ15b, HZ18, HR10, JP12, JN10, JPW15]. **inference**

[Kai16, Kap15a, Ket18, KU14, KS13, Kim14, KSY17, Koc16, Kol18, KP10b, KLGS11, KR10, Kru08, Kru14, LOS18, Li10, LT11, LLZ15, LTTC17, LP18a, LS19b, LZW+18, MS12, MP14, MZ16, Par19, PPT11, PL16, PG17, QY15, RT12, RV15, RR15, SC15a, Spa10, Sun11, Sun14, SM18, TBE14, TYZ18, Tri11, Vog12, VW14a, WK16, WZ16, Xia12, YL17, Yu12c, vH11]. **Inferences** [BL17, KW16]. **Inferring** [BD12]. **Infinite** [CP11, HR15a, AD13, BCC+15, FHLZ15, FHLZ17, KKL14, LOS18]. **Infinite-dimensional** [CP11, FHLZ15, FHLZ17]. **infinite-state** [BCC+15]. **infinitesimal** [CS13, Son11]. **inflation** [CF12, Cha13b, cCTZ14, FS16, Kau15, NNN11]. **influence** [vEGM14]. **influential** [Ona12]. **Information** [sC16, HINR12, HINR14, LZ12, AGJ11, AB18, AL10, AL12, CL15b, DLM17, DHKS18, HL11b, Jud13, Kli15, Leu15, LT15a, LXZ16, O'D16, RY11, Tho14, WX14, WXC14, Xia18, YfL17a, vEGM14]. **information-based** [CL15b]. **Informational** [CKT16, CP19]. **informative** [FL19b]. **infrequent** [Geo10]. **inhomogeneous** [Cho13]. **initial** [HLT12b, HZ18, Kru13]. **initiations** [vEGM14]. **Injectivity** [HSS17]. **innovation** [BE10, BE16]. **Innovations** [BDM16, BH16b, CZ15a]. **inputs** [APT18]. **instabilities** [RS13]. **instability** [BKW17, BPMSW13, GHLT18, TvD13]. **institutions** [AT14]. **Instrument** [CF15a, SW16]. **Instrumental** [BD15, FV15, HR17, HK14a, Kle10, MSV19, Oku11, San11, BC15, Bre15, CCJ12, CFFS16, D'H10, DFH+14, FS12, FH15b, GS12, GG17, Hor12, HL12, Hor14, HKY19, KLGS12, Kri17, MM19, SH16, Tor17, WK16]. **instruments** [AKM10, AKM11, BMDL17, BCF12, CY12, Car12, CT15a, CHN+14, DiT16, HHM11, HK14a, Kol18, Mat16, Mik10, MMV14, Phi14, PG17, RV14, WK16, Zhu18]. **insufficiently** [HKY19]. **insurance** [KS16a, Khw10]. **integer** [CDDH15, CAS15]. **integral** [HSS17]. **Integrated** [Siz11, VW14a, BR11, BS12, BLL+17, Che10a, COP10, EV17, GLPR11, Hou17, JLZ19, LF18, LXZ16, LT14b, LKJ18, MP17, PL16, PGM15, PM17, RV15, SHL11]. **integration** [BRG14, BCRT16, CRT10, CNT15, CHL18, CAS15, Fas13, HV17a, HLT16, HL15, Has11, ILT13, Nie10, QW12]. **Intelligible** [LL10a]. **intensity** [BE10, CSS18, DSW12]. **inter** [CDS13]. **inter-trade** [CDS13]. **interact** [MP10]. **interaction** [DF12, GG17, LfL10b]. **interactions** [YfL17a]. **interactive** [BL17, FPSY19, HL14a, Hsi18, LS16, MSW18, SfL17, SJZ15, SJ18]. **interest** [AGJ11, BC13, CG11, Dua16, ELN11, ERS17, MR11]. **Intergenerational** [HR16]. **internally** [HS14]. **International** [CDF12, Hil16, RH16]. **interval** [LB19, Man16, SHHW18, WX15]. **interval-data** [LB19]. **interval-valued** [SHHW18]. **intervals** [FP12, HL17b, Myk19]. **intra** [CS10]. **intra-firm** [CS10]. **Intraday** [LT15b, CHP18]. **Introduction** [ASLN19, BDZ11, GKP12a, HS14, HKW12, Bha14a, CCKR12, DMR17, DKK14, DS10, ET14, HW17, ILT11, KFSvD19, KS12e, KS16b, ZZ11]. **invalid** [DiT16]. **Invariance** [Kue19, JJ14]. **invariant** [BBP15, LR10a]. **inverse** [Kri17, Xie88, Xie11]. **Inverting** [HL17b]. **Investigating** [PSW10].

investigation [DHS16, KS12b]. **investment** [AT14]. **investor** [BGZ11]. **Irregular** [JfL18, CL14]. **irrelevant** [CLLL19, Phi14]. **Issue** [ASLN19, HKRV18, MT12, ET14, GKP12a, ILT11, LZ19, ZZ11]. **Itô** [GT18, KF19, YCW19]. **Italian** [BDV17]. **iteration** [Dav17]. **Iterative** [DFH+14]. **IV** [And19, CPP19, CS12, FP14, HLR11, HU10, HN12, HZ15a, MMV14, RS15, SW16, WWYL10, Ahn15]. **IVs** [LMZ17]. **IVX** [Lee16a]. **IVX-QR** [Lee16a].

J [Ano12b, Ano16a, CW14a, CCCM22, GMR14a, HINR14, HLT12a, IL18, IK19, Kar17, Kra13, Kru14, PST22, Xie11]. **Jackknife** [BC15, Cha13a, HR12a, LS15c, ZWZ13]. **January** [Ano10m, Ano12p, Ano12o, Ano13o, Ano13r, Ano14u, Ano15m, Ano16p, Ano17r, Ano18o]. **Japanese** [KS12b]. **JE** [Ano12p, Ano13o]. **Jerry** [ASLN19, Jos19]. **JIVE** [HK14a]. **job** [AV11, FM12]. **JoE** [LZ19]. **joiners** [DP17]. **Joint** [IK16, Wu11, ELN11, FGZ17, NP12]. **Journal** [ASK16, CL10, GKP12a, Ano12a, Ano13b, ET14]. **July** [Ano13t, Ano15r, Ano16r, Ano17s]. **Jump** [ADS12, BTL13, BT14, CSS18, FMS13, GS19, Hou17, HV17c, JKLM12, LC16, LTTC17, Tod11, TTG11]. **jump-diffusion** [FMS13, Hou17]. **jump-diffusions** [GS19, LC16]. **jump-driven** [Tod11]. **Jump-robust** [ADS12]. **Jumps** [LM12, TB10, ASJL12, ASX16, BW15, BLY18, BCN11, CRdM17, CSS18, CPR10, DEMY18, DS15, FF11, FP11a, JKM17, MR11, Par16, TZ11]. **June** [Ano10r, Ano11q, Ano12u, Ano13w, Ano14s, Ano17u, Ano18u]. **juries** [McF12].

k/n [Cal11]. **Kalman** [DGR11, MRR15]. **Keane** [Blu10, Rus10]. **Kernel** [Kue12, SL13, Wol16, Can10b, KSY17, RL17]. **Kernel-weighted** [Kue12]. **kernels** [BNHLS11a, BNHLS11b, HSS17, SX16]. **Keynesian** [AB18, BI14]. **Kingdom** [ALX11]. **kink** [CF19]. **Knowing** [DLX19]. **Knowledge** [BE10]. **known** [Tri11]. **KS** [Arm14].

labor [AAMS10, DP17, Fla10, FM12, GJZ15, GK10, Hu17, LW10a]. **Labour** [BBB+19]. **LAD** [YL17]. **LAD-based** [YL17]. **lag** [BM12, ChKS15]. **Lagrange** [BFK12]. **lags** [CK12]. **Laplace** [GG19, JPW15, TTG11]. **LARCH** [FZ10]. **Large** [Bog22, Can10a, CCM19, CCCM22, CEK16, DJfL15, HV19, KK13, Pel19, PT11b, AFTV19, BL17, BPS19, BKW17, BHP12, Cal11, CQYZ18, CDG14, CLL19, CHL18, DLX19, DGR11, FLS15, FHLV16, FVW16, GHK18, Geo10, GHS16, Han12, HS17a, HZ15a, Kim11, KKLW18, KS18b, KF19, KL18, MS18, MRT16, Mas17, Ona12, PC14, Sia17, SW14a, ZCLW19]. **Large-dimensional** [Pel19]. **large-sample** [MRT16]. **Large-scale** [HV19, Sia17]. **Lasso** [CK18, QS16, CF15a, CYZ15, CL15b, JfL18]. **last** [Fla10]. **latent** [APT18, BJR17, CFFL15, CH18a, CGY15, GHK18, LY12, SJ18]. **latent-variable** [BJR17]. **Latest** [PRSV13]. **leaders** [BE16]. **leads** [CK12].

leads-and-lags [CK12]. **learn** [MW17]. **Learning** [CM17b, Sha15, FL13, GD19]. **Least** [BFS19a, JL13, Mas17, WZZ10, BCCK15, BH13, CV17, DMP18, HY10, Hil16, HL17b, LL12a, Liu15, RW17, SWC12]. **leave** [GZWZ16, JWFS16, LZZZ19]. **leave-subject-out** [GZWZ16, LZZZ19]. **leavers** [DP17]. **Lehmann** [CO12]. **length** [DHY16]. **lens** [BH14b]. **Let** [Sun14]. **level** [BEK17, CO15, HLT10, HL15, KS12f]. **Leverage** [AM15b, BR12, BNW19, LWY16, MBC15]. **Lévy** [CDH10, BL15]. **Lévy-driven** [BL15]. **Life** [Hau19, HP14a, Khw10]. **life-cycle** [HP14a, Khw10]. **like** [DT19]. **Likelihood** [CPT14, DPvD11, GP14a, JN10, KR10, Las10, Yu12c, AGS11, AG12a, AC13, BL16, BN12, BDR14, BKMZ16, BJN15, Can14, CF15a, CNT17, CFHZ19, CCC15, Cho13, sCJP14, sC16, Cos13, FS19, GS18, GS19, GR18b, HP13, HP15, HP16, HMR11, HZ15a, HLM13, KS19a, Kim14, KYS14, Kri10, KS12d, Kru08, Kru14, LS15a, LC16, LLL18, LPZ19, LT14b, LfL19, MP11, MJ11, Oga13, Ots10, OSW12, OXM15, Pet19, Phi91, PKA18, RR15, SJ10, SW14b, SC15b, TYZ18, Tsi12, WIW13, WW10, Woo14, Xiu10, XTZ10, XfL15a, XfL18, YXZ14, Zha16a]. **Likelihood-based** [DPvD11, GP14a, KR10, sCJP14]. **Limit** [KP13, CP19]. **limited** [Mat12, Sto12]. **limiting** [HK14b]. **limits** [CGH$^+$19]. **LIML** [AK12, AKM10, And10, CT15a]. **Linear** [NOR13, PM11, ZZL18, AC15, BBCL18, BBP15, BCF17, BRG14, Cal11, DDMP15, DMP18, Ell11, EW15, EJW14, EG14, Fan12, FV15, GJZ15, GK15, GS13, HHB12, HSVV13, HP18, JJFG10, JJ14, KS13, Kue12, LZL$^+$16, Lee14b, MSW17, Ric19, SW16, San11, ST12, SJ10, Vog12, Zhu18]. **linearity** [BCP15, CH10, Kue19]. **link** [LPLZ18, ZLX15]. **links** [CDF12]. **Linux** [HR12b]. **liquidity** [Cha17, CM17a, DLM17, HMPV11]. **List** [Ano12p, Ano12o, Ano13o, Ano14p]. **LM** [Yan15b]. **loading** [KL18, YT15]. **loadings** [DLX19, MHU19]. **loan** [Kau15]. **loans** [LMT12]. **Local** [Dua16, FNN12, GO12, LL16, SWC12, TH13, ASP16, CZ15b, Des11, HR15a, HLT12c, HN12, HP14b, HV17c, Pet19, PMG10, Shi12, WL15]. **Local-momentum** [Dua16]. **local-to-moderate** [PMG10]. **locally** [KL12, PHY18, RL17]. **location** [FSV14, HL17a, Ibr14]. **location-scale** [FSV14, HL17a]. **Lock** [HR12b]. **Lock-in** [HR12b]. **log** [FWZ13, LT14a]. **log-fractional** [LT14a]. **logarithmic** [Fat10]. **logit** [BN12, FiKRB12, Ket19, MSW18, Kha13]. **Long** [GZ16, HV17a, AS14a, AM15a, ACM17, AdCGIV11, BGMT15, CM17b, DT10, ERS17, GK18b, HR16, Ho15, HP14b, Hua14, JW10, JJFG10, LR19, MP13b, MP14, PL13, Rob14, SLB18, WBH13]. **long-horizon** [PL13]. **long-memory** [Ho15]. **long-run** [AdCGIV11, GK18b, Hua14, JW10]. **long-term** [HR16]. **Longevity** [HP14a]. **looking** [CC15a]. **Lorenz** [Kra13, VA89]. **loss** [BS19, LRV13]. **Low** [MW13, CH10, CV17, HP14b, KW16]. **low-dimension** [CH10]. **Low-frequency** [MW13, CV17, KW16]. **LS** [AG12b, FZ10, Hay10]. **Lunch** [GKP12b]. **Lyapunov** [PW12].

M [CL14]. **M4** [ZZ16]. **macro** [CPvdW16, TU10]. **macroeconomic** [Bha14b, BC10, BH14b, KS14, KLS11, Pos16]. **Macroeconomics** [Ghy16, WZ12]. **major** [AHK12]. **Mallows** [WZZ10]. **Management** [CMY16, CJMMPA15, LZ19]. **manipulation** [BDV17]. **Many** [Can14, LMZ17, Ana12, AKM10, AKM11, AS17b, BCCFV19, CY12, Car12, CT15a, CHN+14, CL15b, Fre15, GR15, HK14a, Hod11, HKY19, Kas19, KP15, Kol18, KLS11, Men14, Oku11, PG17, Ric19, WK16]. **March** [Ano10o, Ano12r, Ano13q, Ano14r, Ano15p, Ano16q, Ano17o, Ano18q, Ano19m]. **Marginal** [BDR14, BS19, FAM13, KSV15a, QW12, SWC12]. **marginalized** [FL13]. **Mark** [CWZ19]. **Market** [ASAM15, BR11, HMPV11, ASX19, ABM11, BV11, BH14a, BE16, Bon14, CGH+19, CWZ19, CP19, CDF12, Fla10, FM12, GGL12, GO11, HLX19, HS18a, KS12f, LW10a, LM12, LZL18, Myk19, PP15]. **Market-based** [ASAM15]. **markets** [BCN11, CNT15, FFG10, Fre15, GL16, O'D16, SX16, TZ11]. **Markov** [BDR14, Bia16, BBCG19, CDS13, HL14b, LL16, MR11, PdSSGK12, SL12, Zha11b]. **Markov-switching** [BDR14, Bia16, CDS13]. **Markowitz** [AT17]. **martingale** [Son10, Son11, ZXC15]. **matched** [HP18]. **Matching** [CF15b, HLR11, AAMS10, GQIK17, HINR12, HINR14]. **Maternal** [LMvdK10]. **maternity** [JWFS16]. **matrices** [ADZ14, BL17, BPS19, CLL19, CP18a, DLX19, HC16, JM16a, QfLY17]. **matrix** [CQYZ18, CKP10, DJfL15, FK19, Hou17, HS18a, Ike16, JfL18, KS11, KKLW18, KF19, KL18, LF18, LKH14, LT14b, PHL16, QfL15, WLC19, ZY18]. **matrix-valued** [WLC19]. **matter** [Jus11]. **maxima** [ZZC18]. **maximal** [BC14b]. **maximisation** [MP11]. **maximization** [LW10b]. **maximizers** [LM11]. **maximizing** [BD12]. **Maximum** [AC13, KYS14, Kru08, Kru14, RS17, Tsi12, XfL15a, BL16, BN12, BKMZ16, CNT17, Che10a, sC16, Egg16, FS19, GR18b, HP13, HMR11, HLM13, KS19a, Kri10, KS12d, LS15a, LLL18, LPZ19, LT14b, MRT16, PSS18, Phi91, RR15, SJ10, WIW13, Woo14, Xiu10, XTZ10, XfL18]. **maximum-likelihood** [Phi91]. **may** [Ket18, Ano13s, Ano14q, Ano15o, Ano16s, Ano17q, Ano18p]. **MCMC** [CR10, LYZ18]. **Mean** [GP12, AS10, AHH12, CDI12, FLM19, JWY18, MP13b, Pel14, PS12, RS17, XX19, Yu12a, CM16]. **mean-nonstationary** [AHH12]. **mean-variance** [AS10, PS12]. **means** [Bai10, FP14]. **measure** [AGHP16, HLR11, MO12, RS17, TH13]. **measured** [iKPS16]. **Measurement** [FGS17, HW17, JvN11, AH12b, An17, ADN+16, BDZ11, BDM16, BC14a, BKLS16, Che17, DL17, DL16, FS16, GO11, HR17, HW10, HS15b, Hu17, KSV15b, LMZ17, MSW17, NNN11, PHL16, Son15, VW14b]. **measurement-error** [ADN+16]. **measures** [ABH11, And16, AHK12, BBGV14, BDS14, DGM13, DT10, Lea16, LPS15, MM11, RW11, TBE14]. **Measuring** [DY14, FH15c, HLOW16, ID16, SHL11, WKM15, AFPZ16, Bia16, FFG10]. **mechanisms** [CF19]. **median** [Bas19]. **Medicare** [Khw10]. **Medigap**

[KS16a]. **Medium** [CV17]. **membership** [AFPZ16]. **Memorium** [Ano11m]. **memory** [AM15a, ACM17, CM17b, GZ16, HV17a, Ho15, HP14b, LR19, MP13b, MP14, MP10, PS13, Rob14, SLB18, WBH13]. **men** [BSW10, Gil10, HLR11]. **merged** [KW16]. **Method** [BvdW11, CKT17, WH11, AT11, ABH14, BS12, CZ11a, D'H10, DV13, GMO18, Han12, HL18, HLM13, HS18b, Lee14a, LLL16, McC12, Qia16, Tri11, Yan15a]. **methodology** [Pos16]. **Methods** [Bia16, BdCK$^+$14, CL10, FAM13, GKP12a, HKRV18, KMN11, AG10b, BDK14, BCIT14, BKY10, BN19b, CHL14, CR10, HLT10, HMR11, KS14, Kru08, Kru14, MV13, PdSSGK12, San11]. **Metropolis** [WWZ16]. **Michael** [Rus10, Blu10]. **Micro** [TU10]. **microstructure** [ASMZ11, ASX19, ABM11, BR11, CM17a, CP19, GS11a, GO11, HS18a, Ike16, LM12, LZL18, Zha11a]. **MIDAS** [And16, PTV16]. **migration** [HLR11, KW10b, LMvdK10]. **Mildly** [Mag12, CPY17, PL16]. **mind** [Slo17]. **minimal** [Lea16, MW19b]. **Minimax** [Sto12, Tet12]. **Minimum** [EJW14, Kol18, Tor17, AR12, DHY16, FM10, GKN17, HLT13, HMT12, LP13]. **minimum-variance** [FM10]. **minute** [LPS15]. **mis** [DGJ19, KS15, NR10]. **mis-classified** [DGJ19]. **mis-specification** [KS15]. **Misclassification** [MM17b, AHS10, BvH17]. **mismeasured** [BMDL17, GM17]. **Misreported** [BDS14]. **misreporting** [NDT19]. **miss** [XX19]. **Missing** [Abr19, MM17a, CFR18, DMP11, LZW$^+$18]. **missing-indicator** [DMP11]. **Misspecification** [CHL14, GJ18, Fan12, GKS15, KP12, KS12c, Kom13, Kri11, Lee12, Lee14a, Lee16b, PG16, WZ12]. **misspecification-robust** [Lee14a, Lee16b]. **misspecified** [AG12a, CLS14, CS11b, GH19, HMT12, MO12, Ona15, Rob14]. **Mixed** [LTTC17, ADFK16, AGK10, BKMZ16, Cha16, Che15b, CPvdW16, GM16, Ghy16, GHM16, GHS16, MS16, OP16, PL16, Qia16, RvdHW14, Zad16]. **mixed-frequency** [GHS16, Zad16]. **Mixed-scale** [LTTC17]. **Mixture** [CHM11, DLM17, BHK$^+$13, BHH12, CPT14, CG10, DF15, FP11a, JM14, KMS16]. **Mixtures** [LS12, sHDW17, VKN12]. **ML** [Kru13]. **MLE** [FZ10, HP12a, HM18]. **MM** [Hay10]. **mode** [sHDW17, KS19c, KS12a]. **Model** [AD13, AdCGIV11, CDH12, CH14a, CM17a, CK12, DDMP15, GHX14, GZWZ16, Geo10, Kim12, KM16, KT11, Lav14, LP15, LZZZ19, Shi15, Siz11, Spa10, WWZ18, ZWZ13, ZL15b, ADG11, AAMS10, ASX17, AG12b, ALX11, BJS10, BFK12, BKW17, BN12, BEE15, BK10, BFS19b, BE10, BvH17, BLV15, BJN15, BHH12, CHHW11, CCF18, CRdM17, CCP17, CFPY10, CS10, Che10a, CZ11b, CZ12, CDS13, CN14, CSW14, CFL16, CH15, CIY15, sCJP14, CDI12, CM15b, CEG11, CLR10, Con10, DM13, Dav17, DHY16, Des11, EW15, EJW14, Fav13, FGPZ17, FJ19, FM12, FL11, FiKRB12, FSW10, FH19, GM17, GN13, Gay13, GJ11, GKS16, GGL12, GHPP18, GK18b, GL14, HL10, HR12a, HL14a, HW14b, HV19, HSU10, HR16, HS12a, HS15a, HHM17, HPY10, HP12b, HN12, HT16, HT19, HKY19, JCLL10]. **model** [JM14, JfL18, JN10, Joh10, JJFG10, JL13, JN18, KMS14, Ket19,

Khw10, Kim14, KLGS11, KLGS12, Kru08, Kru13, Kru14, KPT13, KTT19, LW10a, Lee14b, Lee15, LS12, LT11, LLL15a, LLL15b, LO15, LLL16, LZZL18, LPZ19, LP17, LR10a, LfL19, LS15c, MPP10, MKS16, MZ18, MSX13, MJ11, MRSE11, OÁ19, PP15, PHY18, PK17, Por19, QfL15, RvdHW14, Rob10, RS11, WZ12, WZZ10, WH10, WL12, XfL15a, XfL15b, XfL18, YY19, Yu12b, ZA10, ZY15, Zha15, Zha16b, ZY18, Zha11b, ZZC18, vH11]. **Model-based** [Geo10, ZL15b]. **Model-free** [CM17a, FH19]. **Modeling** [AHK12, ACG17, BBCG19, BPQ18, Che15a, ELN11, GKM14, JvN11, JM16b, KLS11, LT11, ZZC18, ABH11, ChKS15, DG11, DDSW18, DGMZ19, Dua16, HS14, HM14, JM10, JM13, JJ10, JM16a, MR11, NP12, Pel19, PTV16, Pos16, TvD13]. **Modelling** [AT13, Fav13, FFG10, Gew12, JW10, MPRR17]. **Models** [GKP12a, Abr19, AM10, ALS13, AG10a, AC12, ASAM15, ASP16, AG12a, AFS13, APS16, APS17, AH12b, Ana12, AFTV19, AC15, AGK10, AW15, AL14, ALGQ16, AMM11, ABH14, Arm15, AM15a, ABHP16, AdCGIV11, BW14, BL16, BN19a, BBCL18, BH17, BBP15, BBG$^+$19, BPMSW13, BDR14, BI18, BMDL17, BH16a, Bia16, BBCG19, BCR19, BKLS16, BGK19, BH13, BKY10, BJR17, BH14b, BvdW11, BE11, BHK$^+$13, BC14b, BDKS18, BCS15, BA11, CRY16, CX12, CW14a, CW14b, CJY15, CLO18, CH18a, Can10a, CKM16, CFH10, CNT15, CNT17, CFHZ19, Cha13a, Cha16, Cha13b, CYZ15, Che10b, CZ10, CH11, CGL12, CDG14, CFW14, CPT14, CLS14, CH14b, CZ15a, CKT16, CT17, CLY17, CZJ18, CH18b, Che18, CW18, Che19, CLSY19, CP12, Che15b, CIY15, CFVN19, CS12, CKK15, CR10, CW10, sC16]. **models** [CKP10, CDR11, CPvdW16, CP11, CP15, Cíz12, CL18b, CM16, CHM11, CS11b, CS14c, CW15b, CT15b, DF15, DMZ18, DDMP15, DFL18, DMP18, DL16, DMR16, DV10, DK18, DSS17, DH14, DGP15, DL18, DPY16, DGR11, DEvG17, DPSS11, EMvS11, Ell11, EJC12, EG14, FGL11, FL16, FXY17, FWZ19, Fan12, FPSY19, FMV15, FVW16, FVGQRR15, FF14, FGS18, FGS17, FSV14, FV15, FHLZ15, FHLZ17, FiKY16, FZ10, FLZ11, FWZ13, FZ15, FJGM17, FZ18, Fre15, FSW10, FL19b, GG17, GG19, GGR17, GHK18, Gal17, GTY13, GLL15, GKS15, GM17, GHLT18, Gha17, GK10, GKY14, GZ16, GP14b, GK15, GMP17, GO12, GKR13, GKN17, GPY10, GMR17, GHM14, GLH15, GH16, GQIK17, GLL19, GR15, GR18b, HNS14, HR17, HINR12, HHB12, HPK14, HINR14, HSVV13]. **models** [HvdAW16, HL17a, HOY17, HW12a, HW14a, Han15, HV17b, Han18, Han16, HLT16, Hay10, HP15, HU10, HLM$^+$12, HP16, HM18, HP18, HMT12, Ho15, HW10, HW12b, HLW15, Hon17, Hou17, HZ15a, HZ15b, HZ18, Hsi18, HS12b, HS15b, Hu17, HW17, HLP12, Ibr14, IR11, IK13, IK19, JWFS16, JW10, JK15, JfL19, Joc15, JSE14, JPW10, KW14, Kai16, KG14, KG18, KS19a, Kas10, KGMR12, Kau15, KS19c, KP10a, Kha13, KPT16, KV17, KS12b, KS13, KW16, KF19, KV10a, KSV15a, KYS14, Koc16, Kom13, KV10b, KL12, KS15, KP10b, Kri10, Kri11, KS12d, KT14, Kue12, KP13, KT16, KT11, KKL14, LZL$^+$16, LRV13, fLY10, Lee12, jL12, LSL14, fLY14, fLY15, LMZ17, Leu15, LLS15, LY16, Li10, LL10b, LY12, LL12a, LLZ15, LL15a, LS15b, LTT17, Li17, LZK18, LLL18, LL12b, LS19a]. **models**

[LS19b, LR10b, LfL10a, LLS14, LPLZ18, LfLB10, LfL10b, LCY10, LXC16, LS16, MS18, MS17, MR11, MSW19, MXY12b, MO12, Mas17, Mat12, Mat16, Mat19, MM16, MSW17, MT19, MK14, MM17b, MHU19, MSW18, MW16, NR10, NSS14, Ona12, Ona15, PZC19, Ped17, PMM15, Pet19, PLG17, Poi17, QW12, QS16, QfLY17, RV14, Ric19, Rob14, RV15, Sai13, SW16, SW10, ST12, Shi15, SfL17, SH13, STZ19, SC15a, Son11, Son14, Son15, SJ10, SJ12, Su12, SL13, SY15, SJZ15, SH16, SW17, SJ18, SUZ19, Sun16, SM18, SHHW18, Swe11, TYZ18, Tod11, TTG11, Ton15, Tor17, Tsi12, Vog12, WWZ16, WX15, WH10, WH11, WIW13, WK16, WY16, WLC19, Wes12, Woo14, Woo19, WL14, Xia12, YfL17b, YL17, Yan18, Yu12a, Zad16, ZWZ13, ZLX15, Zha15, ZOZS16, ZY18, Zha10, Zha11b, ZXC15, ZLCL19]. **models** [ZL15a, Zhu18, Zu15, dCGKL19]. **moderate** [PMG10]. **modification** [HLMN11]. **Modified** [HLT06, HLT12a, HP14b, VW14a]. **Moment** [AMM11, HA13, KMN11, WL14, AC12, AS14b, AS17b, AL14, ALGQ16, Arm14, Arm15, AC16, Arm18, BvH17, BCS15, CO12, Can14, CCC15, DGG14, DiT16, FGL11, GGR17, GT18, GM17, GO12, HNS14, Hon17, HK11, MO12, Men14, Oku11, OSW12, PS17, PTV16, SG19, Shi15, Shi16, Son10, Son15, TYZ18]. **Moment-based** [AMM11, WL14, BvH17, SG19]. **moments** [And10, BS12, BvdW11, Can10b, CL15b, GLPR11, Han12, HLMN11, HK11, HS18b, Lee14a, MS19, Tra16, Tri11, WH11, Xie88, Xie11]. **momentum** [Dua16]. **Monetary** [BC13, MS16, BC11, CF12]. **Monitoring** [HL19a]. **monotone** [Gew12]. **monotonic** [DGG14]. **monotonicity** [BB14, CW18, DE12, Gut16, HSWY16, Kle10, LTU14, Seo18, SWD11]. **Monte** [LS15b, NR10, PdSSGK12, ZA10]. **moral** [KS16a]. **Moran** [JfL15]. **mortality** [ACG17, GGHM15]. **Mortgage** [BCG19]. **move** [FL13]. **movements** [AGHP16, GT18]. **Moving** [Cha13b, DK18, Pos16]. **MSE** [Arb13]. **MSE-optimal** [Arb13]. **Multi** [GS15, Cat10, CGP16, PPT11]. **multi-country** [CGP16]. **multi-period** [PPT11]. **Multi-scale** [GS15]. **multi-valued** [Cat10]. **multicountry** [BdCK$^+$14]. **multidimensional** [MR16]. **multifactor** [AM15b, KPY11, PSY13]. **multifractal** [CDS13]. **multifrequency** [CFFL15]. **multinomial** [CFVN19, LR10a]. **Multiperiod** [DSW12]. **multiple** [ALS13, AR12, BPS19, BCF18, BDS14, BBKU19, BH16b, CDH12, CS14a, CLLL16, CLL19, CCeC18, CR16, CS11b, FJ19, FH15c, GJ11, GK18a, HHB12, HLT10, HLT13, HKY19, Ike16, KT11, LL12a, LLZ15, LPS15, MBC15, MP12a, MP12b, OP18, PWM11, RvdHW14, SW16, Xia18]. **multiple-change-point** [FJ19]. **multiple-regime** [LL12a]. **multiple-structural-break** [GJ11]. **multiple-threshold** [LLZ15]. **Multiplicative** [Joc15, CRdM17, GKS15, HL10, PK17]. **Multiplicative-error** [Joc15]. **Multiplier** [BFK12]. **Multiscale** [AC16]. **multivalued** [Lee18]. **Multivariate** [BNHLS11a, CKM16, CR16, DPSS11, NSS14, AFS13, ADFK16, BV11, BMN19, CFPY10, CH11, CH14b, Cho13, DHN16, DGTY17, DGM13, Egg16, Fas13, FMS13, FJGM17, FZ18, GGL12, GKM14, HL10, HR10, HLM13, JM13, JR15, JM16b, KT11, LRV13, LP17, Oga13, PU11, SX17b, SLB18,

WPY11, WKM15, Wu10, Xu12, YfL17b, YCW19]. **Mutual** [ASLP14, BCIT14]. **mutually** [DEMY18].

N [HZ15a, BHP12, Cal11]. **N2SLS** [JfL18]. **NASDAQ** [BNW19]. **National** [AV11, GKP12b]. **Near** [Can14, GP12, Han10, Jen12, JP12, Ket18, Wes12]. **near-epoch** [Jen12, JP12]. **nearest** [ADS12, LLL16]. **Nearly** [MW19b, CY12]. **negative** [DHN16, GKS15, MP13b, Sho16]. **negativity** [Con10]. **Neglected** [HNS14]. **neighbor** [ADS12, LLL16]. **neither** [CCH13, DLX19]. **Nelson** [ACT13, CN14, CDR11]. **Nelson-Plosser** [ACT13]. **neonatal** [ACG17]. **Nested** [CM15b, DR15, GMP17, GHM14, Hag12, OSW12]. **net** [FH15c]. **Network** [ZWWH19, DY14, HLP16, Leu15, LP18b, HWY16]. **network-formation** [Leu15]. **networks** [ASK16, CHO19, Miy16, ZCLW19]. **neutral** [GLPR11]. **news** [LT19]. **Neyman** [MP13a]. **No** [BC10, CG11, FH15a, Las10]. **No-arbitrage** [BC10, CG11, FH15a]. **nodes** [ZCLW19]. **noise** [ASMZ11, ASX19, ABM11, BR11, BNHLS11a, BW15, CM17a, CP19, GS11a, GO11, GGL13, HS18a, LM12, LT14a, LZL18, OÁ19, Sha11, Zha11a, Zha16b]. **noisy** [ASJL12, CKP10, DLX19, DFH$^+$14, Hou17]. **nominal** [BCLL16]. **Non** [Con10, DR15, FF14, SUZ19, An17, AC15, BCC$^+$15, BNHLS11a, BEE15, BRG14, Bog22, BJR17, CCM19, CCCM22, CH10, CCJ12, CRT10, CM17a, CKP10, EMvS11, EW15, EJCL14, FK19, FS19, FLZ11, FOZ19, FSW10, GKS15, GO11, Hag12, Hou17, HMS13, HS15b, JKM17, KPY11, LMS17, Mac10, MM16, OSW12, PP15, PVWW15, Xie88, Xie11, ZWXW10]. **non-central** [Xie88, Xie11]. **non-classical** [HS15b]. **non-conjugate** [Bog22, CCM19, CCCM22]. **non-correlation** [JKM17]. **non-equilibrium** [An17]. **non-exchangeable** [BJR17]. **non-Gaussian** [AC15, BCC$^+$15, BEE15, CCJ12, FS19, FSW10, LMS17, MM16, PP15]. **non-linear** [AC15, BRG14, EW15]. **non-linearity** [CH10]. **non-negative** [GKS15]. **Non-negativity** [Con10]. **Non-nested** [DR15, Hag12, OSW12]. **non-parametric** [Mac10, ZWXW10, ZLCL19]. **Non-separable** [SUZ19, HMS13]. **non-smooth** [FOZ19]. **non-stationary** [CRT10, CM17a, EMvS11, KPY11, PVWW15]. **non-synchronized** [FK19]. **non-synchronous** [BNHLS11a, CKP10, GO11, Hou17]. **Noncausal** [GJ17, GJ18]. **nonclassical** [HR17, Son15]. **nonconvex** [GJZ15]. **Nonlinear** [CW15a, CL10, AFTV19, BCRvD13, BS19, BH13, CDS14, Che15b, DGTY17, DFH$^+$14, FVW16, GG19, GN13, Gay13, HR17, HPK14, IR11, KMS14, KK12, KP10b, KR10, Lee14b, MXY12b, NHKJ11, NOR13, Pak19, SH13, SC15a, WWYL10, WH11, WWZ18, Woo14, XfL15b, Yan15a, Zha10]. **Nonlinearity** [CHC10, MP10, CGY15]. **nonnegative** [Miy16]. **nonnested** [HP12b]. **Nonparametric** [ALW12, AS14b, BB14, BJR17, BS18, BMS18, BJW15, CFFS16, CL10, CDH10, CZJ18, CH18b, CLLL19, CFVH$^+$15, CKK15, CCeC18, DL16, DS18, DL11, DHKS18, FP14, FS12, GJZ15, Gew12, Gup18b, HY10, HW12b, HL17c, HS12b, Jen12, KAP15b, LTU14, LL10b, LCY10, Nie10, PVWW15, PHY18, QY15, RL17, Rob12, Rot10, SWD11, SL13,

TBE14, Zha11b, Zin18, Zu15, ASP16, BS12, BCR19, Bre15, CZ10, CLS14, CPP19, CHP18, DG11, DFS12, DL18, DFH$^+$14, EJC12, FL16, FH15a, FJ19, FSV14, FiKY16, FH15b, GS12, GK17, GLH15, GKP12b, HLM$^+$12, HLPY15, HS13b, Hor12, Hor14, HS15b, JCLL10, JPW10, KG18, KP12, KS19b, Kri17, Kri11, KS12d, LF18, jL12, LR15, LL15a, LL15b, LLS14, LCLS15, LWY16, LX19, MXY12b, MS12, MSX13, Mat12, NHKJ11, Nor15, Rob11, Sch11]. **nonparametric** [ST12, SVV16, Sun16, Xu18, ZLCL19]. **Nonparametric/semiparametric** [LL10b]. **nonparametrically** [HL12]. **nonresponse** [Man16]. **Nonseparable** [CFVN19, CRY16, CL18b, Gha17, HW10, HW12b, fLY15, Mat16, Mat19, SWC12, Tor17]. **nonstandard** [McC17, PP12]. **Nonstationarity** [CKP16, GP13, Kim12, MP10, MP12b]. **nonstationary** [ASP12, ASP16, AHH12, CW14a, CW14b, CW15a, DL18, JN10, Kas10, KK12, MXY12a, TY17, Xia12, Xu12]. **norm** [FGZ19]. **normal** [Egg16]. **normality** [CF13, CC15b]. **normals** [FP11a]. **note** [Ano10u, XTZ10]. **notion** [SG19]. **novel** [Cha12]. **November** [Ano10n, Ano12s, Ano13p, Ano15n, Ano16n, Ano17p, Ano18r]. **nowcasting** [BCLL16]. **nuclear** [FGZ19]. **nuisance** [CZ11a, Son14]. **null** [CAS15]. **number** [AHS10, GHK18, GHM14, Hag19, KLZ19, LLS17, MS18]. **numerical** [HMN15, HL18]. **nutshell** [McC12].

Obituary [Aig16]. **objective** [GLPR11]. **Observable** [Mat16]. **observables** [JM19]. **observational** [BCDN12]. **observations** [Far15, FL19b, JLZ19, Pel19, Wol16]. **observed** [Cha17, FF11, GS19, KYS14, PHL16]. **occupational** [CGE10]. **October** [Ano11r, Ano13y, Ano14t, Ano19r]. **off** [BGMT15]. **official** [Man16]. **oil** [MS16]. **older** [BSW10]. **oligopoly** [AH12a]. **OLS** [MdV13, VW14a]. **omissions** [vEGM14]. **One** [ACR19, FL11, FHLZ15, HSVV13, HS18b, MRSE11, Wes12]. **One-sided** [FL11, FHLZ15]. **One-Step** [ACR19, HSVV13, HS18b]. **one-way** [MRSE11]. **ongoing** [GKP13]. **only** [CLO18]. **operating** [HR12b]. **operator** [CS13, DFH$^+$14, Son11]. **operator-based** [CS13]. **operators** [HSS17]. **opinion** [Jud13]. **Optimal** [AT16, CCJ12, CF13, CC15b, GA11, LCLS15, MO12, MM19, PPP13, Phi14, PP12, Arb13, APT18, BHP12, CIY15, GGL13, HvdAW16, HW14c, RV14, Sun11]. **optimality** [AKM10, Can10a, CO12, FR18]. **optimization** [GD19, GK10, PKA18]. **Optimum** [FLM19]. **Option** [BCC$^+$15, ABTT15, AM15b, BGZ11, FH15a, GR13, JK15, KLMP15, MBC15, Sha15, SX16, Xiu14, CFFL15]. **option-implied** [BGZ11]. **options** [AGJ11, CX14b, Wu11]. **Oracle** [KC15, Koc16, CGL15]. **order** [BNW19, CP19, DG17, DH18, GK17, GJ18, GR15, HR15a, HL15, HM18, HMR11, ILT13, JR15, KS19c, KS12c, KS17, LOS18, MP17, PGM15, Yan15a]. **order-independent** [KS19c]. **ordered** [CS12, LY16, YY19]. **orders** [Nie10]. **organization** [Hu17]. **Ornstein** [Fas13]. **other** [HP14b, SWD11]. **out-of-sample** [IJR17]. **outcome** [BC14b]. **outcomes**

[CFL16, EL13, FGZ17, FM12, JWFS16, KSV15a, Xu17, Xu18]. **output** [CGP16, FS10, FS14, FAM13, LYZ18]. **outputs** [APT18, FS14]. **over-identification** [SK12]. **over-identifying** [Han18, LKH14]. **overidentification** [DG17]. **overidentifying** [CHN+14, Han15]. **overlap** [ALW12]. **Overview** [CMY16, BDM16, CM15a, KMN11, LMT15].

P [Blu10]. **package** [OP15]. **Pagan** [HOY17]. **Pages** [Ano10t, Ano10q, Ano10s, Ano10p, Ano10m, Ano10r, Ano10o, Ano10n, Ano11n, Ano11o, Ano11p, Ano11s, Ano11q, Ano11r, Ano12t, Ano12u, Ano12r, Ano12s, Ano12q, Ano13v, Ano13x, Ano13r, Ano13w, Ano13t, Ano13q, Ano13s, Ano13p, Ano13y, Ano13u, Ano14x, Ano14v, Ano14w, Ano14u, Ano14s, Ano14r, Ano14q, Ano14t, Ano15t, Ano15s, Ano15m, Ano15r, Ano15p, Ano15o, Ano15n, Ano15q, Ano16t, Ano16p, Ano16r, Ano16q, Ano16s, Ano16n, Ano16o, Ano17t, Ano17v, Ano17r, Ano17u, Ano17s, Ano17o, Ano17q, Ano17p, Ano17n, Ano18v, Ano18x, Ano18w, Ano18t, Ano18o, Ano18u, Ano18q, Ano18p, Ano18r, Ano18s, Ano19o, Ano19q, Ano19m, Ano19r, Ano19n, Ano19p]. **Pairwise** [AL12, Miy16]. **Pairwise-difference** [AL12]. **Panel** [ALS13, GV19, Hsi18, LR15, OY19, PSY13, AG10a, ALLM15, AK12, AT14, ALX11, Bai10, BL17, BJS10, BFK12, BBCL18, BN12, BBP15, BCIT14, BLV15, BS18, CCF18, CS11a, CMM18, Cha12, Che10b, CGL12, CH18b, CW18, CFVN19, CP15, CL18b, DGP15, FGPZ17, FPSY19, FVV11, FVW16, FF14, FJ19, GG19, Gal11, GK16, GLL15, GN13, Gay13, Gha17, GKS16, GK15, GPY10, GHPP18, GLH15, GMHS12, Gug10, HOY17, HP13, HMR13, HL19b, Hay10, HP15, HW12b, HT16, HZ15a, HZ15b, HZ18, JWFS16, KMS14, KRW17, KGMR12, KPT16, KS13, Koc16, KL18, Kru08, Kru13, Kru14, KP13, Lam10, fLY10, Lee12, fLY14, Lee14b, fLY15, LMZ17, LOS18, LL15a, LL15b, LB17, Li17, LLS14, LS16, MKS16, MXY12b, MSW15, MSW17, MK14, MP12b, PSU11, PU11, PHY18, QW12, QS16, QfLY17]. **panel** [RV15, RR15, RV18, Sas15, SX17a, SW10, SfL17, SH13, STZ19, SJ12, SL13, SY15, SJZ15, SJ18, SM18, Tra13, Vog12, WH10, WWYL10, WL12, Wes15a, WL15, WL14, YdJfL12, ZWZ19]. **Panels** [KPY11, Ahn15, AFTV19, BFK16, BBGV14, BHP12, CRT15, CN12, CFVH+15, EV17, HS17a, Kim11, LO15, Pak19, PVWW15, PT11b, PC14, RS15, Ros12, SS16, TU10, Woo19, Yan18]. **PANIC** [Wes15b]. **parameter** [BFS19b, BKY10, EM14a, FZ15, GHLT18, HLPY15, Hor14, HK11, Ket18, KK13, Pet19, Sun11, Yu12a]. **parameters** [AFS13, BCRT16, CK18, CZ11a, CFW14, CL14, GR15, HZ18, Hua14, HLM13, IJR17, LP15, LL10b, LPZ19, MSW15, Son14, Zha15, ZLCL19]. **parametric** [ABH14, CFW14, CM16, EV10, FPSY19, FF14, FZ18, GR13, GJ17, HR19, HLR11, Han16, HW14b, KK12, KP10b, Lav14, LLS14, Mac10, Pel14, Zha10, ZWXW10, ZLCL19]. **Paretian** [DKK14]. **parities** [RH16]. **Partial** [BMM12, FGZ17, FL18, FR19, KK12, WIW13, DG11, FSW10, Hon17, LPZ19]. **partially** [BCS15, CX12, Can10a, KW14, Kai16, KYS14, LS19b, SJ10]. **participation** [AAMS10]. **Particle** [MP11, SK16, HS19a, PdSSGK12].

partitioning [CF13]. **partly** [ALLM15]. **pass** [KP15, KZ15]. **past** [MBC15]. **Patent** [BE16, BE10]. **patents** [BE10]. **path** [CSS18, TPY19]. **pattern** [CHP18]. **patterns** [ASK16, SJ18]. **pay** [Khw10]. **payday** [LMT12]. **payments** [Jus11]. **payout** [vEGM14]. **Penalized** [BD18, CPP19, BL16, Lam10]. **pension** [HP14a]. **performance** [BCIT14, DHS16, HLW13, RV14, RS11]. **performances** [LRV13]. **period** [PPT11]. **periods** [CLO18]. **permutation** [CR16]. **Perrigne** [MMS19]. **Persistence** [BM12, FL19a, HO12, HLT06, HLT12a, MP10, PL13]. **Persistence-robust** [BM12]. **persistent** [BS18, CRdM17, HP12a, Ike16, JJFG10, Lee16a]. **perspective** [ADN+16, BFvD10a, KFSvD19]. **perturbed** [FNN12]. **Peter** [MXY12a, MXY12b]. **phase** [PK17]. **Phillips** [AB18, MXY12a, MXY12b, XTZ10]. **piecewise** [DHY16, GJZ15, JJFG10]. **piecewise-linear** [GJZ15]. **Pitman** [BCL14]. **Placebo** [Hag19]. **players** [GHK18]. **Plosser** [ACT13]. **PMIs** [CGP16]. **point** [BCF18, BDR14, FJ19, GS18, GKM14, HO12, HLT16, JWY18, SI19, Yu15]. **points** [PY15, SW14a, ZWXW10]. **Pointwise** [BCCK15]. **Poisson** [BHH12]. **polarization** [AFPZ16]. **policies** [Gil10]. **policy** [AH12a, AX18, BC13, CF12, HS14, Rot10, WP14]. **polynomial** [BMDL17, CZ15b, FNN12, GP14a, HR15a, Xiu14]. **pools** [DHS16, GA11]. **Portal** [ZCLW19]. **Portfolio** [PKA18, BBG+19, CLLL16, HV19]. **portfolios** [FLS15, FHLV16, FM10, FZ18]. **Portmanteau** [ZC18, AH15, CH10, CZ15a]. **Portmanteau-type** [ZC18]. **posedness** [AH12b]. **Positive** [BLL+17, BNHLS11a, CP18a]. **positivity** [FWZ13]. **possible** [HLT16, HLT13]. **possibly** [ASP16, AKM10, CLS14, CS11b, Far15, FH19, IR11]. **post** [ABHP16, CKP10, EM14a, KS19c, KS18b]. **posterior** [DT19, FS12, HOvD12]. **potential** [CFL16, FGZ17]. **poverty** [AFPZ16, BDH16]. **power** [BCP15, DEvG17, HV17c, KS12f, RH16, Seo18, WL15, Wes15b, WH19]. **Powerful** [Xu13, SK12]. **practice** [FPSY19]. **Pre** [CKP10, EM14a, MZ16, KSY17]. **pre-asymptotic** [KSY17]. **Pre-averaging** [CKP10, MZ16]. **precision** [CQYZ18, DEvG17]. **Predictability** [PT11c, PST22, BPTT19, BXZ15, CJP16, GHM14, HLOW16, LYCP19]. **Predicting** [EL13, LYCP19, TZ11]. **Prediction** [BL15, CS14b, CL18a, DHS16, DSW12, DS15, FJ19, GJ11, GA11, GLS11, HP12b, KF19]. **Predictive** [CS11b, FL19a, Lee16a, PL13, BCRvD13, BD15, CW14a, CW14b, CM12, DGMZ19, GHLT18, GH19, HOvD12, KAP15b, LP18a, MW19a, RS13, RS19]. **predictors** [KP15]. **preference** [BKM14, CDDH15, JJ11]. **preferences** [Gew12, Gil10, HR12b, JJ11, PLJ11]. **Prejudice** [Fla10]. **premia** [BGZ11, KS18b, MMFG12]. **premium** [BH14a, EW15, WW15]. **preparation** [LZ12]. **preschool** [HR16]. **preschool-structural** [HR16]. **presence** [ASX19, CLLL19, CV17, GKP13, GO11, HL11a, HLT16, HLT12b,

HLT13, HP14b, Kim12, KLMP15, KSV15b, KS12f, LP15, LZL18, LX19, MW17, MKS16, Mik10, Oku11, Pak19, PPP13, PSY13, RS13, SW10, SGF11, Son15, Swe11, TvD13]. **present** [Wes12]. **pretest** [Gug10]. **pretesting** [LR10a]. **Price** [FS16, NNN11, AHS10, An17, AGKZ18, BS12, Bon14, CDS14, CNT15, Cha17, cCTZ14, CGH$^+$19, DZ15, Fat10, FH15a, FFG10, HS13b, HMS13, HLP12, IDF11, JKM17, KPT12, MMS19, MS12, MSX13, MZ16, Myk19, WW15, Zin18, dHvdG11]. **Priced** [EM14b]. **Prices** [ACR19, ABH11, APT18, BLO14, BNHLS11a, Bha14b, GR13, HPY10, Ike16, Lar11, LM12, Myk19, RvdHW14, Sha15, SX17b, ST15, Xiu14]. **Pricing** [GMR14a, GMR14b, GM15, SX16, AG12a, AM15b, BCC$^+$15, BH14b, CFFL15, CO15, FL19b, GKR13, GK18b, HMR13, JK15, KLMP15, KS18b, LP17, MBC15, Par16, ZL15b]. **primal** [FS10, FS14]. **Principal** [BN13, ASX17, Ona12, WU15]. **principles** [Kue19, LW10b]. **Priors** [JM19, Bog22, CCM19, CCCM22, FJ19, KP19, LS12]. **private** [WX14]. **Probabilistic** [MMFG12, SV12]. **probability** [Cho15]. **probit** [HV17b, LPZ19, LR10a, LR10b, WIW13, Kha13]. **Probit/Logit** [Kha13]. **problem** [ABHP16, Car12]. **problems** [CCGR15, Joh10, LZW$^+$18, McC17, PPT11]. **procedure** [AC15, KW14, PSS18, ZY15]. **procedures** [HS18b]. **process** [ASP12, CGL15, CS13, CG10, DDSW18, FF11, GJ17, HL11b, HK14b, JM14, Par19, SC15b, WBH13]. **processes** [AT11, AD13, BCL14, BCCFV19, BRG14, BS18, BL15, CF15b, CDH10, Cho15, Fas13, FMS13, FP11b, FNN12, GKS15, GS18, GJ18, GS11b, GKM14, HP14b, JP12, KT14, Kue19, LOS18, LL16, MPRR17, PMM15, PGM15, QY15, SL12, ZZ16]. **procurement** [Cam12]. **procurements** [Cam12]. **product** [BCL14]. **production** [APT18, BK10, Gil10, HLP16, KT16, iKPS16]. **productivity** [FS14, ID16, O'D16]. **products** [Fre15]. **Profile** [SJ10]. **profiling** [BCDN12]. **profitability** [Die14]. **Program** [GKP12b, Hil16, RH16]. **programming** [CDDH15, HR16, PM11]. **programming-based** [PM11]. **programs** [SGF11]. **project** [McF12]. **projection** [CZ11a]. **projection-based** [CZ11a]. **Proofs** [Han12]. **propensity** [BE16, HLW13, Lee18]. **proper** [O'D16]. **Properties** [HLMN11, ASP16, AK12, AKM11, DJfL15, DH18, Fat10, Han12, HM18, KS19a, KS12c, KS17, KKL14, LYCP19, MP12b, PdSSGK12]. **Property** [BLO14, CGL15, DZ15, JJ14]. **prospect** [AT17]. **protocols** [Bha13]. **provision** [McF12]. **proxies** [Pat11b]. **Pseudo** [BN12, BHP12, GR18b, HvdAW16, Kri10, FS19, HMR11, LPZ19]. **Pseudo-Gaussian** [BHP12, HvdAW16]. **Pseudo-maximum** [Kri10]. **public** [McF12]. **Publisher** [Ano10u]. **purchase** [DZ15]. **purchasing** [RH16]. **pure** [HV17c]. **pure-jump** [HV17c]. **purpose** [DiT16]. **Pythagorean** [CP18a].

QML [FLZ11, QfLY17, SX17b, SY15, YfL17b]. **QMLE** [FLZ11]. **QR** [Lee16a]. **Quadratic** [MRR15, CFGV13, Lar11, PHL16, PM17]. **qualifications** [BDS14]. **Quantile** [CLO18, Che19, CFVK15, CGHX19, ChKS15, FFM12, Gal11, MS12, ZWZ19,

BCCFV19, BKM14, CX12, CCF18, CDES14, Che10a, CZ15b, Che18, CLLL19, CPP19, Che17, CHS19, COP10, DMZ18, DH14, EG14, FP12, FL16, FL18, FL19a, FGS17, GK16, GH19, GK17, GHPP18, GV19, HLOW16, HL14a, HL19b, Ho15, Kap15a, KGMR12, KV10b, Lam10, Lee16a, LO15, LL16, LCLS15, LS15c, Par19, QY15, RL17, Ros12, SH16, ZWWH19, dCGKL19]. **Quantile-based** [MS12, COP10]. **Quantile-regression-based** [ZWZ19]. **Quantiles** [MS19, CFVH$^+$15, DHN16, DV13, EV10, GK18a, OQ11, SC15a, WKM15]. **quantilogram** [HLOW16]. **Quanto** [KLMP15]. **quarterly** [Bha14b, AV11]. **Quasi** [BK10, CNT17, Kru13, LLL18, SC15b, Woo14, Xiu10, CFHZ19, FS12, HLM13, Kim14, LT14b, Pet19, SJ10]. **quasi-Bayesian** [FS12, Pet19]. **Quasi-likelihood** [SC15b, CFHZ19]. **Quasi-maximum** [CNT17, Woo14, Xiu10, HLM13, LT14b, SJ10]. **Quasi-structural** [BK10]. **quoted** [Lar11].

R [HL17a]. **R&D** [BE16]. **R-estimation** [HL17a]. **racial** [AAMS10, BCDN12, MW17]. **Random** [PW12, TPY19, BJS10, BHP12, BMM12, BN19b, CL18b, DL11, DHKS18, FiKRB12, FiKY16, GLL15, GHPP18, HSU10, HS15a, HHM17, HT16, HT19, JL13, Ket19, Koc16, LT11, LZL18, MK14, MSW18, RW11, RV14, WL12, Woo19, Xie88, Xie11, YY19]. **randomisation** [Sia17]. **randomized** [CR10, FP12, HL19b]. **randomness** [HT19]. **range** [CW11a]. **range-based** [CW11a]. **Rank** [BN19a, PS13, AS17a, AW15, BHP12, BJN15, CP12, Gew96, HvdAW11, HvdAW16, HLT16, KRW17, Kar17, KLZ19, PVWW15, Swe11, YY19]. **rank-based** [BHP12, HvdAW11, HvdAW16]. **rank-ordered** [YY19]. **ranking** [LRV13, Pat11a]. **rate** [AGJ11, Dua16, ERS17, GGL13, JJFG10, JPW15, MR11]. **rate-adaptive** [JPW15]. **rate-optimal** [GGL13]. **rates** [AR12, BC13, CG11, CF13, CC15b, ELN11, JPW15]. **rating** [VW14b, WW10]. **Ratio** [HO12, BJN15, LfL19, MRT16, WW15, WW10]. **Ratio-based** [HO12]. **rational** [Fan12, Hod11]. **rationality** [Kaw17]. **Rationalization** [LVX17]. **ratios** [BKY10]. **Real** [BCLL16, DSS17]. **Real-time** [BCLL16, DSS17]. **Realised** [COP10, BNHLS11a, BNHLS11b, Pat11a, SX17b]. **reality** [Ghy16]. **Realized** [ABM11, ACM17, MMS11, TZ11, TTG11, ABH11, AM15a, BV11, BGZ11, BPQ18, BMN19, BCN11, CTV19, DGM13, FMV15, GM11, HS18a, JM16a, LPS15, ZMAS11]. **reasons** [CX14b]. **recovering** [San11]. **recovery** [Jud13]. **recurrent** [KP17, LL16]. **recursive** [Wes15a]. **reduced** [ABH11, Gew96, Kar17, PG17, Siz11]. **reduction** [CP18b, KS14, Pak19]. **reexamination** [CJP16]. **Referees** [Ano12o, Ano14p]. **Refinements** [RR15, Lee14a, Lee16b]. **reflections** [Ton15]. **reform** [HP14a]. **regarding** [HHB12]. **regardless** [LYCP19]. **Regime** [PPW19, CCP17, CFW14, CFL16, GTY13, KS19a, LL12a]. **regimes** [BC13]. **region** [Hil16]. **regions** [CK18, CQYZ18]. **Regression**

[AGK10, DMP11, DL17, GBH15a, KS12a, PY15, Xu17, ALLM15, Ana12, AMM11, BCF17, BvH17, Bre15, CX12, CW14a, CW14b, Cal11, CCJ12, CET14, CGY15, Che10a, CZ12, CZ15b, Che18, Che19, CH15, CIY15, CFVK15, CGHX19, CHS19, CG10, CCeC18, CK12, Cíz12, Cos13, DFH+14, Ell11, EJC12, FL18, FGZ19, FGS17, FS12, FFM12, FH19, Gal11, GK16, GHLT18, Gew96, GH19, GP14b, GMHS12, GV19, Hag12, HR15a, HL14a, HLPY15, HKLP15, HP18, sHDW17, HS19b, Jen12, KG14, Kar17, KP12, KAP15b, KGMR12, KS19b, KP15, KP17, KS18b, KLGS12, Kri17, KKL14, Lam10, LZL+16, Lea16, fLY15, LR15, Lee16a, LMZ17, Lee18, LO15, LL16, LTT17, LL12b, LLS14, LX19, MMV14, MM19, MW16, NHKJ11, NOR13, Nor15, OQ11, OXM15, PWM11, PSW10, PQ12, Par19, Pel14, PL13, PM11]. **regression** [Rob11, Rob12, RT12, ST12, SH16, WWZ18, WKM15, Xu18, Yu12c, Yu15, YP18, ZA10, Zha15, ZWZ19, ZWXW10, ZLCL19]. **Regression-based** [GBH15a]. **regression-calibration** [KS18b]. **regression-discontinuity** [PWM11]. **regressions** [And16, AHH12, BBKU19, BD15, CW15a, CPP19, Che17, DMZ18, DGTY17, DNR10, EGT13, FL19a, GS13, KRW17, KU14, KK12, LTU14, LTTC17, LS15c, Phi91, Sal12, SYN12, VW14a, WW15, XTZ10]. **regressor** [DGJ19]. **regressors** [Ana12, BCP15, BCCFV19, BMDL17, CW14a, CW14b, Che15a, CKT16, CPY17, Che19, CP15, DL18, HHB12, HV17b, Kom13, KTT19, LT15a, PHY18, PL16, Ric19, ST12, Zhu18]. **regret** [Sto12, Tet12]. **Regular** [ADFK16, GP14a]. **regularisation** [BPS19]. **Regularization** [DFS12, Car12, FGZ19, GS12, Hor14, MM16]. **Regularized** [CT15a, BN19a, FS12, HK14a, LF18, Zhu18]. **regulation** [LMT12]. **Reinforced** [PMM15]. **related** [Egg16, ZMAS11]. **relations** [BDH16]. **relationship** [GL14]. **relationships** [Tho14]. **relevance** [AGKZ18, CHHW11]. **relevant** [CL15b]. **reliability** [Spa10]. **reliable** [BPQ18]. **repeated** [BS12]. **reported** [AH12b]. **Representation** [GJ17, CF13, FL11]. **representations** [FHLZ15]. **resample** [ABH14, FL13]. **resample-move** [FL13]. **reservation** [Gut16]. **Residential** [BCG19]. **Residual** [AW15, CN12, Ric19, Ahn15, CGL15, GBH15b]. **Residual-based** [AW15, GBH15b]. **residuals** [EJCL14, RS15]. **Resolution** [AX18]. **resources** [BSW10]. **respect** [Sch11]. **response** [BCF17, CS11a, CKT16, DHKS18, GLL15, GQIK17, HINR12, HINR14, HS15a, IK13, IK19, Kha13, KV17, KT12, Li17, MJ11, WX15, ZLZ13]. **responses** [IK16]. **restricted** [BBB+19, GM17]. **restricting** [Kaw17]. **Restriction** [KMN11, DZ15, MO12]. **Restriction-Based** [KMN11]. **restrictions** [AC12, AdCGIV11, CLO18, CG11, CCC15, CHN+14, DHN16, ES10, FH15b, GO12, Han15, Han18, HL17c, HK11, KV10a, LKH14, OSW12, PS17, Poi17, Ros12, Son10, Son15]. **Results** [AAMS10, BCCK15, FL11, Gra12, Hay10, MT19]. **Resurrecting** [RW17]. **retail** [NNN11]. **return** [BXZ15, BGMT15, CJP16, CGE10, LF18, MM11, PS12, RW11]. **returns** [AGJ11, BDS14, BTL13, FP11a, LT11, LZK18, LYCP19, PP15, PPW19,

PHL16, PT11c, PST22, Wu11, Zam10]. **Revealed** [CDDH15, BKM14, JJ11]. **revenue** [CFGV13]. **reversion** [Yu12a]. **Review** [Bas19]. **revisions** [Gal17, JvN11]. **revisited** [ACT13, BCF12]. **rich** [DK18]. **Risk** [Cam12, CMY16, FZ15, LT15b, SGF11, WZ16, AT14, BBCG19, BKLS16, BGZ11, BXZ15, Bon14, BGMT15, CJMMPA15, CWZ19, CHM11, EM14b, ERS17, EW15, FT14, FZ18, GGHM15, GLPR11, GH19, GK18b, HWY16, Jus11, JJ11, KS18b, LZ19, MMFG12, MW19b, PMM15, PLJ11, RY11, SX16, Wil11, ZZ11, Zin18, PZC19]. **risk-averse** [Zin18]. **risk-bearing** [AT14]. **risk-neutral** [GLPR11]. **Risk-parameter** [FZ15]. **risk-return** [BGMT15]. **Risks** [FLS15, FHLV16, HLX19, TB10, vEGM14]. **Robert** [Slo17]. **Robertson** [Ahn15]. **Robust** [AH15, BBCL18, CST12, Che15b, CHS19, FHLV16, FWZ19, Far15, GGL13, HMR13, HLT10, HP15, Lam10, LZW+18, Mik10, MRSE11, PL16, Sun11, WY12, Xia12, ADS12, BM12, BKY10, Cíz12, HOY17, HP16, HOvD12, KU14, KS13, Lee14a, Lee16b, LP18b, MW13, MZ16, MZC19, PSU11, PL13, PP18, SV12, Sun14, Vog12]. **Robustifying** [Xu12]. **Robustness** [DG11, LW14a, Ibr14]. **role** [BXZ15, BCN11, Gil10, KRW17, RV14]. **Roll** [CLY17, CLSY19]. **Rolling** [IJR17]. **Root** [Che10b, DMR16, AG10a, Cha12, GTY13, HvdAW11, Han10, HLT12c, Kru08, Kru14, LP17, MP12b, PSU11, PSY13, PMG10, WWYL10, WL12, Wes15a, WL15, ZC18]. **Root-** [Che10b, DMR16, AG10a]. **roots** [CX14a, CET14, HLT12b, HLT13]. **rotated** [NSS14]. **rotation** [ABHP16]. **rotten** [BDV17]. **rounding** [LZL18]. **Roy** [DM13]. **Rubin** [WT18]. **rules** [DPvD11, LW10b]. **run** [AS14a, AdCGIV11, DT10, ERS17, GK18b, Hua14, JW10]. **running** [DL17]. **runs** [CW11b]. **RV** [LPS15].

S [MZC19]. **S-TSRV** [MZC19]. **Saddlepoint** [LR19]. **sale** [LZ12]. **sales** [BEK17, MRT16]. **same** [Por19]. **Sample** [Ho15, AKM11, BPS19, CZ10, CZJ18, CM12, DJfL15, GS13, Han12, HS13a, HZ18, IJR17, Joc15, KW10a, jL12, LLS17, MW17, MRT16, MV13, TPY19, vH11]. **sampler** [WWZ16]. **samples** [Tri11]. **sampling** [AGK10, DT19, GM16, HOvD12, Ike16, MZC19, PM17, SK16]. **Sarafidis** [Ahn15]. **saving** [PSW10]. **scale** [BPTT19, Des11, FSV14, GS15, HL17a, HV19, LTTC17, Sia17, ZCLW19]. **scales** [MZC19]. **scaling** [BCC+15]. **Scanner** [IDF11, dHvdG11]. **Scenario** [ERS17]. **School** [GKP12b]. **schooling** [BDS14, DM13, LT11, Zam10]. **Schools** [BDV17]. **Schröder's** [Bas19]. **score** [AH15, BDV17, BGK19, CNT15, Che10a, HLW13, Lee18, PSS18, VW14b]. **score-driven** [BGK19]. **score-test** [VW14b]. **scoring** [DPvD11, LW10b]. **screening** [ZCLW19]. **sealed** [HLP12]. **sealed-bid** [HLP12]. **search** [FM12, FSW10]. **seasonal** [CET14]. **seasonally** [Sai13]. **second** [DH18, JR15, KZ15, PTV16, Sch11]. **second-order** [DH18]. **secret** [BE10]. **section** [Arb13, CFVN19, DL11, EM14b, EV17, MK14, Pak19, SJ12]. **sectional** [BFK12, CGL12, DGP15, HV17a, HP15, HS17a, KMS14, Kim11,

KP13, LR16, OÁ19, PSU11, Rob12, WWYL10, WU15]. **sections** [KS18b]. **security** [Ike16]. **seemingly** [HKLP15, ZA10]. **Segmenting** [AHH12]. **Select** [CL15b]. **selecting** [ZY15]. **selection** [ASP16, AdCGIV11, BMS18, CJY15, Can10b, CF15a, CDH12, CH14a, CF15b, CFPY10, CZ10, CZJ18, CP12, CK12, sCJP14, D'H10, DMZ18, DHY16, DiT16, HLPY15, HP12b, IJR17, JWFS16, Joc15, KS16a, Kim12, KSV15a, Koc16, KT11, jL12, LP15, LfL19, MW17, PPT11, Sal12, Sas15, SW10, Shi15, STZ19, Spa10, ZY15, ZY18, vH11]. **selectivity** [HLP16, MKS16]. **Self** [YL17, AH12b, BLY18, GKM14]. **self-excitation** [BLY18]. **self-exciting** [GKM14]. **self-reported** [AH12b]. **Self-weighted** [YL17]. **Semi** [BS12, FPSY19, FH15a, GR13, Kri11, Sch11, AL14, BNHLS11a, CLS14, FZ18, GJ17, HR19, HLR11, HW14b, Xu18, ZLCL19]. **semi-definite** [BNHLS11a]. **Semi-nonparametric** [BS12, FH15a, Kri11, Sch11, CLS14, Xu18]. **Semi-parametric** [FPSY19, GR13, FZ18, GJ17, HR19, HLR11, HW14b]. **semi-strong** [AL14]. **semi/non** [ZLCL19]. **semi/non-parametric** [ZLCL19]. **semidefinite** [BLL$^+$17]. **semidefiniteness** [DHN16]. **semimartingale** [GT18]. **semimartingales** [HV17c, JKLM12]. **Semiparametric** [AL10, CX12, CZ10, CZ11b, CZ12, CGL12, CLLL16, CLY17, CW18, CLSY19, Chi10, CDI12, Cíz12, DGP15, GP13, HvdAW16, HR10, HLP12, MS17, Son14, Son15, SL12, Su12, WX14, WZ16, YY19, Zha15, AC12, ABH14, ALX11, BLV15, CCF18, Cat10, CFPY10, CL15a, CLL19, Cos13, EJCL14, FL16, GN13, GL14, HL17a, Hon17, IL10, IL18, JM10, JM13, JM14, JM16a, KM16, KSV15a, KL12, Kri10, LTU14, Lee15, LL10b, LL15a, LLL15a, PSW10, PZC19, QW12, Rob10, Son10, SHL11, WX15, WH11, Yu12b, ZOZS16]. **sensible** [Poi12]. **separability** [CW18, CDDH15, LW14b]. **separable** [HMS13, JCLL10, fLY15, SUZ19]. **Separating** [Dez15]. **September** [Ano12q, Ano13u, Ano15q, Ano16o, Ano17n, Ano18s]. **Sequential** [AFS13, Che18, AC12, KP13, Mar14, Zam10]. **Sequentially** [GD19]. **serial** [BJS10, DMC12, GS15, GLH15]. **serially** [GHK18]. **Series** [ET14, LR16, LMT15, Wu10, AHH12, BCF18, BCCK15, BCCFV19, BKLS16, BGK19, BH16b, Bre15, CMM18, CX14a, CNT17, CW15a, CKP16, CDES14, CLS14, CH14b, CC15b, CIY15, DDSW18, DV10, EMvS11, GG19, GKS15, GO12, HPK14, HLOW16, HLT10, HA13, HKR14, HR15b, JR15, KSY17, KP10b, Kue12, LR19, Lee12, LLL15a, LXC16, Mac10, MXY12a, MW19a, MP13b, MP14, MM16, MP12b, NHKJ11, PU11, Por19, SG19, SC15a, Sun11, SHHW18, Ton15, Tra13, TY17, WLC19, Xia12, ZLZ13, Zha16b]. **server** [HR12b]. **Set** [LO15, Ros12, BMM12, BKY10, GMO18]. **set-identified** [GMO18]. **sets** [BDK14, FP14, GJZ15, HL15, IK16, Mik10, SW14a]. **setting** [HS17b]. **settings** [GBH15b]. **shape** [AFS13, FH15b, HL17c, SWD11]. **shares** [Tri11]. **Sharp** [Mou15]. **Sharpe** [MRT16]. **shocks** [Geo10, HL14b, MS16]. **Short** [DT10, AdCGIV11, BGMT15, CS11a, LR19, LO15, MRT16, MSW15, MP13b, PS13, Ros12, Yan18]. **short-run** [AdCGIV11]. **shortfall** [PZC19]. **Should** [HS18b, Poi12]. **Shrinkage**

[LS16, QS16, BFS19b, Han16]. **sided** [AAMS10, FL11, FHLZ15, MM19]. **sides** [DL16]. **Siegel** [CN14, CDR11]. **Sieve** [CLS14, CL14, CL15a, SJ12, SH16, XfL18, CPP19, PGM15]. **SIFIs** [CHO19]. **Sign** [CZ15a, MSV19]. **Sign-based** [CZ15a]. **signal** [Kau15, Mac10]. **signaled** [BC11]. **signals** [WX14]. **signature** [TT10]. **similarity** [BA11, GLS11]. **similarity-based** [GLS11]. **Simple** [SK12, ALGQ16, BPQ16, CC15a, CT17, FiKY16, Hag12, HvdAW11, HU10, JL13, PM11, Xie88, Xie11]. **Simulated** [GS19, GKN17, LS15a, BS12, DV13, KS12d]. **simulation** [FN18, FL13, HOvD12, McC12, PdSSGK12]. **simultaneity** [Mat12]. **Simultaneous** [BCF18, Can10b, GM17, AL10, HZ15b, KV10a, MP17, YfL17b]. **single** [ADFK16, CL18b, DGP15, ES10, FPSY19, LZL+16, Lee15, Son14, Zad16]. **single-** [Zad16]. **single-index** [CL18b, DGP15, ES10, FPSY19, Son14]. **singular** [ADFK16, CY12]. **size** [AG10b, Gug10, HZ18, Ket19, LLS17, McC17, PP18, SK12, WT18]. **size-correction** [AG10b, McC17, WT18]. **skewness** [EM14b]. **Slutsky** [DHN16]. **small** [BHP12, GHK18, GT18, GHM14, Hag19, Sun14]. **small-** [Sun14]. **small-time** [GT18]. **Smile** [MBC15, CX14b]. **Smooth** [HKLP15, LP13, AMM11, Che15a, CH18b, FLWZ15, FOZ19, HK14b, LS19b, MS17, MP13a, PLG17, VKN12]. **Smoothed** [GK16, dCGKL19, CS14a, Cos13]. **Smoothing** [PMG10, CZ15b, HLPY15, Kap15a, KSY17, LL10b, LL16, LCLS15, McC12, Sun11, Zha16a]. **Social** [YfL17a, LfL10b, Sia17, ZCLW19]. **solution** [MR16]. **solutions** [DFH+14]. **Some** [AK12, BCCK15, CX14b, Gra10, GH16, Hay10, Joh10, Ton15, CPT14, CP19, Mat19, PdSSGK12]. **sovereign** [ASLP14]. **space** [FHLZ17, FSW10, GGR17, fLY15, SL12]. **space-time** [fLY15]. **spaces** [FHLZ15]. **spacing** [SX17a]. **span** [AFTV19]. **spanned** [CW15b]. **Spanning** [PS12]. **Sparse** [Kas19, Zhu18, BCR19, KS19c]. **sparsity** [KG14]. **Spatial** [BCG19, KS11, SfL17, ZY18, BKLS16, DJfL15, DR15, GKS16, GR15, Gup18a, GR18b, HM18, Jen12, JP12, JfL15, JfL18, JfL19, KP10a, fLY10, fLY14, Li17, LfL10a, LfLB10, LfL19, MS17, PT11b, QfL15, QfLY17, Rob10, Rob11, RT12, RR15, SJ10, Su12, SY15, Sun16, SM18, Vog12, WIW13, XfL15a, XfL15b, XfL18, Yan15b, YfL17b, Yan18, YdJfL12]. **spatio** [DPY16, GMWY19, HPY10]. **spatio-temporal** [DPY16, GMWY19, HPY10]. **spatiotemporal** [KS13]. **special** [CKT16, LZ19, ZZ11]. **Specification** [BCS15, DGTY17, EV10, EG14, FMV15, Hor12, JK15, KP10a, LLS15, LYZ18, NHKJ11, SJZ15, TTG14, ASP12, AW15, CS14b, DJfL15, DV10, FSW10, GHX14, Gup18b, Hag12, JfL18, Kim14, KS15, LO12, LLL16, NR10, RS19, Spa10, SL13, WH19, ZOZS16, Zu15]. **specified** [ALLM15, CH14a]. **specifying** [HW14b]. **Spectral** [MP14, CH11, FGS18, Gup18a, Sha11, ZL15a]. **speculative** [ABH11]. **Speed** [FP10]. **Spillover** [BKLS16, AH15]. **spillovers** [BEK17, BE10, BE16, GKS16]. **spline** [CG10]. **splitting** [MV13]. **sporadic**

[AC13]. **spot** [CNT15, ZB14]. **spread** [CLY17, CLSY19]. **spreads** [Fav13, TZ11]. **Spurious** [SYN12, SLB18]. **square** [Xie88, Xie11]. **squared** [FLM19, GKR13, KZ15, LLY15, Ona15]. **squares** [BCCK15, BH13, CV17, DMP18, HY10, Hil16, HL17b, JL13, LL12a, Liu15, Mas17, RW17, SWC12, WZZ10]. **SR** [AC15]. **stability** [CS14c, HS13a]. **Stable** [BHK+13, Bas19, BDK14, CH18a, DKK14, GRV11, HSVV13, HV17c, KT14, LT14a, Miy16, NOR13, Oga13]. **stage** [FLZ11, HR19, HL17b, HS18a, KW14]. **standard** [HP15]. **start** [GR18a]. **start-up** [GR18a]. **state** [BCC+15, CKP16, Dez15, FSW10, GGR17, HS12b, Kau15, Myk19, PQ12, SL12]. **statement** [Ano16m]. **states** [CFFL15, GHK18, LPT10]. **static** [ABHP16, BN13, BW14, BBCL18, DHKS18]. **Stationarity** [ASP12, GP12, GLL19, HKR14, JR15, PS13, WW10]. **Stationarity-based** [ASP12]. **stationary** [AT11, CRT10, Cha13a, CM17a, DL18, EMvS11, GTY13, GBH15b, HS18a, KPY11, KL12, Kru08, Kru14, PVWW15, PHY18, Swe11]. **statistic** [Arm18, GK17]. **Statistical** [APT18, Fas13, GMR17, HT16, HZ15b, MP12a, RT12, SC15a, Tet12, HL14b, HZ18, KW16, Myk19, Spa10, YXZ14]. **Statistics** [CMY16, AG12b, Arm14, BC11, FN18, GRS12, HLT13, Man16, MMV14]. **Statment** [Ano15l]. **Staying** [MPRR17]. **Step** [ACR19, CL15a, DGR11, FVV11, FR17, GK18b, HSVV13, HS18b, Leu15]. **stepping** [Dez15]. **Stick** [GS11b]. **Stick-breaking** [GS11b]. **stimulus** [OP15]. **Stochastic** [FSW10, MZ18, RH16, ASAM15, APS16, APS17, AT17, AM15b, ACM17, BI18, BRG14, Bog22, CCM19, CCCM22, Cha13b, CGY15, CJMMPA15, CSW14, CTV19, CLR10, CW15b, CT15b, DP17, DE12, Des11, DSS17, FVGQRR15, GG19, GKY14, GKS16, GH16, Ho15, JM10, JM14, KPT13, LP17, LSW10, MT19, OÁ19, PS12, PKA18, Sch11, Seo18, Tod11, Tsi12, WH10, Wil11, Yu12b, Zu15]. **Stochastically** [Wil11]. **Stock** [BXZ15, BV11, BH14a, Bha14b, BTL13, BCN11, CJP16, GGL12, KT14, PHL16, PT11c, PST22]. **stone** [Dez15]. **storage** [CHHW11]. **Strategic** [HHS12]. **strategies** [BBG+19, CJMMPA15, LS15b]. **stratified** [Cos13, Tri11]. **strength** [Che15b]. **Striated** [WWZ16]. **Strict** [GLL19]. **strike** [FH15a]. **strong** [AL14, HS17a, LWY16, Mag12]. **stronger** [Kau15]. **Structural** [Blu10, CKM16, GK10, GR18a, HL14b, HW10, Kea10, KS15, Miy16, PG17, Rus10, AM10, AK12, AKM11, BFK16, BKW17, BCLL16, BPMSW13, BBKU19, BK10, BCMH19, BE11, CFH10, CDG14, Che15a, CH18b, CS14c, FMV15, FiKY16, FH19, GJZ15, GJ11, GKP13, GMR17, HHB12, HPK14, Han18, HU10, HR16, HS13a, HL17b, IK13, IK16, IK19, JW10, JWY18, KT11, LMS17, Li10, LZ12, LW14b, MSW19, MS16, OQ11, PPP13, PT11c, PST22, PLG17, SWC12, Slo17, SI19, WBH13, Xu13, YT15]. **Structural-break** [KS15]. **Structure** [ACR19, ABTT15, ADFK16, AC15, And19, BC13, CG11, CN14, CDR11, CW15b, Dua16, ELN11, GOS19, GZ16, HW12a, HW14a, HC16, KS12b, MPRR17, OOS13, PSY13, Por19].

Structured [FK19, ZZ16]. **structures** [CRT15, KPY11, PU11]. **Student** [BDV17, ZG10]. **Student-** [ZG10]. **Studentized** [MP13b]. **Studies** [Slo17, BdCK+14]. **study** [LS15b, LZZL18, NR10, OP15]. **studying** [AFPZ16]. **sturdiness** [Lea16]. **subadditivity** [DJS+13]. **subject** [GZWZ16, LTU14, LZZZ19, SWD11, WBH13]. **Subjective** [GGHM15, DEvG17]. **Subsampling** [BNHLS11b, Kal11, AG10b, CST12, CPTV17]. **subset** [CL18a, EGT13, WT18]. **subspace** [BN19b]. **substitutes** [HHS12]. **Subvector** [Ket18]. **success** [PT11a]. **sudden** [AX18]. **Sufficient** [FXY17, CHP18]. **Summability** [BRG14]. **sums** [EJCL14]. **super** [HC16]. **super-diagonal** [HC16]. **supply** [BBB+19, GJZ15]. **support** [DF15, RY11]. **supported** [HSS17]. **surface** [CFFL15, FH15a]. **surplus** [BM12]. **surplus-lag** [BM12]. **Surprise** [GMR14a, GMR14b]. **surprising** [Gra12]. **survey** [AM10, Man16]. **survival** [CFPY10]. **SVARs** [GMO18]. **Swan** [BSV12]. **swings** [JJFG10]. **Switching** [BBCG19, BCC+15, BDR14, Bia16, CCP17, CDS13, CFW14, CFL16, HL14b, KS19a, Kau15, MW16, PPW19, Phi91, XTZ10]. **symmetric** [CP18a]. **symmetrically** [CT17]. **symmetry** [CZ10, CT17, CZJ18, DS18, FLWZ15]. **synchronized** [FK19]. **synchronous** [BNHLS11a, CKP10, GO11, Hou17]. **synthesis** [MW19a]. **system** [GP13, HL19a, Mou15, OP18]. **systematic** [BBGV14, TB10]. **systemic** [BBCG19, BKLS16]. **systems** [ADFK16, CPY17, FP10, GBH15a, HR12b, HR10, JPX11, MP17, Nie10, Phi14, SWC12, Shi12, TPY19].

T [BHP12, HZ15a, HS17b]. **Tail** [AGHP16, CHO19, HWY16, BB14, BJW15, DDSW18, HS13b, MZ18, WKM15]. **Tail-Event** [HWY16]. **tail-index** [HS13b]. **tailed** [CZ15a, HA13, HP16, MP13a, PRSV13, PPW19, YL17]. **tailedness** [Ibr14]. **Tailored** [CR10]. **tails** [BTL13, BT14, DJS+13, DPvD11, DKK14, KLMP15, MdV13, MP10]. **Takeshi** [CHH18]. **Taking** [Cha12]. **tale** [BLO14, ELN11, SX16]. **targeting** [FR17]. **taste** [BCDN12]. **taste-based** [BCDN12]. **tax** [BS19, DZ15]. **taxation** [BBB+19]. **taxes** [BLO14]. **Taylor** [YCW19]. **technical** [FS10, JJ10, SYN12]. **techniques** [MPP10]. **technologies** [O'D16]. **technology** [KT16]. **teenage** [AAMS10]. **Tempered** [HS19a, KT14]. **temporal** [CHC10, DPY16, GMWY19, Has11, HPY10]. **TENET** [HWY16]. **Term** [ACR19, KS12b, AC15, BC13, CG11, CN14, CDR11, CW15b, Dua16, ELN11, GZ16, HW12a, HW14a, HR16, MPRR17]. **terms** [JN18, OÁ19]. **test** [ASX19, ALGQ16, Arm18, BFK12, BBKU19, CRY16, CHL14, CH10, CZ15a, CT17, CAS15, DG17, FLWZ15, FH19, GHX14, GKS15, GBH15b, GHM14, Gug10, Hag12, HHM11, HOY17, HS13b, JR15, JfL15, JPW10, Kas10, KLZ19, Kue19, LO12, LLY15, LLS14, LSW10, LWY16, LP18b, LfL19, LYCP19, NHKJ11, PW12, SW16, Sch11, Sha11, SLB18, SJZ15, VW14b, WWYL10, WT18, WW10, ZOZS16, ZL15a]. **Testable** [HW14a]. **Testing**

[ASJL12, AT17, BCP15, BJS10, BBP15, BLY18, BE11, CW14a, CW14b, CRT10, CX14a, CET14, CHN+14, CS13, CS14a, CW10, CKT17, CP19, CS14c, CSS18, DHN16, DEMY18, ES10, FF11, GHLT18, Gha17, GHM16, GHS16, GLH15, GL14, GKCS18, Gut16, HLT12b, HLT13, HC16, HSU10, HS13a, HSWY16, HKR14, HR15b, HT19, HS19b, ILT13, IR11, JKM17, JJFG10, JSE14, Kaw17, KL18, LZL+16, LSW13, LKH14, Lee14b, LW14b, MSW19, OP18, OSW12, PY15, Son10, SW14b, TPY19, Tra16, WL12, YT15, BPS19, BM12, Cal11, CO12, CH11, Che15a, CH18b, CP18a, CTV19, CM15b, CS11b, DR15, DGTY17, Ell11, EJCL14, FLZ11, GK18a, GGL13, GLL19, Gup18b, HLOW16, HL14a, HLT12c, HS17a, Hor12, Kri11, Las10, LP13, LLS15, LL10b, LY12, LZY14, LLY15, MS17, McC17, MP12b, MW13, Ped17]. **testing** [Son11, SL13, SW17, Sun11, Swe11, Woo14, Zha16b]. **testing-optimal** [Sun11]. **Tests** [FJGM17, GMP17, Han15, HLT16, MMV14, MV13, PS17, Seo18, AH15, ASP12, AS17a, AS10, AW15, BDH16, BHP12, BB14, BCMH19, BJN15, Bre15, BJW15, BCS15, CNT15, CN12, Cha12, CZP15, CDDH15, CW11b, CR16, CM12, DV10, DE12, DS18, EV10, FMV15, GS15, GKR13, GS13, Gup18b, HvdAW11, HvdAW16, HLT06, HLT12a, HA13, HK14b, HS17b, JK15, JfL19, KS18b, Lav14, LLL16, LYZ18, LW14a, MP12a, MP13a, MRSE11, MP12b, MM19, PSU11, PG16, PVWW15, PS13, PS12, PSY13, PP18, Ric19, RS19, Shi15, SK12, Wes15a, WL15, WH19, WL14, Xu12, Xu13, Yan15b, ZC18, Zu15]. **their** [KZ15, jL12, LMT12, SV12]. **theoretical** [CHH18]. **Theory** [DT10, FGPZ17, FPSY19, GR14, KPS19, AS17a, AT14, BW14, BDZ11, BCCK15, BMM12, sC16, DMN19, Fre15, HP12a, JWY18, KP13, LP13, LTT16, LB17, Liu15, MP13b, PMG10, Rob11, Wil11]. **Theory-coherent** [GR14]. **there** [CDH12, Dez15, HS13b, HW14c]. **thick** [GL16, MP10]. **thin** [GL16]. **third** [Yan15a]. **third-order** [Yan15a]. **thoughts** [Gra10]. **Three** [HR19, BI14, KP15]. **three-pass** [KP15]. **Three-stage** [HR19]. **Threshold** [CPR10, MR11, SHHW18, Ton15, YP18, CYZ15, DPSS11, GTY13, LL12a, LLZ15, Mas17, PK17, SS16, SC15b, YL17, Yu12c, Yu15]. **thresholding** [FLM19, KKLW18]. **thresholds** [CCeC18]. **tick** [JLZ19]. **tier** [DP17]. **Tighter** [JPX11]. **Tikhonov** [GS12]. **tilted** [TYZ18]. **timber** [LZ12]. **Time** [BR12, BCRvD13, BT14, ET14, KG14, LMT15, ALS13, ASP16, AFTV19, AB18, AHH12, BCF18, BCLL16, BBP15, BFS19b, BKLS16, BGK19, BH16b, CLO18, CMM18, CX14a, CNT17, Cha16, CW15a, CKP16, CDES14, CH11, CS13, CLS14, CH14b, CM17a, Che19, CP12, CIY15, Cho13, CLR10, DFL18, DDSW18, DV10, DSS17, DL18, EMvS11, FH15a, FVW16, GG19, GT18, GKS15, GKY14, GO12, HPK14, HLOW16, HLT10, HA13, HLW15, HKR14, HR15b, IJR17, IDF11, JR15, Kas19, Kau15, Kim11, KW16, KSY17, KP10b, KLGS11, KK13, Kue12, KTT19, LR19, Lee12, fLY15, LLS15, LS15b, LLL15a, LTT17, LL12b, LXC16, Mac10, MXY12a, MW19a, MP13b, MP14, MM16, MK14, MHU19, NHKJ11, PU11, Pet19, Por19, QfLY17, RvdHW14, SG19, SC15a, SW17, SHHW18, Ton15, TY17, WW15, WY16, WLC19]. **time** [WL14, Xia12, Yu12a, ZLZ13, Zha15, Zha16b]. **time-inhomogeneous**

[Cho13]. **time-invariant** [BBP15]. **time-series** [CMM18, MM16]. **time-to-expiry** [FH15a]. **Time-varying** [BR12, BCRvD13, BT14, KG14, ALS13, AB18, BFS19b, CM17a, Che19, CP12, DFL18, GKY14, IJR17, Kas19, Kau15, KK13, KTT19, MHU19, SW17, TY17, Zha15]. **times** [MZC19, PM17, RW11, RvdHW14, VW14b]. **tobit** [CT17, ALLM15, CZ11b, XfL15a, XfL18]. **too** [ILM19]. **tools** [WL15]. **topology** [DY14]. **tournament** [CS10]. **trace** [FGZ19]. **tracking** [CDES14]. **trade** [BGMT15, CDS13]. **trade-off** [BGMT15]. **trading** [BNHLS11a, Bon14, GO11, Hou17, LXZ16, SX17b, SYN12]. **training** [CGE10]. **transaction** [HV19, RvdHW14]. **transfer** [LCY10]. **transform** [Tsi12]. **transformation** [Che10b, CKK15, LLS15, WH10, XfL15b]. **transformations** [JJ14]. **transformed** [HP15, JCLL10, LS15a, LZK18]. **transforms** [BCP15, GG19, GM11, Son10, TTG11]. **transition** [AMM11, Cho15, Kau15, LSL14, VW14b]. **transitions** [VRW18, WW10]. **transmission** [CDF12]. **trapezoidal** [Can10b]. **treated** [Lee18]. **Treatment** [BC14a, BSV12, jL12, BD12, Bha13, CLO18, Cat10, CFW14, CHS19, Chi10, DH14, FP12, Far15, FR19, FFM12, GM17, Hag19, HHV16, HS19b, JWFS16, KM16, Kle10, Lee18, LY16, LB17, LZW$^+$18, MSV19, Mou15, NDT19, OP15, Sto12, SY19, Tet12, VRW18]. **treatment-effect** [OP15]. **treatments** [FH15c]. **trend** [ADG11, HLT16, HLT12b, HLT12c, HLT13, HL15, ILT13, Kim11, LL12b, Sun11, Xu12]. **trending** [AHH12, CGL12, Ell11, Rob12, RV18]. **trends** [HvdAW16, JJFG10, JJ14]. **trial** [ILM19]. **triangular** [CRY16, GP13, sHDW17, HHM17, HKY19, JPX11, KV10a, Mou15]. **trimmed** [CT17]. **trinity** [Gup18b]. **true** [JvN11, Ket18, KTT19, LPZ19]. **truncated** [CZ12, Cíz12, Sho16]. **truncation** [ADS12]. **TSRV** [MZC19]. **turning** [SW14a]. **Twenty** [BFvD10b, Fla10]. **Two** [FLZ11, HS18a, JW10, Leu15, AAMS10, ALW12, BLO14, CLO18, CL15a, CP18a, DP17, DGR11, ELN11, FVV11, FR17, GK18b, HL17b, HS18b, KW14, Kri10, MPP10, MM19, MZC19, PK17, SX16]. **two-sided** [AAMS10, MM19]. **Two-stage** [FLZ11, HS18a, HL17b, KW14]. **Two-step** [Leu15, CL15a, DGR11, FVV11, FR17, GK18b, HS18b]. **two-tier** [DP17]. **type** [AW15, CZ15a, Spa10, ZC18]. **types** [LVX17].

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uniformly [EJC12]. **unifying** [AS17a, PS12]. **Unit** [HLT12c, CX14a, CET14, Cha12, GTY13, HvdAW11, Han10, HLT12b, HLT13, Kru08, Kru14, LP17, MP12b, PSU11, PSY13, PMG10, WWYL10, WL12, Wes15a, WL15, ZC18]. **unit-root** [ZC18]. **United** [ALX11, LPT10]. **univariate** [CH14b, CHL18, WPY11]. **unknown** [AC12, AHS10, BJT16, CNT17, DPY16, HLT16, HL15, ILT13, KS18a, KSV15b, LfL10a, LPLZ18, MS18, Nie10, PY15, Sha11]. **unobservable** [Mat16]. **unobservables** [HSWY16, Hu17]. **Unobserved** [SVV16, BBP15, CDD19, CW10, Dez15, GG19, Gay13, HR12b, HS12b, HMS13, Lee15, Mat12, NR10, SH13]. **Unpredictability** [HM14]. **unrelated** [HKLP15, ZA10]. **unspanned** [CW15b]. **unspecified** [GM17, ZLX15]. **unstable** [BH13]. **urban** [AFPZ16]. **urn** [PMM15]. **USA** [HPY10]. **use** [And16, Cha17, Dez15]. **Useful** [Gra12, CG11]. **usefulness** [Ell11]. **Using** [ASX17, ACR19, DiT16, MP12b, O'D16, AT14, ADS12, AHK12, APT18, BCP15, BL17, BBCL18, BMM12, BCH11, Bha13, BCRvD13, BCIT14, BKLS16, BKM14, BN19b, Can10b, cCTZ14, CFVH$^+$15, sCJP14, CPvdW16, CGP16, DF15, DP17, DT19, DHN16, Die14, EJW14, FXY17, FLM19, GGR17, GR18a, GKM14, HR17, HK14a, HLT13, HP18, sHDW17, KP15, Kha13, Khw10, KS14, KS18b, KLS11, LS15a, LT15a, LC16, LTT17, LP18a, LKJ18, OSW12, Pat11b, Sai13, Son10, SW14a, WKM15]. **utility** [BA11, LM11, YY19].

V [Ahn15]. **valid** [CL15b]. **validated** [HR15a]. **validating** [CH14b]. **validation** [GZWZ16, LZZZ19, ZY15]. **validations** [Zha11b]. **validity** [BCF12, Can10a, Sto12]. **Value** [LT15b, WZ16, CWZ19, LT19, Wes12, PZC19]. **Value-at-Risk** [LT15b, WZ16, PZC19]. **valued** [Cat10, SHHW18, WLC19]. **values** [BBKU19, GK18a, HS13b, JvN11, Lea16, Yan15b]. **VAR** [IK19, AdCGIV11, BCR19, BJN15, CHL18, GMR17, Han15, HLT16, IK13, Pet19, Swe11, WKM15, DJS$^+$13, FZ18]. **Variable** [PPT11, Sal12, STZ19, BC15, BJR17, BD15, CJY15, DL17, DL18, FV15, GS12, GG17, HR17, Hor12, JWFS16, Koc16, KLGS12, Lee15, LY12, Mat12, Oku11, San11, SH16, WK16, Xie88, Xie11, XfL15b]. **variables** [Abr19, APS17, AMM11, Bha14b, CCH13, CCJ12, CFFS16, Cha17, CFR18, CLLL16, CLL19, CP19, DL16, Ell11, EJW14, FF14, FH15b, GHX14, Geo10, GKN17, GS13, HR17, HR19, HK14a, HL12, Hor14, HS12b, HKY19, KS19b, Kau15, KS14, Kle10, KKL14, LYCP19, MSV19, MM19, MP17, MW16, PWM11, SW16, SHL11, Swe11, Tor17, WH11, Woo14]. **Variance** [Bon14, Sho16, Wu11, ADZ14, AT13, AS10, AD13, BR11, BH14a, CP12, COP10, CTV19, CP18b, DY14, EW15, FMV15, FM10, KSV15b, KKL14, PS12, Siz11, Sun11, TY17, Yan15a, ZWXW10]. **variances** [Bai10]. **variate** [AT11]. **Variation** [PG16, ABH11, CHP18, CPR10, Lar11]. **Variation-based** [PG16]. **variations** [DF15, HV17c]. **varies** [WW15]. **various** [PL13]. **VARMA** [Zad16]. **VARMAs** [CEK16]. **VARs**

[BJT16, CP11, GHS16, KK13]. **Varying** [MKS16, ALS13, AB18, BR12, BCRvD13, BFS19b, BT14, CX12, CM17a, Che19, CP12, DFL18, FGPZ17, GKY14, GL14, IJR17, KG14, Kas19, Kau15, KP10b, KLGS11, KK13, KTT19, MHU19, Pet19, QfLY17, SW17, TY17, ZLX15, Zha15]. **varying-coefficient** [FGPZ17, ZLX15]. **Vector** [Pos16, Bog22, BCRT16, CS11a, CCM19, CCCM22, CRT10, DK18, FP11b, GJ17, HL14b, JM19, Joh10, JN18, KG18, KMS16, Ket18, KC15, KKP19, KP19, LMS17, LS19a, LZZZ19, Qia16]. **versions** [SV12]. **versus** [Spa10, Sun14, TU10, WU15]. **via** [AM15a, AHH12, BL16, BS12, CC15a, Cos13, DMC12, FGZ19, FR17, FL13, Gup18b, Kap15a, MS19, MP14, QS16, Ros12, SW14b, YCW19]. **view** [KSY17]. **violations** [BA11]. **visits** [Gil10]. **Visualizing** [HL17b]. **VIX** [BH14a, Par16]. **volatilities** [AM15a, BH17, BGZ11]. **Volatility** [CW11a, GS11a, MMS11, Pat11b, TTG14, AH15, ASMZ11, ASAM15, ASX16, AT13, AX18, ABH11, ABM11, ADS12, And16, AM15b, ACM17, BCC$^+$15, BBGV14, BV11, BH14a, BEE15, Bog22, BGZ11, BXZ15, BPQ16, BMN19, BCN11, CRdM17, CCM19, CCCM22, CRT10, Cha13b, CX14b, CZP15, CHP18, CP18b, CLR10, CDF12, CPR10, CW15b, Des11, DSS17, DGM13, DS15, EM14b, FK19, FVGQRR15, FZ15, GLPR11, GGL12, GM11, HL10, Ho15, HS18a, JKM17, JLZ19, JM10, JM14, KKLW18, KF19, LRV13, LXZ16, LTT16, LZL18, LKJ18, MM11, MBC15, MMFG12, MSS11, PG16, Par16, Pat11a, RW11, SX16, Tod11, TTG11, Xiu10, Xu12, Xu13, Yu12b, ZMAS11, ZB14, Zu15]. **vs** [Blu10, HR12b, Kea10, Rus10, Siz11]. **Vuong** [MMS19].

wage [CS10, DMZ18, Gut16, LW10a]. **Wages** [KW10b, HLR11]. **walk** [PW12]. **Walker** [DPY16, Zad16]. **Wavelet** [ZWXW10, CF19]. **way** [LZZL18, MRSE11, Xie88, Xie11]. **Weak** [KPS19, CY12, Can14, CC15b, CL15a, CDDH15, FP14, GRS12, HHM11, HK14a, IR11, JW10, Mag12, Mik10, MMV14, SW16, WK16, ZL15a]. **weakly** [CZ11a, CP15, Ona12]. **Wealth** [PT11a, Jus11]. **Weibull** [CW10]. **weight** [QfL15]. **Weighted** [Arm14, BKMZ16, DMP18, CF19, CPP19, EJCL14, FZ10, HOvD12, Kue12, MW19b, RL17, RW17, RS17, YL17]. **Weighted-average** [DMP18]. **weighting** [Can10b]. **weights** [QfLY17, Sun16, ZY18]. **welfare** [BD12, GJZ15, KW10b, LB19]. **Well** [AH12b, MR16]. **well-being** [MR16]. **Well-posedness** [AH12b]. **where** [HHS12]. **whether** [CS13]. **White** [Zha16b, DMZ18, GGL13, Sha11]. **Whittle** [FNN12, HP14b, Shi12]. **whole** [HS13a]. **wild** [DMN19, KS12c]. **willingness** [Khw10]. **window** [IJR17]. **Windows** [HR12b]. **Wishart** [AM15b, GGL12]. **within** [CHL18, Dez15, Hil16]. **within-region** [Hil16]. **without** [BMDL17, CW18, FWZ13, HW14b, HK11, HK14b, Kaw17, KV10a, Kle10, LKH14, LY16, MRT16, Sch19]. **women** [Gil10]. **Work** [Gil10, BSW10]. **Workforce** [AV11]. **worst** [Myk19].

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[DPY16, Zad16].

ZD [LZZL18]. **ZD-GARCH** [LZZL18]. **Zellner** [Ano13a, Ano17a, Ano15u]. **zero** [KS12b, KPT13, LKJ18, MPRR17].

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