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

[Per04]. NLAR(p) [ZW08]. p [CWDL97, Hog19, KT11, LPS23, ZBD06]. q [HK14, NB83]. R [BCT15]. R^2 [Bha93]. S [Sib01]. $S\alpha S$ [CH15]. T [Wes19a, KT16, SBS23, TCCG19]. U [VP12]. U_p [Dah85]. VARMA(p, q) [WJM11]. $X_t = A_t X_{t-1} + \epsilon_t$ [Pou88]. Z [XZ22].

***** [AT86].

'-Approach [Hog19]. **-Conditioned** [NB83]. **-dependence** [HK14]. **-divergence** [CT06b]. **-Estimates** [CN86]. **-Estimation** [Ber07, Giu17, SL04b, Sib01, LLG09]. **-estimator** [LPS23]. **-Estimators** [AD99, AC18]. **-Factor** [WCG98]. **-Order** [KT11]. **-out** [Pro03]. **-Smoothing** [HT86]. **-Stable** [GGSW20, GSTW20]. **-Statistic** [Dah85]. **-Statistics** [BCT15, VP12]. **-valued** [AD23, XZ22].

/1 [DS91].

0 [Aue22]. **0172** [Cao19]. **0172-7397** [Cao19].

1 [McL17, Pou17, Wil16]. **1-4822-1959-X** [Pou17]. **10.1111** [KPT21]. **10.1111/jtsa.12460** [KPT21]. **11** [Pfe94].

2 [Lat17, Omb13, Rao16b]. **2007** [Ano07]. **2021** [Tay22a]. **2022** [Tay23b]. **24.99£** [Kar16]. **2nd** [Bos09, Bos16, Che09, Lu18].

35th [NH19].

4 [Hal14]. **40** [KPT21].

5 [McC15, Wan21]. **531** [Rao14]. **5th** [Wil16].

6 [Bos16, Cha16a, Kil18, Leo13, Pou16]. **60.00£** [Kar16].

7 [Nea13, Tur18]. **7397** [Cao19].

8 [Rao17].

978 [Aue22, Bos16, Cha16a, Hal14, Kil18, Lat17, Leo13, McC15, McL17, Nea13, Omb13, Pou16, Rao16b, Rao17, Tur18, Wan21, Wil16]. **978-0-12-803768-3** [Rao16a]. **978-0-19-968366-6** [Cha16a]. **978-0-19-969560-7** [Nea13]. **978-0-367-22109-6** [Nun20]. **978-0-4716-8717-7** [Tur18]. **978-0-521-17561-6** [Leo13]. **978-0-691-16627-8** [Neš16]. **978-1-107-09733-9** [Kar16]. **978-1-107-48250-0** [Kar16]. **978-1-107-63002-4** [Hal14]. **978-1-118-32655-8** [Rao17]. **978-1-118-67502-1** [Wil16].

978-1-118-74495-6 [Bos16]. **978-1-118-74511-3** [Bos16]. **978-1-118-74515-1** [Bos16]. **978-1-119-11518-2** [Rao16b]. **978-1-138-30386-7** [Yao20]. **978-1-4200-9460-2** [Omb13]. **978-1-42001-006-0** [Qui15]. **978-1-4398-4940-8** [Zha13]. **978-1-4398-7651-0** [Aue22]. **978-1-466-51084-5** [Wan21]. **978-1-4665-0225-3** [Rao14]. **978-1-4665-7773-2** [Lat17]. **978-1-4665-8322-1** [Mcn15]. **978-1-4822-2500-6** [Pou16]. **978-1-4822-5383-2** [Lu18]. **978-1-4987-3422-6** [Kil18]. **978-1-58488-176-6** [Qui15]. **978-1-58488-650-1** [McL17]. **978-3-642-31741-5** [McC15]. **978-3-642-35511-0** [Ter14]. **978-3-642-35512-7** [Ter14].

abrupt [LK98]. **Absolute** [ZZL20, Li12b, WD10]. **absolutely** [DS04]. **Academic** [Rao16a]. **Academy** [Ano94]. **access** [Ano20g]. **account** [KH04a]. **Accounting** [HN80, Kil98]. **Accumulated** [Kab87, LB11]. **Accuracy** [Gor81]. **Accurate** [ZP20b]. **Acknowledgement** [HB94a]. **Acronyms** [Gra82]. **Adaptive** [AC18, Büh96, DP10, FL00, Hid92, RT17c, XHN17, FK99, May22, Sch98]. **Additive** [BT06, Kab94, Whi85, mWK96, AHT13, PR03, Vog99, YHN99]. **Adequacy** [AY96]. **Adjacent** [HQ89]. **Adjusted** [New80, Pfe94]. **Adjusting** [MO02]. **Adjustment** [Aka80, Ish84, MP87, PD02, SS01, Jan05b, KH04a, Kil11, PR09, Rod13, SL00, Sol04]. **ADL** [LL10]. **Admissibility** [Hal94b]. **Advanced** [Rao05]. **Advances** [WH19]. **advantages** [PS07]. **Affected** [MP84]. **affine** [PF21]. **affine-transformed** [PF21]. **Against** [BK03, HIP87, KS05, LKB15, Mar20, RB92, Tay03, AN08, AES06, BP12, DK13, Hid07, Kap05, Xia01]. **aggregate** [TW02]. **Aggregated** [CZ19, GM15]. **Aggregates** [PV98]. **Aggregating** [BC97]. **Aggregation** [dBCRT19, Elt94, Eng84, HN93, HV99, KOV94, MW16, OV04, SF11, Sou07, SW86b, TC05b, AVF98, BS02, Has13, PPS14, Sbr11, Zaf07]. **Ahead** [Ton82, KGY18]. **AIC** [Fin85, HB90, Qui88, Wan93a]. **air** [LZZ22]. **Akaike** [De 98b, HH93a, HT93, Ioa11, Maï12, WL98]. **Akaike-Type** [HH93a]. **Alan** [Kil18]. **Alarm** [BHL90]. **Alexander** [Neš16, Zha13]. **Alexandre** [Pou17]. **Alfredo** [Pou17]. **algebra** [ZM06]. **Algorithm** [BC95, FRR17, IJ99, KT94b, KS08b, KT01, LL95, MS07, MB97, PBT00, Rig92, SS82, Cra03, FK99, JN14, Kil98, KM04, Mau02, SBS23]. **Algorithms** [AC93, De 91, Gae00, Hua90a, Zho92, BP11, CGM08, EMNR09, UT12]. **Almost** [DM96, DD15, GL21, DH13, Len16, LL06, Kar16]. **Alternative** [Car85, PF95, ZG88, Kap05, PW05, Xia01]. **Alternatives** [BK03, Mar20, RB92, AN08, DK13]. **Ambiguities** [Fin84]. **Amplitude** [Has82, TM93]. **Amplitude-Modulated** [TM93]. **Anal** [Ano21a, Fei20]. **analogue** [Hid07, SP12]. **Analysis** [BC95, Bos16, Car85, Cav14a, Cha95, CK22, Dah83, FT85, Fei20, Fra05, FM04, Gab88, GCK99, Gra82, GSO+17, HHP84, HN80, KPT21, KKJ18, Kil18, Kra16, LL92, Led90, LB11, LT95, LO16, MT94a, MT94b, MMNT20,

NBQ16, Nun20, Oza82, PZ04, PW89, Pos20, Pou88, Pou17, Pri80, Pri96, Rao10c, Rig92, Rig96, Sto87, Sto90, TK93, Ter85, TM93, Tsa88, TW89, VWR87, Wal87b, Wil16, Yak87, ZT94, Bos09, Bro07, DE07, FL00, HK17, Jan10, KL09, KFS02, KP13, KOW22, KXS+12, Kur11, Li98, Li12b, Mar12, Mau11, NS03, PR98, Par13, Rao08, Rao12b, RT17b, RSW08, SdJ22, SY11, Spe10, SO12, SR07, SP18, VPWD11, VVD18, Ano07, Cao19, Cox94, Tay22a, Tay23b, Ano97b, Ano99c, Ano02, Ano03, Ano04, Ano05b, Ano06a]. **Analysis** [Ano20g, Che09, LT18, NH19, Tay20, Tay21b]. **Analytic** [PS99]. **Analytical** [Pes07, Sbr11, WNS22]. **analyzing** [EP17]. **Andrews** [HH81]. **angle** [BEvdW12]. **Anniversary** [NH19]. **Announcement** [ACN23, Ano86, Ano05e, Tay13b, Tay18a, Tay19, Tay20, Tay21a, Tay22a, Tay22b, Tay23b, Ano23a, Tay21b, Tay23a]. **Antedependence** [Fok10]. **Antipersistent** [BP07]. **Application** [BC95, GPH83, GJ02, HHP84, HN21, McL94, McL95, Mil19, PT81b, Rob87, SS95, SS96a, Tia88, AK10, Cra03, GA16, KL09, KPRN03, LLOS08, Len16, LL06, LZZ22, Mil10, MRT07, NSK+11, PC23, PW05, TvV02, VN17, WWG09, WCK12, ZPZ21]. **Applications** [BCT15, GR81, Hal14, McC15, Pou17, Rao14, Rig96, Tha90, Yu07, BB07a, BDL08, Bos09, CP17, DdM13, EM08, FP12, GSO+17, HKVW22, HWBD11, JT11, Kri09, Qia14, RMSF10, Leo13, Kar16, Nea13]. **Applied** [CR90, Lu18, Mcn15, MVS87, PZ17, ZC19a, PS99, Kil18]. **Approach** [ATT03, CGN15, CV06, Duo84, Eng84, GT19a, Gra95, Hog19, JC17, KP90, KJ85, LH83, LWL93, LT83, MW05, MP84, Nun20, PW84, Pri80, SS82, TK93, Tua86, mWK96, WTSL17, ABT18a, CSD12, DC01, DRY21, FNV08, GKL11, GKD21, Jen12, Kim15, KMX17, LZ18, LV00, LLT14, Lie12, Lie05, MLS97, Rao11, RDB14, Ste05, WS02, WLC12, WNS22, Zho12, Zhu13]. **approaches** [ZP20a]. **Approximate** [Abr87, And93b, Azz82, HR02, HR93, JO06, Tua92, Che06, GS13]. **Approximating** [Ali83, Fin85]. **Approximation** [IMR18, PT05, Pöt90, Str96, FK99, HV08, YLC21]. **Approximations** [Wah89]. **AR-GARCH** [LLZZ22, MS08b]. **Arch** [Wei84, ZLSY20, LL97, MY02, BB12, BM03, BM09, CT06b, Cli07, GLP10, GSS17, IP08, KFS02, Kim15, MO02, NS13, NN21]. **ARCH-M** [MO02]. **ARCH/GARCH** [GLP10]. **Arctic** [ZC19b]. **ARFIMA** [DGPHS19, Nan14, STY97]. **ARIMA** [BM04, KT01, LW91, PRR04, PP88, Pic90, PD02, SW86b, TV83, TvV02, Wri95, Yaj85]. **ARIMA-Model-Based** [PD02]. **Arising** [Cha15a]. **Arma** [LM88, Wei84, AG95, AB09, AD99, BL01, BC12, Bro95, BB99, BFK12, CG07, CT87a, DZ18, DdM04, EMNR09, Eng84, FHK20, Fin84, Fin16, FG04, Gae00, Gir07, Had04, HS05, HW89, HZZGH83, JWW99, Kab83, Kak96, Kan81, Kar01, KHS03, KT94c, LM04, LM08, Lou08, LB00, Ma02, ML83, McL93, NLL12, NR07, NP90, Peñ84, PRC03, PW84, PS95, RMT90, Sak91b, SL04a, SL04b, SF05, Str96, ST91, Swi90, Tan87, Tig85, TC07, Tua87, Tua88, Ver87, Vol12, Wal95, WS02, Wan08, Whi85, YB06, Yu07, ZG85, ZPZ21, Zhu13]. **ARMA-GARCH** [AB09, Zhu13]. **ARMAX** [Pos05]. **array** [PPS14].

arrays [LSSC16]. **article** [Sza23]. **Aruma** [HA93]. **Arup** [Yao20]. **ARX** [Duc05]. **Aspects** [BL21, JA81, MS92, PT86]. **Assessing** [KH99, MMT05, Psa08, BFK19]. **Assessment** [Zha04]. **Asset** [CHS17, SCW19, TY10]. **assigned** [Efr19]. **assisted** [CR99]. **associate** [Ano22g]. **Associated** [Cha91, Fin84, Wri95]. **Assumptions** [Psa08, ADL18]. **Asymmetric** [AV05, SLN99, Sol04, TZ22, BM04, HA21, LZ20, MKS22]. **asymmetry** [SY20]. **Asymptotes** [CA99]. **Asymptotic** [AT87b, AV93, AY96, BB07b, CL06, CT96, Cha87, Cho91, Dah85, Deo97, DS91, EF06, FRS11, HP17, Kab83, KT94a, Kak96, KLN04b, KS18, KS19, Kur21, LTT18, LP19, MPR91, MW22, Och83, Por87, Ray88, RT09, Sai83, Sai86, SH87, SW21, ST85, ST05, ST91, Tan87, TAM11, Tom87, TvV02, Ver87, Wal95, WS20, Yaj85, Zha92, ZLP19, ZG85, BGT21, DZ17, DVW08, Erc11, HV08, Ioa10, Joh03, Kak99a, KM04, KS23b, LP10a, LP04, PZC14, Wal00]. **Asymptotics** [AG08, HB93, HB94a, HB05, Muk99, Nie15, HI15, XLT23]. **at-most-m** [HPW17]. **ATSA** [Gra82]. **Augmentation** [FS94]. **Augmented** [LTZ20]. **Australian** [Ano94]. **Authors** [Tay20, Tay21b, Tay22a, Tay23b]. **Auto** [Mur85]. **Auto-Regressive** [Mur85]. **Autocorrelated** [USMS83]. **Autocorrelation** [And92, Cho91, Fas00, HT99, Hid92, Kan87, KPS04, Li84, Peñ84, SS89, HK14, LT17, Mar99, MZ06, RSW08, Sch98]. **Autocorrelations** [AC96, BC01, EF06, HR93, LM94a, ML83, PS92, Pap94, SH87, SL04a, SL96b, Yaj85, BFZ02, Deb11, MJ12, PRW04]. **Autocorrelograms** [GJ02]. **Autocovariance** [BEvdW12, CS15, Deg87, LL05, MG00, MP18, MIN$^+$16, Yao20, ZS01, BB14, BLL09, LLS08, LLBM$^+$11, MP10, PPS20, WP21]. **Autocovariances** [AC96, Bat83, Hal95, Kee97, RG89, Tia88, BC02, BKM21, DdM13, LBV09, MJ12, VY16]. **autodependogram** [BPN12]. **Autogressive** [QN81]. **Automatic** [Cam87, CGM08, Hen01b, HB94b]. **autopersistence** [WL11]. **autoregessive** [JP99]. **autorégressif** [Mok87]. **Autoregression** [AM18, CP16b, Dav91, GP06, HH93a, HK86, Hua90a, Kav89, KP93, McL94, McL95, MT90, PX06, SP01, Tha90, XA99, BB07b, BM10, FM04, Kak99b, KLN04b, Lie12, MZ06, SR07, TZ22, YHN99, Zho13]. **Autoregressions** [BF96, BDD95, CV06, DFR21, HLHT94, Kni87, LH96, LS06, MWM97, PT82, Pol94, Pop90, Qui88, Hil13, Kil98, LR02, LP14, MMM22, PH02, TP03]. **Autoregressive** [AB99, AT87a, AT87b, AD23, AOA87, AQL89, AH92, And89, AM80, And92, AV93, AK90b, AHS06, AHP17, Azz81, Bai93, BCCR19, BKS97, BM89, BMY99, Bha83, Bha86, Bha89, Bha93, BM81, BLL05, Bol88, Bos96, BR06, BLT92, CT86, CG19, Cha95, CL95a, Che95, Chi91, Cho91, Chu96, CT87b, DGJ06, DSW80, DH22, DS91, Duo84, FT85, Fei20, GT93, GS20, Gor18, GL19, GJ06, HO84, Hal94a, HK90, HK22, Hög86, HZF93, Hz92, HR93, HN93, HHI18, Hua90b, HT93, Huz81, Hyn93, IY03, JL83, Jas03, JGY91, Kab93, KH99, KMS15, KOD09, Kan87, KM90, Kni87, KP89, KP90, KP95, KJ85, KF92, Kun97, LL92, LH83, Li93, Lju88, Lüt85, MP90, MS92, MM93, MT94a, MA20, MW05, MMT98, MK15, MM91, Mil95, Nas93, NQ80]. **Autoregressive**

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

B [RW17]. **Backdating** [Mar07a]. **Backtesting** [DP20, Hog19]. **backward** [SO97a]. **Balanced** [BW18]. **Band** [Gor81]. **Band-Limited** [Gor81]. **Banded** [MP10]. **Bands** [BW18, SS90, Tom87]. **Bandwidth** [BB87, FRP99, Hen01b, HI19, KC96, Sou07, Vel00, AO09, BB07b, RS17, Sko01]. **barely** [KP08, ZL12a]. **Bartlett** [BF97, CCY16, Dah85, FZ09, Lar98, PI22]. **Based** [BT94, BDH$^+$18, DN95, DL15, Dit00, EF06, Hal92, Hal95, Hal94b, HD96, JLMB20, KLM16, LTK07, Mar07a, MW16, PD02, Sch96, ST97, TCCG19, Vel94, VN00, WTSL17, YL20, And08, AO09, AV08, BKM21, Bro07, BH10, CK13, DHT14, DR11, Kur11, LLMR08, LT03, Lie12, LLL22, Mau11, Nag03, Olm23, Pes07, PV15, RCLM$^+$11, SF98, Sko01, TM98, Tsa07, WCK12, YLC21, ZT18, ZJ06, FA03]. **basic** [Bra21]. **Basis** [CN17]. **Bayes** [LH83]. **Bayesian** [Rao17, Aka80, Ano21a, ATT03, BKS97, CSD12, Cam04, CJ82, CL95a, CV06, CS84, CS87, DF11, DGPHS19, GT93, GH03, HCH00, HW99, Ish84, Jen04, KFS02, KC10, LSSC16, LS06, MS92, MFM05, MT94a, MW05, MS23,

MWM97, NBQ16, PR98, Pet19, QR98, QS00, RT02, SM13a, SPM19, Spe10, SR07, Unn04, VADG04, Vil01, mWK96, XPZL10, YP06, ZP20a, Nea13]. **Behavior** [Kur21, ZLP19, BGT21, KS23b]. **Behaviour** [KLN04a, ST85, BB07b, HV08, PP16a]. **Belzunce** [Rao16a]. **Beran** [Ter14]. **Berlin** [McC15]. **Bernoulli** [RNI13]. **Bernstein** [Kak06]. **Bertram** [RTW14]. **beta** [BWH19, PI22]. **beta-Bartlett** [PI22]. **betas** [CS11]. **Between** [AM07, DF80, LX96, Mar95, New80, PS95, PR88, PM92, RS19, VY90, CL97, Ger21, GS20, GOP+12, HS05, HL18, LNVK02, Li06, MGRM10, PI22, SP12, YD12]. **Beveridge** [GB99, NV96]. **beyond** [NN21]. **Bhattacharjee** [Yao20]. **Bias** [ANW93, AC18, GMP15, KS19, LH96, PR95, SCW19, Zha92, Sko01, STY97, Sto19, ZM06]. **Bias-Corrected** [PR95]. **Biases** [Pop90]. **Bidimensional** [GGSW20]. **Bifrequency** [Bri80]. **bifurcating** [ZB05]. **big** [BWH19]. **Bilinear** [ARS86, Cha91, DB98, GR81, Gab88, Gra95, Gue87, KBB90, Kum86, Li84, Liu89a, Liu89b, Qui82, RRW83, SR88, SR91, SR92, SRHZT83, ST87, Ton81, AR10, DB03, Kri09, LPZ15, TT97b, Wan05]. **Binary** [Li93, JR22, WL11, WC14]. **Binomial** [ABT18b, DH17, GL19, WP14, CF14, ZJ06, Zhu11]. **Biological** [FP12, SO12]. **biomechanical** [BB07a]. **Bispectral** [Gab88, LT95]. **Bispectrum** [Sak91a, TM98]. **Bivariate** [GSTW20, PT86, Rig96, KP20, PBSO23]. **Blangiardo** [Rao17]. **Blind** [Li93]. **Block** [DD15, JPP15, McE18, Tew18, DLPP14, GLN15, KH04b, LLRR+21, PS21]. **Block-Nested** [McE18]. **Blockwise** [Bra05]. **Blowfly** [Tsa88, Bri12]. **BLUE** [Tan87]. **Boca** [Lat17, Nun20, Yao20]. **Book** [Ano82, Ano95, Ano97a, Ano98a, Ano99a, Ano99b, Ano00a, Ano01a, Ano01b, Ano01c, Ano05a, Ano05d, Aue22, Bas98, Bos09, Bos10, Bos16, Cao19, Cha16a, Cha05b, Che09, Cox94, Dod05, Erc08, Fea05, Hal12, Hal14, Jan05a, Jan05b, Kar16, Kil18, Kok13, Lat17, Lay98, Leo13, Lu18, McC15, McL17, Mcn15, Mil04, Mil05, Nea13, Neš16, Nun20, Omb13, Pou05, Pou16, Pou17, Pri04, Qui05, Qui15, Rao04a, Rao04b, Rao05, Rao10a, Rao14, Rao16a, Rao16b, Rao17, Shu05, Ter05, Ter14, Tur98, Tur11, Tur12, Tur18, Wan21, Whi05, Wil16, Yao20, Zha13, Pap22]. **Bootstrap** [AO09, AC18, Aue22, BDD95, BW18, CRT15, CPR18, CP03, CR99, CGN15, DD15, DGP15, DLLN15, FK13, Kab93, KPT19, KPT21, KYP20, MP18, MK15, PSU08, PS92, PP99, PRR04, PT05, Psa01, RR09, Sme15, WW15, ZZL20, AHT13, BKM21, CG07, CPR15, CHLT15, CNR17, DLPP14, FP18, FKMN02, GLN15, HK17, Hid07, JPP15, Kak99b, Kil98, KH04b, LLT14, MP10, MR12, PS21, Par13, Pos08, Tew18]. **Bootstrap-assisted** [CR99]. **Bootstrap-based** [AO09]. **Bootstrapping** [AD99, BCT15, BM09, HK08, KF92, LX01, SP08, Swe03, HS11, WS02]. **Bose** [Yao20]. **Both** [Mar20]. **Bound** [Kab87]. **Boundary** [BP18, CNR17, CD09]. **Bounded** [Wal87b]. **Bounds** [CISG16, KJ85, LP04]. **Box** [Wil16, HC04]. **brain** [GOP+12]. **Break** [DLRY08, TSL08, CP16a, Fos13, HOS15, HLZ23,

ILT14, NR11, San18, Sen07, SK09, Wri98]. **Breaks** [AES06, CISG16, Sch22, WT19, Wes19a, AH13, BEL06, BH01, BH03, CT06a, CHLT15, GA04, GA08, HM03, Kap05, KP10, Rod13, WE07]. **Breaks*** [HR04]. **Brillinger** [MVS87]. **broad** [PBSO23]. **Broadband** [HB01, NM11, Hur01]. **Broken** [NVS06]. **Broken-Trend** [NVS06]. **Brownian** [BB07a, Hua12, KM99, PT02, YFL+14, ZT06]. **Bubble** [Kur21, KS23b]. **Bubbles** [AHL+18, FFGM15]. **Busetti** [HM03]. **Business** [Jan05a].

C [Bos16, Hal14, Kil18, Wil16]. **calculating** [BC02]. **Calculation** [Cha15a]. **California** [NSK+11]. **Call** [ACN23, Ano09a]. **Cambridge** [Hal14, Kar16, Leo13]. **Cameletti** [Rao17]. **Can** [KT01]. **Canadian** [Lim87, Lüt82]. **Canonical** [PM92, VY90, VWR87, DHJ12]. **CAPM** [Pra82]. **Carlo** [BM89, Che93, Dit00, Mil06, PT81b, VADG04]. **CARMA** [BL13, BL19, BL21]. **Carolina** [Rao16a]. **Casals** [Pou17]. **Case** [LT83, PR88, Bau05, Kei03]. **cases** [PZC14]. **Catastrophes** [SHLL96]. **Categorical** [FK87, DE07, KXS+12, ME98]. **Cauchy** [AB86]. **causal** [BL21, GB98, Had04, JP99, Ken12, RB13, SPH18, Swe22]. **Causality** [ADD19, GH19a, HS05, Kan81, Lay84, YK06, Bra13, BS02, Hos01, Tau23]. **CCA** [Bau05]. **Censored** [CP16b, HVS15]. **Central** [BT94, Cha91, Kee97, KL10, Mor83, Sto85, Yaj89, RB13, WCK12]. **Centred** [Kni87]. **certain** [Deo97]. **CH** [Cav14a]. **Chain** [FT85, Fei20, VADG04, ZKG22]. **Chains** [FR97, BS15b, Bra21, FRZ01]. **challenges** [DMHF12]. **Change** [ADL18, BK19, CT20, DK17, Ger18, HH12, KH98b, LTK07, NLL12, PZ17, Rai96, SPH18, AMS+17, BP12, BHLS11, Bet16, BFK19, Ger21, GKD21, HK08, JFML13, KL09, KH98a, KA07, Kur18, NAJ12, PZC14, PY22, RT02, Roz01, WC10, Yam11, YD12, ZL12b]. **Change-Point** [ADL18, Ger18, KH98b, HH12, BFK19, HK08, RT02, WC10, YD12]. **Change-Points** [Rai96, Bet16, JFML13, Roz01]. **Changepoints** [FKK12]. **Changes** [IL19, TZ19, ZC19b, AMS+17, DH22, HPW17, LK98, Sha11, Tay05]. **Changing** [And93a, Joy87, Wie13, WX18]. **Channel** [SS90]. **chaos** [OJHO00]. **Chaotic** [HW95a, KTL00, LC03, LLS97]. **Chapman** [Rao14]. **Characteristic** [JLMB20, DdRSK21]. **Characteristics** [BHL90]. **Characterization** [SL04a, GA16]. **CHARME** [SFK10]. **Chebyshev** [KTL00]. **check** [Jin18]. **Checking** [Hok83, ML83, McL94, McL95, MV03, JW16, LL97, UD09]. **Checks** [PT86]. **Cheryl** [Bos16]. **Chi** [Kat12]. **Chi-squared** [Kat12]. **Chichester** [Rao17]. **Choi** [Kar16]. **Choice** [Duo84, Gao97, HB90, Vel00, AO09, YP06]. **Choices** [Fok11]. **Chun** [Wan21]. **Chun-Hui** [Wan21]. **Circle** [AT87a, AT87b]. **Circular** [BG20, DPT12, HP23, TKOP20]. **Class** [BP07, BB99, CPR18, GZ88, Has82, JS90, Bra13, Bro07, Cha05a, Cle01, Cra03, DLRY08, FZ09, Gir07, GV10, HWBD11, Len16, LLS97, MKS22,

MTW04, RZ10, TC05a, Wan09, ZL12a]. **Classes** [Car85]. **classical** [Par13]. **Classics** [Rao16b]. **Classification** [Rao11, YR92]. **Classifying** [Pic90]. **Climate** [Par13, PZ17, ASM21]. **closed** [Had04, JT11]. **Closely** [HQ89]. **Clustering** [WT19, CT10, FP12, RB22, VP12]. **Co** [AT99, CRT15, GH19a, CT06a, Kil11]. **Co-** [AT99]. **Co-Integration** [CRT15, CT06a, Kil11]. **Coefficient** [AHS06, FT85, Fei20, GKY18, GL94, HB05, LPPS20, LH83, NQ80, QN81, Shi88, Wal87a, Wei85, Zie99, BHL09, CGP22, CL01, FK13, HP14, KL09, Lie12, LP14, PPS14, Sch98, SY11, ZWZ11, ZBD06]. **Coefficients** [Bra16, Huz81, LL05, LTZ20, MB97, QN82, Ray88, UH95, BLL09, FL04, Kri22, MRT07, Nan14, TS14, Wan08]. **Coherence** [GOV19]. **coherency** [SH12]. **Cohn** [BC95]. **Cointegrated** [BSS17, Cha19, Che09, Dit04, Hoy20, JN19, Mar00, YK06, JPP15, Joh03, KPY22, PRC03, Swe22]. **Cointegrating** [BK07, Mil10, Mil19, Sch22, TSL08, WW17, Kur11, KA07, SL00, Sun14]. **Cointegration** [AM07, BiS17, Cub95, Dav91, EP94, Has01, HI19, JN19, Joy92, Lev02, MW16, BDM98, BH13, dBCCO22, DHT14, Dit00, FL04, GM15, HMV08, HL11a, HI15, IC05, KA08, LNVK02, LL10, MLS97, PLNL22, Pes07, Vel03, WE07]. **combination** [Sol04]. **Combined** [OT98]. **Combining** [BH13, BFK19]. **Comment** [CS87]. **comments** [BH03, DS04]. **commodity** [KPRN03]. **Common** [BiS17, EP94, Wes19a]. **Comparative** [Car85, CG82, Kur11, Lim87, SO97b]. **Compare** [PT81b]. **Comparing** [Bau05, CD86, STY97, DL15, ZT18]. **Comparison** [ADSS18, Bri80, Elt94, Hög86, LLS02, Lüt85, PSU08, Pes07]. **comparisons** [MP16]. **complete** [AV08, DRY21]. **Complex** [AT87a, WS11]. **Complexity** [SR17]. **Component** [Elt94, KP93, MMNT20, RT17c, SH90, AE06, BM04, HW99, KP10, Wal03]. **Components** [BHL90, CRT15, Cha16a, Cub95, FR83, Hot89, Joy92, KKJ18, MMNT20, Sin93, AV08, HLX10, Iac10, Iri02, ME98, PD12, Pou16]. **Composite** [BC97, LO16, SS89, ST03, PK13, SBS23]. **Compound** [DGJ06]. **Computation** [BM04, Bos96, CS84, McE18, PM92, SL04a, NN21]. **Computational** [CS87, HH93c]. **Computationally** [Ish84, SH09, Wes13]. **Computer** [ZM06]. **computing** [KM04, Vid09]. **concentrations** [DA14]. **Concepts** [Neš16, KP21]. **Concerning** [Wal95, Wal00]. **Condition** [HL06, Liu89b, DCCL03, HLT10, Sel10]. **Conditional** [AM18, AHP17, BH92, Bol88, Cha16b, Fin16, FRZ01, Gra95, HR02, Huz88, IY03, KOW22, KW12, LM94a, MS08a, Nie15, TT99, AAD22, AF22, AD23, AS21, Bla14, BWH19, CH14, GLP10, Hen01a, HL11a, Hon97, HL11b, LLOS08, LPS23, Lug06, RWZ20, VW15, WS02, Wes13, WR08]. **Conditional-Sum-of-Squares** [Nie15]. **Conditionally** [KH01, MMNT20, CS11, EM08]. **Conditioned** [NB83]. **Conditioning** [FM85]. **Conditions** [AK90a, Kan81, Mar92a, SS96c, Spa93a, Spa93b, CS11, DRS21, FKD10]. **Confidence** [BM81, BW18, CGN15, HW95b, KJ85, Kur18, SS90, Tom87,

HK08, Kak99b, LP19, NSL07]. **Connections** [HB90]. **Consinusoids** [Has82]. **Consistency** [DS91, FRR17, JvS95, KK20, Lob97, Mas96, Pet86, ST97, CNR17]. **Consistent** [BH08, DGH06, EFT16, JP99, Kim91, KR98, MPR91, WW17, WP21, ZG88]. **Constancy** [Kur17, HM13, Ken12]. **Constant** [IP20]. **Constraints** [Arb08, BLL05, HT99, Gir07]. **Constructing** [Mar07b]. **Contemporaneous** [Mil19, PPS14, Zaf07, Bra13, PBSO23, Sun14]. **context** [BT13]. **Continuous** [Cha19, CT20, CT87a, Com96, Fin16, GS20, HW89, Hoy20, Hyn93, IP20, LM95, Sin93, Str96, TC13, Tho19, YL20, BP03, BFK12, BFK13, Cha99, DE07, Erc11, FHK20, FF13, GA16, Huz07, KM03, Maz12, SO97b, SCW19, SR07, TC05a, Vij06, Wal00]. **continuous-discrete** [Maz12]. **Continuous-Parameter** [HW89]. **Continuous-Time** [Fin16, Hyn93, Sin93, TC13, BFK12, BFK13, FHK20, FF13, GA16, Huz07, KM03, SCW19, SR07, TC05a]. **Contributions** [MdS89]. **control** [DdRSK21, FK99, Jan10, Wil16]. **Controlling** [PD02]. **convenient** [Wes13]. **Convergence** [Kni87, KST95b, LDH19, FB13, Hua12, Jir16, OV04, PS99, RB13, San17]. **Convolution** [JT11]. **Convolution-closed** [JT11]. **Conway** [MA20]. **Copula** [BDH+18, WTSL17, BS15b, KL13, NLL12]. **Copula-Based** [BDH+18, WTSL17]. **Copulas** [Mcn15]. **Corrected** [HT93, KS19, PR95, WL98]. **Correction** [Ano87, Ano92, Ano21a, AC18, Dit04, Fei20, GZW94, Spa93a, BDM98, CCY16, EM02, FL04, GMP15, Ioa11, Kil11, SAZ13, Sko01, SCW19]. **corrections** [Lar98]. **Correlated** [ACL01, BiS17, DM96, Fra84, KKJ18, LL05, MK93, Tia88, Wes19a, BLL09, GA16, KT16, LLS08, Len16, RGLA11, SA07]. **Correlation** [And93b, BB95, Bat88, Bha83, BHL94, Bol88, HS05, HG91, JLMB20, LS03b, PM92, BCFFT17, DGP15, Duc05, JW16, KF08, Li98, PZ04, PRC03, PBSO23, Zho12]. **Correlational** [KTL00]. **Correlations** [Cha87, MPR91, NB83, VY90, DHJ12, MY04, MS01]. **Correlogram** [Hal94b, PP12]. **Correlogram-Based** [Hal94b]. **Corrigendum** [Ano97c, Ano99d, Ano06b, Ano09b, Ano10, BMH09, JMP16, KPT21, Sza23]. **Cosinusoids** [Wan93a]. **Cosmological** [Leo13]. **Count** [AF16, BS15a, MA20, SPA20, FM04, JT11, KL23, SM13b, ZJ06]. **Counting** [FHW94, RNI13]. **Counts** [MS08a, FKK12, JT03]. **Course** [Aue22]. **Covariance** [Had95, Hir06, Kro82, LH96, McE18, MPR91, Ott88, RS19, XL02, Yao20, ZC19a, DC01, Had04, HI15, Jen12, KL11, NHCLP08, RT17a, RS17, Tri11, WJM11]. **Covariance-Stationary** [Ott88]. **Covariances** [KT94a, Por87, Wal95, Kak99a, LR21]. **covariate** [KXS+12]. **covariates** [Fos13, KCW22, Wes13, ZKG22]. **cover** [Qui15]. **Covered** [LL95]. **Cox** [SB19]. **CRC** [Aue22, Kil18, Lat17, Lu18, McL17, Mcn15, Omb13, Pou16, Pou17, Qui15, Rao14, Zha13]. **Cressie** [Rao16b]. **Crisis** [WW17]. **Criteria** [AY96, De 01, Lüt85, TV83, HOS15, Maï12, PSSS09]. **Criterion**

[BC97, Bha86, De 98b, HH93a, HP92, HT93, ST04, Ioa11, TH12, WL98]. **Critical** [CL95b]. **Cross** [De 01, Elt94, GGSW20, HB90, Kav89, Lob97, RS19, Vel00, Wes19a, Ioa22, LR21, MS01, Sko01]. **Cross-Correlated** [Wes19a]. **cross-correlations** [MS01]. **Cross-Covariance** [RS19]. **cross-covariances** [LR21]. **Cross-Dependence** [GGSW20]. **Cross-Periodogram** [Lob97]. **Cross-Sectional** [Elt94]. **cross-spectrum** [Ioa22]. **Cross-Validation** [Kav89, De 01, Vel00, Sko01]. **Cross-Validatory** [HB90]. **Crossing** [GT19b, HK90, CWDL97, Mar12]. **Crossings** [FHW94, Ked87, Mar99]. **Cumulant** [FP16, Kim91]. **Cumulants** [DO04, SR88, SR91, SO05]. **cumulated** [LLMR08]. **cumulative** [BFK19]. **curve** [SPH18]. **curves** [HKVW22]. **CUSUM** [LTK07, Wie13]. **CUSUM-type** [Wie13]. **CVAR** [JN18]. **Cycle** [Oza82]. **Cycles** [GA01, HS98, Jan05a, Bou08, CCGA13, Hid07, LP10b, MTW04, PR10, Tri06]. **Cyclical** [Kun97, Ton82, AR00, Art02].

D [Fei20, JMP16, Mar95, ZM01]. **DAF** [Maz12]. **DAF-filters** [Maz12]. **Daily** [TCCG19]. **Damien** [Nea13]. **Data** [ASJLZ19, BCT15, Bha82, BHL94, Bra16, BN92, Cao19, CZ19, Cha19, CWD00, CP16b, CK22, Dah83, Dun81, Fas00, Fok10, FS94, GL21, GT19a, GM85, GH19b, Hoy20, IJ99, JvS95, JO06, Kim16, LPPS20, LT95, Lim87, Lüt82, Ma02, Mar07a, MA20, MW16, Mil19, MS00b, Nun20, Rao12a, SPA20, SS96b, Sin93, Tho19, Ton82, Wes19a, ASM21, AK10, BJR17, BWH19, CCGA13, CPR15, Cha15b, Che06, Cle01, Efr19, FL00, FM04, HH12, HVS15, KOD09, KL09, KC11, KH98a, KLN04b, KH04b, KS23a, Kle08, LLL22, Mar99, Rao13, RT17b, RWZ20, RGLA11, Roz01, SAZ13, SS98, Sko01, SM13b, TKOP20, Tew18, VN17, Wan21, ZJ06, Rao16b, Omb13]. **Data-Dependent** [BN92]. **Data-Driven** [ASJLZ19, KOD09]. **date** [Kur18, KS23b, Wri98]. **David** [Nea13, Nun20, Rao14]. **Davies** [Cra03]. **Davies-Harte** [Cra03]. **Davis** [Lat17]. **DEA** [CGN15]. **Decay** [McL98, Cha16b]. **decaying** [Deb11]. **declining** [TT97a]. **Decomposition** [CS84, CS87, OJ03, ZC19a, GB99]. **decompositions** [DP10]. **Deconvolution** [Li93, PS89, PT02, Com04, GJ23, LSSC16]. **decreasing** [May22]. **Default** [GH03]. **defining** [Hos01]. **Definitions** [AT99, KP15]. **Deflation** [BS15a]. **deformation** [Vij06, WWG09]. **Degree** [CAP94, Jan82]. **Delay** [DF80, HT88, Kur21, LT83]. **Dellaportas** [Nea13]. **demand** [RSVM15]. **Densities** [Abr87, BDH$^+$18, CD86, HH93c, PR88, Pöt90, ASK15, Jin18, Kom99, LL18]. **Density** [CMK05, CR90, FRP99, GM85, Kim91, KLN18, Kle08, KST95b, LQ20, Neu96, NP96, Rob87, Sak91b, Tom87, ZP20b, BP03, Dat97, Efr14, Efr19, Efr20, GPRV00, HV08, HK22, HT10, Kak06, KM99, Len16, LLS97, MS00b, MRT07, PP12, PP16a, SA07, WP14, ZKP22]. **density-dependent** [WP14]. **Dependence** [AD04, APH86, Ber07, BSG18, CT92, Cox91, Duf81, Ger18, GRS97, GJ01, GMR04, GGSW20, GSTW20, HW95a, HIP87, IL19, KLN18, LKB15, SBLS07,

VDO95, WS20, AVF98, AG16, BP12, BT13, BCFFT17, GAHT01, Ger21, GOP+12, HK14, Hid07, JT03, KP20, LRS21, LOS12, LG11, MORS21, MS00b, NKC15, Nie05, RT22, Sha11, SM13b, TT97a, VVD18, ZZL14, Zho12, Mcn15]. **dependences** [BPN12]. **dependencies** [SK09]. **Dependent** [BG20, BN92, CT01, CN86, DLLN15, GOV19, GH19b, HHP84, Hid97, LDN19, McL17, PC05, Pou88, Pri80, Pri96, SSW15, TP85, TT82, XX18, Yaj89, BDL08, Bet16, Bra11, Bra22, CPR15, DHT14, HVS15, KM03, KP15, KH98a, KW04, KXS+12, LLBM+11, Li14, Mar07b, MMM22, NSL07, Psa01, PV15, Rao08, RT02, RNI13, Sko01, Sta20, ST05, Tew18, WP14]. **deposition** [DF11]. **Depth** [KLM16]. **derivation** [ZM06]. **Description** [Hua90b, NSK+11]. **Design** [NHCLP08, WC10]. **Detect** [TZ19, Tay05]. **Detecting** [Hog18, HL11b, HPW17, LT92, ZG88, KYP20, TD11, WWW12]. **Detection** [AY88, BO05, BT06, IL19, Kab94, Ked87, Lay84, Mar99, SPM19, ADL18, AMS+17, AE06, BBC16, BFK19, DLRY08, HH12, Lou08, NLL12, Rao12b, RT02, SPH18]. **Determination** [CRT15, LX96, Pau84, Qui88, Sak93, Tia88, TP85, DH13, LLY14, PS03, PS06b]. **determine** [KP10, Sme15]. **Determining** [BB87, Cav14b, HG91, Jan82, KH94, KR13, KP93, LK21]. **Determinism** [Bat83]. **Deterministic** [BHL90, CRT15, CT20, DN95, HS98, SH90, BGT21, HLX10, Iac10, McC13, YLC12]. **Detrending** [Aok91, Cha15a, Wes13]. **Developments** [Kar16, CPR15, Cox94]. **Deviation** [ZZL20, WD10, Yab12]. **Deviations** [Dun81, Li12b, Sto19]. **device** [BPN12]. **Diagnosing** [TT99]. **Diagnostic** [APH86, HP92, Hok83, LL97, ML83, McL94, McL95, MV03, PT86, UD09]. **Diagnostics** [GCK99, Led90, DZQ10, Pro03]. **Diagonal** [KBB90, MW22]. **Dickey** [FA03, AN92, CHLT15, Ioa10, KLN04a, LKN05, OT98]. **Difference** [ANW93, AN94, AP95, DO04, HP92, LT83, Rei94, SR88, SR91, SO05, CK13, CF98, JN14, Tsa07, WH11]. **difference-based** [Tsa07]. **Difference-Delay** [LT83]. **Differenced** [PP88]. **Differences** [Hog18]. **Differencing** [CAP94, GJ80, Jan82, KPT19, KPT21, Lüt82, SL96a]. **Different** [Gue87, dBCCO22, GB99, RMSF10]. **Differential** [RMT90, Zha13, Cle01, HLM03, Sim08]. **Diffuse** [AK90a, Mar92a, SS96c, FKD10, KD03]. **Diffusion** [JO06, CW99, SHL22]. **Dimension** [FHW94, LK21, PS06b]. **Dimensional** [GT19a, GJ01, LHR82, XX18, BB14, CLY17, Cle01, GP02, KP21, LTT18, MMM22, PA23, RCLM+11]. **dimensions** [KM09]. **Dimitris** [Aue22]. **direct** [LNVK02]. **Directed** [BBK23]. **Direction** [BG20, ZT97]. **disaggregate** [GAP09]. **Disaggregation** [HV99, SW86a]. **discontinuous** [Arv14]. **discount** [Chu12]. **Discrete** [ACL01, Bro95, CT20, CT87a, Dic82, GS20, HW89, IMR18, JL83, JO06, Lat17, MMT05, ST85, Sto87, Tho19, Ton81, TC05b, VDO95, ASK15, Cle01, DR11, Huz07, JM04, Kei03, Maz12, NHCLP08, Sim08, SA07, TC13, Wal00, McC15]. **Discrete-Parameter** [HW89]. **Discrete-Time** [ACL01, Bro95, Dic82, IMR18, TC05b, Huz07, NHCLP08, SA07, Wal00]. **Discrete-Valued** [Lat17, Sto87]. **Discriminant** [DN99, Kra16, ZT94].

Discriminants [DNL81]. **Discriminating** [PR88, YD12]. **Discrimination** [Ala89, GQ17, Ger21]. **Dispersed** [SPA20]. **Dispersion** [SF05]. **displacement** [DZ17]. **Distance** [JLMB20, Pic90, Zho12]. **distances** [DKV11]. **Distinguished** [Ano94, Tay20, Tay21b, Tay22a, Tay23b]. **distortion** [KA08, KT10]. **distortions** [LS03a]. **distributed** [AR10, Kle08]. **Distribution** [Ali83, Ber01, Cho91, Dah85, Del96, Fas00, GLML16, GGSW20, KST95a, KS19, LC03, Log04, Mar92b, Mic20, Och83, SL96b, SRHZT83, Spa93a, Spa93b, TCCG19, Tua92, Vel94, ZGH80, BF10, BWH19, CH14, DZ17, EFT16, HL17, HK22, Jir16, KGY18, Nag03, Shi98, Wal00, WJM11, Yab12]. **Distributional** [LM94b, PS01]. **Distributions** [AT87a, AY96, AES06, CL06, Cha15a, Cha87, DG20, DdM13, Fin16, GMLS15, MT90, PT81a, Pet89, Ver87, KS18, LD04]. **disturbance** [Che06]. **Disturbances** [CT01, USMS83, Wri98]. **Disturbed** [Shi93]. **divergence** [CT06b]. **Divisible** [GMLS15]. **Do** [AT86]. **DOI** [KPT21]. **Domain** [Cha19, Cub95, Pra82, SR92, Tua86, Won97, BJR17, CR99, FP12, Has13, Jen12, Jin18, Kak13, KM03, Lev02, RDB14, RT17b, Tau23, Wan16, Yua00a]. **Domenico** [Leo13]. **dominant** [LZZ22]. **dominating** [BG00]. **Double** [CGN15, SHL22, CLL14, GL20, HL02, TZ22]. **Doubly** [MG93, Pou86, Tjø86]. **Douc** [Rao14]. **Douglas** [Bos16]. **Doukhan** [Pap22]. **Drift** [CHS17, Ste05]. **Driven** [ASJLZ19, Azz82, DH17, FR97, Gor18, DRS21, FRZ01, KOD09, MS00b, Sim08, WC14, WHY22]. **DSGE** [Ano21a, Pet19]. **Dual** [GOV19]. **Dual-Frequency** [GOV19]. **Duration** [GG08, AAD22, HL11b]. **Durations** [GJ02]. **Durbin** [Ali83, KT01]. **Durbin-Watson** [Ali83]. **during** [GOP+12]. **Dynamic** [AD84, Bra16, DF11, FM85, FS94, GJ23, Guo03, HN21, NBQ16, OJ03, Ott88, PW89, SBLS07, GBY17, KM09, LOS12, PS21, ZP20a, Cao19, Hal14]. **Dynamical** [BLL05, Sin93, GH11]. **Dynamics** [GS20, GJ06, IP08, KWPV12, San18, WLC12].

e-book [Bos16, Qui15]. **Early** [Ano05e]. **Ecology** [LT83]. **Econometric** [CZ19, Fra05]. **Econometrics** [Kok12, Mil06, Cha16a]. **Economic** [Hal12, Hal13, Hal14, Jan05a, MT94b, Wal87b, Pro23]. **EDA** [Bri12]. **Edgeworth** [Kak99b, Tan84]. **Edited** [Zha13, Cha16a, Lat17]. **Edition** [Bos16, Kil18, Lu18, Rao16b, Tur18, Wil16, Neš16, Bos09, Che09]. **Editor** [Cox94]. **Editorial** [Ano23a, CH11, LPR18, RW17, SO12, Tay13a, Tay13b, Tay18a, Tay18b, Tay18c, Tay19, Tay20, Tay21a, Tay21b, Tay22a, Tay22b, Tay23a, Tay23b]. **editors** [Ano22g, LT18, NH19]. **eds** [Bos16, Kil18, Nea13]. **Edward** [Pri94, Rob94]. **Effect** [Has01, Has13, HN93, Mar20, Fan05, Hos01, WCK12, YP06]. **Effects** [BiS17, CPR07, EV19, Kar01, Wes19b, CT10, GBY17, Sel10]. **efficacy** [HLM03]. **Efficiency** [CS87, EF06, Kab83, KT94a, Pra82, Sai83, ST88, Wal95, ZG85, Kak99a, LL12].

Efficient [BFZ02, Efr14, EMNR09, GLL06, GS21, HR88, Ish84, KOZ12, KA07, Lee16, LL06, MTJ14, NN21, PC05, Sch22, TS14, ZP20a, DVW08, HC00, KGY18, SH09, Wes13]. **EGARCH** [AA20, HL18, KS05]. **EGARCH-M** [HL18]. **EGB2** [CH14]. **Elasticity** [IP20]. **electrical** [CT10]. **Elements** [Whi85]. **Elimination** [Hos01]. **Elliott** [Kil18]. **elliptical** [LP10b]. **Elsevier** [Rao16a]. **EM-algorithm** [SBS23]. **embeddability** [TC13]. **Embeddable** [BB99]. **Embedding** [Bro95, BL19, CT87a, HW89, Huz07]. **Embrechts** [Neš16]. **emissions** [WCK12]. **Empirical** [AN92, BBC16, CR90, DH13, DLLN15, GLP10, JLMB20, LDN19, LH83, NSL07, TP82, Yau12, ZWZ11, ZPZ21, Bra05, CP17, CCY16, CH21, DdRSK21, Jir16, Kak13, LLOS08, Tew18, YL22]. **end** [GKD21, Kur18]. **endogeneity** [Sun14]. **Endogenous** [Kur17, Kil98]. **Energy** [LHR82]. **engineering** [Rao11, Ter11]. **Entropy** [Pol94, SSX18, BLL09, BI12, Bra05, Gir07]. **Envelope** [Mar20]. **Enveloping** [KXS+12]. **environment** [NLR16]. **environmental** [CH11, HWBD11, Rao12b]. **epochs** [RMSF10]. **Equality** [BG95, CF98, HR15, JW16, Jin18, LL18, LBV09, PPS20]. **Equation** [Gor18, IP08, LT83, BDM98, Cle01, WH11]. **Equations** [DO04, Qui82, SR88, SR91, SO05, TA88, BM03, CADF11, RY23, Sim08, TP03, Vol12, Zha13]. **Equations*** [HLM03]. **Equidispersed** [MA20]. **equivalence** [Ioa10]. **Ergodic** [sC88]. **ergodicité** [Mok87]. **Ergodicity** [ARS86, CG19, MG93, AF22, Kri09, LPS23, Lie05, Mok87, SFK10]. **Eric** [Rao14]. **Erratum** [Ano05c, Ano05d]. **Error** [AES06, BDM98, Bha93, Dit04, HH93a, IY03, Kab87, KH99, KS19, LR88, Li20, LP04, NP96, PS06a, Ray88, Sib01, UH95, AD23, BGT21, BM04, EFT16, EM02, FL04, HDB98, Kil11, KLN04b, QS00, SAZ13, YLC12]. **Error-correction** [BDM98]. **Errors** [AD84, ADD19, APH86, Cha95, CN86, DH98, FR83, HH05, HZF93, JWW99, KK20, LPS99, RT17c, Sin93, TZ02, Wei84, XX18, CL97, CP16a, Deo97, FB13, FLL13, FR07, Ing01, KH04a, KT16, Kat12, KS18, KP08, LL12, LB11, LPS23, LLZZ22, LL97, Lub99, Psa01, Sch98, SL04b, Sta20, TD11, ZXC22, ZB05]. **Errors-In-Variables** [AD84, ADD19]. **Escobar** [Tur18]. **Established** [DN95]. **Establishes** [Ano94]. **ESTAR** [HMS13]. **Estimability** [Sel10]. **Estimate** [AF91, BB87, HH93a, HB90, Kul85, PV98, SS90, Tua87, ZW94, BDL08, Bha97, Gao97, KM03, Sko01]. **Estimated** [AT86, CD86, FR83, PT05, SH88a, Wat85, DGP15, DP20, HOS15, Joh03, LC03, QS00]. **Estimates** [AH92, AV05, BL01, Bha83, BM81, CN86, DS91, Gor81, Hyn93, Kni87, MP90, ST97, TP85, Cle01, DG98, DH22, Duc05, FF13, FG04, HD99, MP10, MY02, TvV02, WP21]. **Estimating** [BG20, BM03, CMK05, CT86, CL95b, HH93c, IY03, JC17, KM21, LPPS20, LHR82, Lüt85, MP18, NP96, Pfe94, Qui89, SH90, TA88, mWK96, Yam11, ZC19b, BFZ02, DKV11, HLM03, Kom99, Sou07]. **Estimation** [AC93, AG95, AM05, Ano21a, AHS06, Bai94, BC01, BKS97, BM13, Bat88, BO05, BW00, BMY99, BT94, BG00, Ber07, Ber01, BHL09, Bha83, Bha89,

Bha93, BB14, BM91, BLL05, Bri80, Büh96, BN92, CJ82, Cha19, CR90, CAP94, CWD00, Che91, Chi91, CT87b, Com96, DZ18, Deg87, DM96, Dun81, DH17, FRR17, FM96, Fer90, FHW94, FRS11, GR81, GL21, GBY17, Ger18, GPH83, GM85, GRS97, Giu17, GLML16, Gra95, Gri91, HT88, HH93b, HR88, HLZ23, HD96, Hid92, Hid97, HS04, HLHT94, HZZGH83, HZF93, HKK15, HHI18, HA93, Hua96, HB94b, HR95, Huz81, HB05, IMR18, IP20, JLMB20, JO06, KE88, Kav89, Kav93, KT94b, KBB90, Kim91, KLN18, KST95a, KST95b, KP89, KP90, KH98b, LH83, Li93, Li20, Lii85, LM95, LW19].
Estimation [LOS12, MG00, Ma02, MK93, May22, McC13, MM93, MPR91, MMT98, MS07, Mil95, MB97, MW97, Mur85, Neu96, NQ80, OM17, PC05, PS89, Pet19, PW84, PR95, PS95, Pos05, Pöt90, Pou89, QN81, RG89, RA92, Rei94, Rob87, RT17c, SSX18, SM13a, Sch22, SAZ13, SR92, Sha08, She87, Shi93, SS95, SS96a, SL04b, Sib01, SF93, SF05, SHL22, TA88, Tua84a, Tua88, USMS83, UH95, VN17, Wah89, WSS04, Wes19b, Whi05, Wil17, YL22, YB06, YR95, ZM01, ZLSY20, ZG85, Zho92, ZW08, ZZL20, ZP20b, vS94, AG16, AB09, And08, AS21, BBC16, BDS12, BP03, BB12, BFK13, BMH08, BH08, CSD12, CPR07, CT06b, CL01, CLL14, DB03, DGH06, DC01, Dat97, DVW08, Efr14, Efr19, Efr20, EFT16, EK13, Fan05, FHK20, FL04, FNV08, GAHT01].
estimation [GLL06, GL20, GP02, HPY02, Hen01a, HL11a, HP14, HCT04, HI15, HB01, Hur01, Iac10, Iri02, JP99, KH04a, Kak06, KM09, KC11, KHS03, KL11, KL13, Kle08, KGY18, KP21, KR98, KW12, KOZ12, KA07, LM00, LL06, LLMR08, LLBM$^+$11, LT03, LRS21, LLG09, Lug06, MMM22, Mon98, MRT07, NM11, Nie05, Nie11, OJHO00, PP12, PD12, PK13, Per04, PY22, PF21, Rao11, RDB14, RZ10, RS17, RB13, SY11, SF98, SO97b, SCW19, ST05, Sun14, TS14, Tri11, TC05a, Vel99, Vel03, VY16, Wal03, Wan05, WC10, Whi02, WD10, YFL$^+$14, ZC12, ZZL14, ZW12, ZB05, ZT06, Zhu13].
Estimator [ANW93, Cam87, GT19b, Hir06, KK20, KJ85, LH96, MM91, MVS87, Nie15, Och83, Qui00, SK96, ST91, Wan93a, XL02, Zie99, Arv14, BM09, CF98, Erc11, HDB98, HS11, Ioa11, Ioa22, LR21, LPS23, MS00b, Sch98, SH12, TT97a].
Estimators [AT87a, AD99, AC18, BiS17, FRP99, Hal92, Hal95, Has93b, Kab83, Kak96, KS19, LDH19, PF95, Pet86, Pfe94, Pop90, RBY92, Rob83, Sai86, Tua92, Wri95, Zha92, BB07b, BM10, Bra11, Cha05a, HV08, Kak99b, KL10, KS18, KS23b, LL12, MTJ14, NHCLP08, Olm23, PP16a, Rao18, RT09, WHY22, XLT23, ZM06]. **etext** [Bos16]. **Euler** [Vij06]. **Evaluating** [Cli07, Smi08]. **Evaluation** [LB00, MT90, GB06]. **Event** [ATT03]. **events** [GKL11]. **Evidence** [AN92]. **Evolutionary** [Mél85, MdS89]. **ex** [MW22]. **Exact** [And93b, Fin85, Ma02, Mil95, MA93, NP96, Pem87, Shi88, Tho19, Tua87, vG99, GdSF13, Lug06, Mau02, Sim08, TP03, ZS17]. **Exactly** [VY16]. **Exactly/** [VY16]. **Examination** [LKN05]. **example** [Arv14]. **Examples** [Mél85, Rao14]. **Excel(R)** [Mil06]. **exchange** [LG11]. **exciting** [CS08]. **exhaustion** [TY10]. **Existence** [BLT92, sC88, Cli07, Lat98, Liu89a, Liu89b, Qui82, RRW83]. **Exogenous** [Bau05, ZKG22]. **Expansions** [Cha87, Och83, Tan84, Kak99b, LP04, Olm23].

Expectation [AC93]. **Expectation-Maximization** [AC93]. **Experiences** [MVS87]. **experiments** [BEvdW12, Bri12, DZ17]. **Explicit** [AF91]. **Exploring** [GOP+12]. **Explosion** [KLM16]. **Explosive** [AM18, AHL+18, HB05, Mar20, Rai96, AN08, HLZ23]. **Explosivity** [FFGM15]. **Exponent** [Cli07, HS04]. **Exponential** [AQL89, Che91, Fer90, LH96, Mil84, SF05, AE06, HB01, NM11, NS03, ZB05, Zhu13]. **exponentially** [LZ20]. **exponents** [LC03]. **Extended** [Arb08, PI22]. **Extending** [FP18, Hog19]. **Extension** [ACL01, LL05]. **Extensions** [BGT21, PF21, PSU08]. **Extracting** [EP17, MMNT20, RCLM+11]. **extraction** [BM04, MT15]. **Extrapolation** [LXT20]. **Extreme** [BT06, IC05, Mar12, MW22]. **Extreme-Value** [BT06]. **Extremes** [STA03, TT97b].

F [WCK12]. **Factor** [CLY17, GT19a, HN21, HA93, LTZ20, WCG98, ZC19a, BPT02, CS11, HKVW22, KM09, WNS22, ZS17]. **Factor-Augmented** [LTZ20]. **Factorization** [MP18]. **factorizing** [HT10]. **Factors** [EP94, DGP15]. **facts** [KS23a]. **Family** [AD04, Liu12, APS20, GdSF13]. **Fan** [Wan21]. **Fast** [KD00, KP89, Maz12, JN14, Rig92]. **Favouring** [PS06a]. **feasible** [Erc11]. **features** [Bra21, TD11]. **feedback** [Li12a]. **Félix** [Rao16a]. **Feng** [Ter14]. **Ferrous** [FFGM15]. **Festivals** [MP84]. **Fields** [Leo13, FPS21, Yua00a]. **Filling** [GS20]. **Filter** [BH91, Kit81, MB97, MP84, SS96c, Wat85, KOZ12, Nag03, SdJ22, WWG09]. **Filtering** [AK90a, AK90b, Azz82, GJ16, KT94b, KD03, Góm07, KD00, PT04]. **filters** [BM04, Maz12]. **Finance** [McC15, McC15]. **Financial** [AiL15, AHL+18, CK22, Hal14, Kim16, Rao10a, SBLS07, CCGA13, KS23a, Ter11]. **Finite** [CL95b, DJM86, GJ01, Har81, IP08, Sto85, VY90, LV00]. **Finiteness** [FT85, Fei20]. **First** [AOA87, Aue22, BM81, CG19, Hoy20, HHI18, Jas03, JJL12, KY09, KBB90, MM91, Mur85, Och83, SH88b, Tua92, GH03, Kak99b, Lug06, NS03, RSW08, ZB05]. **First-** [Hoy20]. **First-Order** [AOA87, CG19, HHI18, Jas03, KBB90, MM91, Och83, SH88b, Tua92, JJL12, KY09, GH03, Kak99b, Lug06, NS03, RSW08, ZB05]. **Fisher** [KM90, KM04, Wan93b]. **Fisz** [FNV08]. **Fit** [AY96, CG82, EF06, Pap05, Sai83, Sch16, Vel94, And97, AS00, CR99, DdM04, Fan05, GF15, Nis09, Pre98]. **fitted** [Ioa10, KLN04b]. **Fitting** [APH86, Bha89, Bha93, CN17, Fin84, GS21, Huz88, KS08b, Kit81, PT82, PPT93, BP11, EF14, MR18, ZPZ21]. **Fixed** [CPR18, EV19, HV08, HI19, LL95, Wes19a, HI15, ILT14, KT16]. **Fixed-** [HV08, Wes19a, HI15, ILT14, KT16]. **Flatness** [Dro07]. **Flexibility** [LM94b]. **Flexible** [MV03, PBSO23, SPA20, SBS19, Qia14]. **Flood** [BHL90]. **Florida** [Lat17]. **Flow** [Hoy20, GSO+17]. **flows** [EM08]. **Following** [FK04, FK99]. **Forecast** [PS06a, KLN04b, MP16, MO02]. **Forecasting** [AQL89, AMZ13, CJ82, Car85, GH11, GZF86, JA81, LWL93, MP84, NNC91, RA92, SS82, Ula93, Wil16, mWK96, ZC19a, CSD12, HW09, Jan10, Vij06, Bos16]. **Forecasts** [ADSS18, KF08, PS07, WS02, Hal12]. **foreign** [LG11].

Forgetting [LH96, BPT02]. **Form** [Hid92, FL04, Had04, Lug06]. **Forms** [Abr87]. **Formula** [BF97, Kan87, FZ09]. **Formulations** [DN95]. **forward** [LT03]. **Foundations** [Kar16, Wan21]. **Fourier** [Rig92, DR11, FL00, HK17, HC20, KT94b, PLNL22, Sto85, Sto87, Sto90, TAM11, VVD18, Wal00, Yaj89, YLC21]. **Fourier-PARMA** [TAM11]. **Fourth** [FP16, Kim91]. **Fourth-Order** [FP16, Kim91]. **FPE** [De 98b]. **Fractal** [FHW94, PV98]. **Fractional** [ANW93, AN94, Che93, Fin16, GA08, GJ80, GZW89, GZW94, HMV08, Hos05, HI19, JN18, KPT19, KPT21, KT01, Nie15, Rei94, VDO95, Vil01, Wri95, BB07a, BG00, Dit00, FB13, GA04, Hua12, HI15, HB01, ILT14, JN14, KM99, NM11, PC23, PT02, Sim08, ST05, Vel03, Vel07, Vol12, ZT06]. **Fractionally** [CAP94, Chu96, DH98, Dit04, Has93b, HR95, JN19, KH98b, PP88, CP16a, GMP15, Nie11, PR98, Pos08, SH09, Tro13, Tsa07]. **framework** [BDM98]. **Francis** [Nun20, Wan21, Yao20, Zha13]. **Free** [HH16]. **French** [Mok87]. **Frequencies** [MW16, ZM01, ZG88, dBCCO22, DH13, HD99]. **Frequency** [CZ19, Cha19, CWD00, Cub95, GOV19, GH19a, HH93b, Hua96, HB93, HB94a, Kak13, KT94b, Kim16, LLMR08, PD12, Pra82, Qui00, SR92, ST97, Tho19, Tua86, Won97, ASM21, BG00, BFK12, BFK13, CR99, CK22, FF13, FP12, GM15, Has13, Jen12, Jin18, KS23a, LL06, Lev02, LK98, LLL22, Mil10, MTW04, RDB14, RT17b, SAZ13, Tau23, Wan16, Whi02, YFL+14, Yua00a, Whi05]. **Frequency-Domain** [SR92, Jin18]. **Frey** [Neš16]. **full** [Kur11]. **Fuller** [FA03, KLN04a, AN92, CHLT15, Ioa10, LKN05, OT98]. **Fuller-Type** [AN92]. **Function** [AM80, BB95, Bat88, Bha83, Bha86, CS15, Cho91, Del96, HT99, Kan87, Kav93, Lii85, MG00, MA93, MW97, Peñ84, SS89, BM10, Cav14a, Che06, CGM08, DC01, DdRSK21, Fos13, HLZ23, KH98a, KGY18, LL06, LLBM+11, OJHO00, PLNL22, RT17a, TY10]. **Functional** [AHP17, CL01, CKR18, GHHK18, HKK15, KKJ18, LTZ20, PP97, RS19, RP20, ZP20b, BCD18, BP18, HR15, HKVW22, KR13, LRS21, PPS20, RS17, RWZ20, SK23, SY20, Wan08, ZHHH22]. **functionals** [FMS02, GLN15, LP04]. **Functions** [BW18, BN92, Eng84, Gri91, Huz88, JvS95, JLMB20, JC17, MR19, Pap94, EDD17, FKD10, GLL06, Jir16, WL11, ZSW22]. **Functions-Based** [JLMB20]. **Further** [BH03, IP20, Lay84]. **Future** [LX96, PM92, VY90, Li06].

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GL20, GS13, HM13, HK22, HH93c, Huz07, JP99, KT94a, Kak96, Kak99a, KMS15, Kom99, Kul85, LT17, LDN19, LLBM+11, LM88, LT92, Mar12, Nag03, Neu96, NS13, Pop90, Por87, PS95, Pou88, Rai96, SB19, SPM19, SA07, Spe10, SC97, ST91, TCCG19, Vel99, Vel03, Wal95, YB06]. **Gaussianity** [Hin82, TW02, Won97, Yua00a]. **GDP** [ZC19a]. **General** [ABT18b, And93b, CR90, DK17, FN97, Had95, HH93a, Hua90b, Liu89a, Pfe94, Pri80, Spa93a, Spa93b, BI12, CK13, FZ09, GV10, KP20, Ken12, LV00, WD10, ZL12a]. **General-Lag** [And93b]. **Generalised** [KPT19, KPT21]. **Generalized** [AH92, AHP17, Bol88, BR06, Cho91, Chu96, FK04, GZW89, GZW94, HL11a, HN21, JR22, KHS03, KP90, Len16, MN95, NKC15, Pap94, PS95, RBY92, TH12, TV83, ZLP19, ZXC22, Bra11, Bro07, DLPP14, FK99, HL17, Kak13, LL12, YL22]. **generalized-risk-in-mean** [YL22]. **Generate** [Gra88, KT01, KF08]. **Generated** [HW95a, JL83, KLN04b]. **Generating** [Bar87, SS89]. **Generation** [BI09, She88]. **Genetic** [Gae00, BP11, CGM08, UT12]. **Geometric** [BS15a, LPS23, MG93, Lie05, Mok87, RNI13, SFK10]. **géométrique** [Mok87]. **Geometry** [RMT90, vG99]. **George** [Wil16]. **Gerald** [Tur18]. **Geweke** [HDB98, NH19]. **Ghosh** [Ter14]. **Gibbs** [MT94a, PS99]. **Giles** [Cao19]. **Gilles** [McC15]. **Gini** [CS15]. **Giovanni** [Leo13]. **Given** [And87, BI09, Pöt90, SS89, ASK15]. **GJR** [XZ22]. **Global** [NNC91, EP17, VN17]. **GLS** [Cha15a]. **GO** [ZW12]. **GO-GARCH** [ZW12]. **Goodness** [AY96, And97, CG82, DdM04, EF06, Nis09, Pre98, Sch16, Vel94, AS00, CR99, Fan05, GF15]. **Goodness-Of-Fit** [AY96, EF06, Vel94, Sch16, And97, DdM04, Nis09, Pre98, AS00, CR99, Fan05, GF15]. **GQARCH** [YSX+22]. **GQL** [MS08a]. **Granger** [ADD19, GH19a, Lay84, Tau23, YK06]. **Granville** [McL17]. **Graphical** [CV06, EDD17, HG91, BPN12]. **graphs** [BBK23, WL11, WR08]. **Gray** [Kil18]. **GRCAR** [LPS23]. **Gregory** [Wil16]. **Greta** [Wil16]. **Group** [DF80, Kra16, Nun20, Wan21, Yao20, Zha13]. **grouping** [WWW12]. **Groups** [Ala89]. **Guest** [LT18, NH19]. **Guide** [Tur18]. **Gwilym** [Wil16].

H [Lat17, Nun20]. **Hahn** [Tur18]. **Hall** [Lat17, Rao14]. **Hall/CRC** [Lat17]. **Handbook** [Hal12, Lat17, Rao10a]. **Hannan** [Ano94, Pri94, Rob94]. **hard** [Qui15]. **Hardback** [Lu18, Mcn15, Neš16, Nun20, Kar16, Yao20]. **Hardcover** [Bos16]. **harmonic** [Iri02, ME98, Wal03]. **Harmonically** [HH20]. **Harmonizability** [Joy87]. **harmonizable** [WS11]. **Harry** [Mcn15]. **Harte** [Cra03]. **Harvey** [Hal14, HM03]. **Having** [SS95, SS96a, Bar00, KS18]. **Hawkes** [EDD17]. **Haywood** [McL17]. **hazard** [GG08]. **Heavy** [GRT17, GZ15, Hal14, JMP16, YL20, BM13, GL20, HPY02, JMP12, KW04, Kri22, LPS23, MJ12]. **heavy-tail** [BM13]. **Heavy-Tailed** [GRT17, JMP16, YL20, GZ15, GL20, JMP12, KW04, Kri22, LPS23, MJ12]. **HEGY** [dBC07]. **Heidelberg** [McC15]. **hemispheric** [EP17]. **Henry** [Kil18]. **Heterogeneity** [CK22, EV19]. **Heterogeneous** [BCCR19, Jas03, Wes19b]. **Heteroscedastic**

[GKY18, KH01, Wei86, CS11, EM08]. **Heteroscedasticity** [TT99, Hen01a, Lug06, RWZ20]. **Heteroskedastic** [Bol88, MMNT20, KYP20]. **Heteroskedasticity** [AM18, AHP17, BH92, HMW19, LM94a, PX06, FRZ01, HK14, HL11a, Hon97, PY22, Wes13]. **Heteroskedasticity-Robust** [HMW19]. **Hidden** [CWD00, FR97, ZM01, ZC19b, ZG88, BF10, FRZ01, Spe10, WWW12, Lu18]. **hierarchical** [DC01]. **Hiernaux** [Pou17]. **High** [BFK12, BFK13, GT19a, Hua96, Kim16, PA23, Wah89, XX18, Yu07, ASM21, CLY17, CK22, FF13, KS23a, KP21, LTT18, LLL22, MMM22, MTW04, YFL+14]. **High-Dimensional** [GT19a, XX18, PA23, CLY17, KP21, LTT18, MMM22]. **High-Frequency** [Kim16, BFK12, BFK13, CK22, FF13, KS23a, YFL+14]. **High-Order** [Wah89, MTW04]. **Higher** [AC96, DO04, Huz81, Ked87, SR88, SR91, SO05, ST91, XLT23, ZP20b, BFZ02, BMH08, Tri06]. **higher-lag** [BFZ02]. **Higher-Order** [DO04, Ked87, SR88, SR91, ST91, ZP20b, XLT23, BMH08]. **Highly** [MG00, PC23]. **Hilbert** [BSS17]. **Hill** [KK20]. **history** [Bri12]. **HIV** [WLC12]. **Hoboken** [Bos16, Wil16]. **Hodrick** [SdJ22]. **Hodrick-Prescott** [SdJ22]. **Holan** [Lat17]. **homoscedasticity** [CP17]. **Honor** [RW17]. **Honour** [ACN23, NH19, LT18]. **Hooker** [Cao19]. **Hopf** [RY23]. **hormonal** [KWPV12]. **Housing** [WW17]. **Hsin** [Qui15]. **Hudak** [HDB98, NH19]. **Hui** [Wan21]. **hybrid** [LLT14]. **Hyper** [LP10b]. **Hyper-spherical** [LP10b]. **Hyperbolic** [McL98, Cha16b]. **hyperbolically** [Deb11]. **Hypotheses** [ST03, AR06, CL01, DKV11]. **Hypothesis** [BK03, Bre94, Eva80, Hal92, Kas82, Kim15, Kap05, KA08, LLZZ22, Sen07, Xia01].

Iain [Lu18]. **Ice** [NNC91, ZC19b]. **identically** [AR10, Kle08]. **Identifiability** [AD84, BD92, FB21, DRS21]. **Identification** [BB07a, Bou08, DB98, DN95, Gae00, Hal94a, Hot89, KP95, Kum86, Li84, MW97, NP90, PS92, PW84, Tig85, TP82, Wal87a, CPR07, CGP22, CGM08, GJ23, HMS13, LLRR+21, MS23, UT12]. **Identify** [GL94]. **Identifying** [CW82, Tsa89, Tua84b, GKL11]. **idiosyncratic** [ZS17]. **ignored** [DH22]. **II** [QN81]. **illustrations** [MT15]. **Impact** [ZT06, HLT10, SPH18]. **Implementation** [Ish84]. **Implementing** [MW16]. **Implicit** [MFM05]. **improper** [WS11]. **Improved** [Bra11, BDD95, GV10, KS08a, MM12, MP16, RSW08, Vid04, HW09, MTW04, Vid09, WE07]. **Improvement** [CG07, De 98b, Kat08, LM04]. **Improving** [CS87]. **Impulse** [BW18, MR19, Wil17]. **Inadequacy** [HP92]. **INARCH** [EF14]. **incidental** [KT16]. **Income** [Lüt82]. **Incomplete** [Ma02, NP90]. **increments** [Bar00]. **Independence** [BR06, BD92, Del96, KL98, GS13, LT17, MGRM10, MW22, SP12, WR08]. **Independent** [AC96, Bar87, LLRR+21, MMNT20, RT17c, She88, AR10, BC12, GJ23]. **Indeterministic** [HS98]. **Index** [Ano97b, Ano98b, Ano00b, Ano01d, Ano03, BC97, FHW94, PV98, XHN17,

Ano99c, Ano02, Ano04, Ano05b, Ano06a, Ano07, BDS12]. **indicators** [BH10]. **Indirect** [DdRSK21, Arv14, FHK20]. **Individual** [Aok91, GBY17, Sme15]. **infection** [WLC12]. **Inference** [AT87b, ABT18b, AC18, BL19, CT96, CP16a, CL95a, DHJ12, DGPHS19, FK04, FP16, GKY18, GH19b, HR02, HKVW22, HI19, JMP16, JFML13, Jen04, JC17, Kab93, Kim16, LZ20, LPZ15, MFM05, PX06, PRW04, RS19, Vil01, Wes19b, YL20, ZBD06, Zho13, ZZL20, AR00, BKM21, CLY17, CK13, CF14, DdRSK21, DGP15, FHK20, GB98, HOS15, HW99, JMP12, KA07, LZ18, Lug06, May22, MJ12, PRR04, QR98, RSW08, SB19, Ter11, Tsa07, VN17, Wan09, YD12, ZWZ11]. **Inferences** [MS08a, PZC14]. **Infinite** [BR06, Kni87, KT94c, KT01, Nas93, Pöt90, Bha97, BB14, CZ12, Hil13, KS18, KP08, LV00, LM08, MR12, ZL12a]. **Infinite-Order** [BR06]. **Infinitely** [GMLS15]. **infinity** [NN21]. **inflated** [JJL12]. **Inflation** [BS15a, MT15]. **Influence** [Bon05, DZQ10, JWW99, Zha04]. **Info** [Ano16a, Ano16b, Ano16c, Ano16d, Ano16e, Ano16f]. **Information** [Ano17a, Ano17b, Ano17c, Ano17d, Ano17e, Ano17f, Ano18a, Ano18b, Ano18c, Ano18d, Ano18e, Ano18f, Ano19a, Ano19b, Ano19c, Ano19d, Ano19e, Ano19f, Ano20a, Ano20b, Ano20c, Ano20d, Ano20e, Ano20f, Ano21b, Ano21c, Ano21d, Ano21e, Ano21f, Ano22a, Ano22b, Ano22c, Ano22d, Ano22e, Ano22f, Ano23b, Ano23c, Ano23d, Ano23e, Bra16, DNL81, GL94, HT93, KM90, LX96, LW19, Pon06, Wan93b, Ano16a, Ano16b, Ano16c, Ano16d, Ano16e, Ano16f, Ano16g, Ano16h, Cha16b, GB06, GG07, HOS15, Ioa11, KM04, Li06, Maï12, NHCLP08, PS00, PSSS09, TH12, WL98]. **INGARCH** [FF10, PBSO23, SBS19]. **Inhomogeneous** [GL21]. **Initial** [AK90a, HL06, Mar92a, SS96c, Swi90, DCCL03, FKD10, HLT10, Sel10]. **Initialization** [SS96c]. **Initializing** [BH91]. **INLA** [Rao17]. **Innovation** [FP16, JO06, LWL93, KGY18, Sen07]. **Innovations** [AB86, BD92, GRT17, LM88, Mar00, MB97, BM13, BH08, DdM04, JJL12, Kri22, MMM22, NS13, NS03, QR98, ST05, TP03, TWVB00]. **Input** [OM17]. **Inputs** [Bau05, Li93, Tig85]. **Insensitive** [vS94]. **instabilities** [MP16]. **Instability** [Lee16]. **Instantaneous** [Lay84, BS02]. **Instrumental** [Hal92, Hal95]. **Integer** [ABT18b, AOA87, DK17, FLO06, GMLS15, Gor18, HA21, JGY91, Mic20, NR07, Sch16, BMH08, EMNR09, JJL12, KY09, KT11, KL09, Lat98, MTJ14, NLR16, ZBD06, Zhu11]. **Integer-Valued** [ABT18b, AOA87, DK17, FLO06, GMLS15, Gor18, JGY91, NR07, Sch16, HA21, BMH08, EMNR09, KY09, KT11, KL09, Lat98, NLR16, ZBD06, Zhu11]. **integrals** [San17]. **Integrated** [dBCRT19, Cha15a, CAP94, Che09, Chu96, Cor95, DH98, GH19a, GH91, Has93b, HN93, HR95, KH98b, LX01, BDL08, dBCO12, dBCCO22, Cha15b, CP16a, GMP15, JPP15, KP10, Nie11, PR98, Pos08, SH09, SL04b, ST05, Swe03, Tro13, Tsa07, Wan16]. **Integration** [BL13, CRT15, Che93, AT99, CT06a, GA04, GA08, HLX10, ILT14, Kil11, Sme15]. **integro** [WH11]. **integro-difference** [WH11]. **Intensity** [GL19]. **Inter** [GJ02]. **Inter-Trade** [GJ02]. **Interaction** [Ter85]. **Interactions** [ASJLZ19, HL18]. **Interactive** [EV19, Wes19b]. **Intercepts** [Lim92].

intercorrelated [HCT04]. **intermittency** [GAHT01]. **Interpolation** [Fra84, Kas82, LXT20, Mar07a, Pou89, Tan81]. **Interpolators** [BB95]. **Interquartile** [Yua00b]. **Interval** [ADSS18, HHI18, HP14, KGY18]. **Intervals** [BM81, BDD95, CGN15, HR93, Kab99, KH01, SLL+20, Tur18, ZC19a, AMZ13, GLP10, HK08, KH04a, Kak99b, KCW22, MO02, NSL07, RR09, Vid04, Vid09]. **Interventions** [FF10]. **Introduction** [GJ80, KOC15, Lu18, NH19, Rao16a, LT18, Bos16, Tur11]. **Introductory** [Mil06, Bos10]. **Invariance** [Hos05, AS00, Gir07, PF21]. **invariant** [ZT18]. **Inverse** [AB99, BB95, Bat83, Bat88, Bha83, EF06, Had95, Kan87, RG89, Had04, MR18]. **Invertibility** [BH94, NR93, Pic82]. **Invertible** [Bar87, CT96, BL21, Pos08, RB13]. **investigate** [BPN12]. **Investigation** [BM89, Che93, HH81]. **Irregular** [KS08b, Mil19]. **Irregularly** [MVS87, SS96b]. **Irreversibility** [Cox91]. **ISBN** [Aue22, Bos16, Cha16a, Hal14, Kar16, Kil18, Lat17, Leo13, Lu18, McC15, McL17, Mcn15, Nea13, Neš16, Nun20, Omb13, Pou16, Pou17, Qui15, Rao14, Rao16a, Rao16b, Rao17, Ter14, Tur18, Wan21, Wil16, Yao20, Zha13]. **ISBN-13** [Pou16]. **Isotropic** [LHR82]. **ISSN** [Cao19]. **Issue** [ACN23, Ano16a, Ano16b, Ano16c, Ano16d, Ano16e, Ano16f, Ano16g, Ano16h, Ano17a, Ano17b, Ano17c, Ano17d, Ano17e, Ano17f, Ano18a, Ano18b, Ano18c, Ano18d, Ano18e, Ano18f, Ano19a, Ano19b, Ano19c, Ano19d, Ano19e, Ano19f, Ano20a, Ano20b, Ano20c, Ano20d, Ano20e, Ano20f, Ano21b, Ano21c, Ano21d, Ano21e, Ano21f, Ano22a, Ano22b, Ano22c, Ano22d, Ano22e, Ano22f, Ano23b, Ano23c, Ano23d, Ano23e, NH19, RW17, BDP21, CH11, LT18, SO12, KOC15]. **Issues** [HN80, PS99]. **Itô** [Kim16, YSX+22]. **Iterative** [Gri91, KT94b, MW97, CGM08]. **IV** [DHT14]. **IV-based** [DHT14].

J [ACN23, Ano21a, Fei20, Neš16, Rob94, Tur18]. **James** [Cao19, Pri94]. **Jan** [Cha16a, Ter14]. **January** [Tay18b]. **Jenkins** [Wil16]. **Jennings** [Bos16]. **Jerez** [Pou17]. **Jersey** [Wil16]. **Jianqing** [Wan21]. **Joe** [Mcn15]. **Johansen** [PLNL22]. **Johansen-type** [PLNL22]. **John** [Bos16, KOC15, McL17, Rao16b, Rao17, Tur18, Wil16, RSVM15, Sav15]. **Joint** [BW18, Hal92, PY22, PS06b, Sen07, ST04, WW15, GA04, VW15]. **Jointly** [LK21]. **Jose** [Pou17]. **Journal** [KPT21, Ano97b, Ano99c, Ano02, Ano03, Ano04, Ano05b, Ano06a, Ano07, Ano20g, LT18, NH19, Tay20, Tay21b, Tay22a, Tay23b]. **JTSA** [KOC15, BDP21]. **jtsa.12460** [KPT21]. **Julio** [Rao16a]. **Jump** [LW19, Mar92b, SHL22, VADG04]. **Jump-diffusion** [SHL22]. **jumps** [LLL22, SCW19, YFL+14]. **just** [KP08, ZL12a].

Kalman [BH91, MP84, SS96c, WWG09, Wat85]. **Katerina** [Ano21a]. **Kay** [Qui00]. **Kernel** [BB87, Com04, FRP99, HV92, KC96, KH04b, SSX18, BFK13, PS21, Sko01]. **Kessler** [Zha13]. **known** [GA04]. **Kolmogorov** [Góm07]. **Koopman**

[Cha16a]. **KPSS** [Has01, KT10, MW16]. **kriging** [RT17a]. **Kronecker** [Liu92]. **Kulahci** [Bos16]. **Kulik** [Ter14]. **Kullback** [MR18].

L [Bos16, Dat97, Fei20, Kil18, Lu18]. **Lad** [YL20]. **Lad-Based** [YL20]. **Lag** [ASJLZ19, And93b, Büh96, CAP94, DF80, GP02, TY00, Vil01, BI12, BFZ02, Kil98, LK21]. **Lag-Window** [Büh96]. **Lagged** [HKK15, Mar07b, RS19, RP20]. **Lagrange** [AN94, Lju88, OT98, Tua86, Tua87, ZS17]. **Lags** [GL94]. **Langrock** [Lu18]. **Laplace** [DGJ06]. **Large** [BL01, Cha95, Cha05a, FG04, KP93, Zaf08, BBK23, GBY17, GP02, KM09, WJM11, WP21, Yao20]. **Large-scale** [Zaf08]. **laser** [LL06]. **Lasso** [AC18, SM13a, XX18]. **law** [SH12]. **laws** [TvV02]. **leaf** [VPWD11]. **Learning** [AiL15, GOP+12, May22]. **Least** [AT87a, Bai94, BB12, Bri80, FRS11, Gra95, Hil13, Hua90a, HB05, KP90, KS19, LM00, LH96, LDH19, MW97, Pem87, Pet86, PS95, RBY92, Sto19, TP85, WD10, ZZL20, FG04, HOS15, HL11a, Ing01, Ioa11, KHS03, KF08, LL12, Li12b, TvV02, Wal03]. **Least-Squares** [Hua90a, HB05, KP90, LM00, Ioa11]. **Leave** [Pro03]. **Leave-** [Pro03]. **Lecture** [Leo13]. **Leibler** [MR18]. **Length** [Hua90b, Vil01, DG98, GP02, KP13, ZKG22]. **lengths** [DL15, Jin18, LL18]. **Level** [CHS17, FHW94, SH90, TSL08, ILT14, LLS02, LZZ22, Mar12, McC13, Tri11]. **level-crossing** [Mar12]. **Levinson** [Hua90a, KT01]. **Levinson-Type** [Hua90a]. **Lévy** [Fin16, EK13, WHY22]. **Lévy-driven** [WHY22]. **Li** [Qui15, Wan21]. **Library** [Rao16b]. **light** [EM08]. **light-tailed** [EM08]. **Likelihood** [ABT18b, AM80, Aud05, Bau05, Bro07, Deg87, FM96, FK04, FKD10, Huz88, IP20, JWW99, JC17, LM04, LDN19, Li20, LB00, Ma02, MS07, MM91, Mil95, MA93, NS03, RBY92, SK96, Shi93, ST99, Tua87, Ver87, YB06, YD12, ZL12b, AB09, AS21, BBC16, BMH08, CG07, Cav14a, Che06, CD09, CD12, CLL14, CCY16, CH21, CF14, Cle01, DB03, GdSF13, GLP10, GL20, HLM03, Kak13, Kur11, LD04, Mau02, NSL07, OJHO00, PS21, PK13, Per04, PF21, PW05, RSW08, SF98, SBS23, TP03, TC05a, Yau12, ZWZ11, ZC12, ZB05, ZPZ21, Zhu13, RA92]. **Likelihood-based** [Bro07, Kur11]. **Limit** [BT94, Cha91, Chu12, GP06, Kee97, Leo13, Mor83, Oza82, Sto85, Yaj89, ZL12a, Arv14, AA20, BT13, BDL08, BP18, FPS21, KL10, LP14, RB13, Sta20]. **Limited** [Gor81]. **Limiting** [Cha15a, LD04, Mic20, Tia88, Yab12, GPRV00, Shi98, WJM11]. **Limits** [Hog19, KS08a, GV10]. **Lindner** [Zha13]. **Line** [CJ82, HH93b, DA14]. **linéaire** [Mok87]. **Linear** [And87, ADD19, Bai94, BB95, Bat83, BSS17, CR90, Chi91, DN99, DH98, Fin85, FK04, FP16, FS94, Gor81, HHP84, HIP87, Has00, Has01, Hög86, JvS95, KOV94, KP89, KS19, LM94a, LLG09, LXT20, LM94b, MB97, MT90, NR93, OJ03, PS89, PT81a, PW89, Pri80, Rao05, SS89, SSX18, Sib01, ST85, TA88, Tho19, Tig85, TV83, Tsa88, TW89, USMS83, XX18, ZG85, BDS12,

BF97, Bha97, BB14, BB07b, BM03, BM09, DGK14, Dat97, FK99, FPS21, FM98, GH11, HLT10, HP23, HMV08, HPW17, Jen12, KPRN03, KLN04b, KR98, Kri22, LL12, LLY14, Mar12, MJ12, MP10, MZW09, Mok87, MWM97, NHCLP08, RT09, Sel10, Sim08, Sun14, kTR98, TZ22, VN17, ZM06]. **Linearity** [Cox91, Hin82, Kil16, O'B87, PP97, RG80, Sak91a, TLG93, Won97, Yua00b, TM98, Yua00a]. **Lines** [HQ89]. **Link** [HK90, EDD17]. **Ljung** [Wil16]. **LLC** [Nun20, Yao20]. **LM** [Kil16, NR11]. **LM-type** [NR11, Kil16]. **LME** [FFGM15]. **load** [CT10]. **Local** [Aud05, BSG18, Bra16, CL06, DVW08, Iac10, KT16, Kur11, LT17, LRS21, LLG09, Mas96, Nie11, PP99, SP08, SH90, Vel00, Zha04, BCFFT17, BP18, DK13, FPS21, Tri11]. **Locally** [Büh96, CN17, HC20, JLMB20, PP16b, ST03, SP08, Tay03, WS11, DG98, GS13, HK17, Kle08, MKN22, Tam09]. **Location** [Ger18, Li20, MM93, HS04, Rao08]. **location-dependent** [Rao08]. **Log** [Jan82, SP02, AO09, Ioa10, MRT07, PC23]. **log-periodogram** [AO09]. **log-regression** [MRT07]. **log-stable** [PC23]. **logit** [BWH19, WC14]. **logit-beta** [BWH19]. **Lognormal** [SF11]. **Logspline** [KST95a, KST95b]. **Lomb** [LLMR08]. **Lomb-Scargle** [LLMR08]. **London** [Leo13, Nun20, Ter14, Yao20, Zha13]. **Long** [AVF98, AV05, AM07, BCCR19, BT94, Ber07, BK19, Com96, Cox91, Fin16, GPH83, GRS97, GJ80, GSS17, GH19b, Has94, Hen01b, HH05, HB93, HB94a, HB94b, IL19, JMP16, Jen04, KPT19, KPT21, KPS04, KCW22, KE88, KLN18, KS19, LDN19, LKB15, LPPS20, LDH19, Lob97, Lub99, MORS21, Mar00, PC05, Ray93, ST88, Sib01, TZ19, VDO95, WCG98, YK06, AG16, AR00, Art02, BP12, BT13, BDS12, BC02, Bet16, Bou08, Bro07, CCGA13, CL97, Cra03, Deo97, DHJ12, Erc11, GAHT01, Ger21, Hen01a, HS04, HDB98, HD99, HC00, HB01, Hur01, JMP12, KP15, KP20, KP13, KS18, KW12, LV00, LLBM$^+$11, LRS21, LG11, McC13, MJ12, MS00b, MRT07, NM11, Nie05, NSL07, RT02, RMSF10, RS17, Sha11, SK09, Sou07, ST05, Tau23, TT97a, Tew18]. **long** [TC05a, WC10, Wri98, Yam11, Yau12, YD12, Ter14]. **Long-Memory** [BT94, BK19, GJ80, HB93, HB94a, HB94b, JMP16, Jen04, KPS04, KE88, LDH19, Lub99, Mar00, Ray93, ST88, HH05, Sib01, WCG98, BDS12, BC02, Bou08, Bro07, Hen01a, HDB98, HD99, HC00, HB01, JMP12, KP13, LV00, McC13, MJ12, MRT07, NM11, RMSF10, TC05a, Wri98, Yau12, YD12, Ter14]. **Long-Range** [Ber07, Cox91, GRS97, KLN18, LKB15, Ray93, VDO95, AVF98, AG16, BP12, BT13, Bet16, GAHT01, Ger21, KP15, KP20, LLBM$^+$11, LRS21, Nie05, NSL07, RT02, Sha11, SK09, ST05, TT97a, Tew18]. **Long-Range-Dependent** [PC05]. **Long-Run** [YK06, CCGA13, RS17, Tau23]. **Long-term** [KCW22]. **Longitudinal** [Fok10, IJ99]. **Look** [Lüt82]. **Loop** [Che95]. **Louis** [Tur18]. **Low** [And93b, Azz81, Hua96, HB93, HB94a, FM04, MTW04]. **Low-Frequency** [HB93, HB94a, MTW04]. **Low-Lag** [And93b]. **Lower** [Kab87, Wan05]. **LSE** [Tan87]. **lstr** [DE07]. **Ltd** [Rao16a]. **Lund** [Lat17]. **Lyapounov** [Cli07]. **Lyapunov** [LC03]. **Lydia** [Bha82]. **Lying** [FM96]. **Lynx** [Lim87].

M [AH92, Pou16, Wil16, HPW17, Kap05, Kee97, HL18, MO02]. **MA** [RTW14, Arv14, MP18, Wan08, Yab12]. **MA-Sieve** [MP18]. **Macdonald** [Lu18]. **machina}** [MW22]. **Macroeconomic** [GA01]. **Magnitude** [Wri95]. **mail** [RSVM15]. **Management** [Neš16]. **Mandelbrot** [Fin16]. **Mann** [Mau11]. **Mann-Whitney** [Mau11]. **many** [KCW22]. **Map** [HW95a]. **maps** [RCLM$^+$11]. **Marco** [McL17]. **Marginal** [DG20, DH17, LQ20, Log04, Cha16b, GdSF13]. **Marginals** [SH88b]. **Marinucci** [Leo13]. **Market** [Pra82, WW17]. **Markov** [Fei20, Lu18, AF22, BF10, BBKL17, BS15b, Bra21, Cav14a, Cav14b, FT85, FRR17, FR97, FRZ01, HLHT94, KR98, LK21, Liu12, MT94b, PS03, PS06b, Smi08, Spe10, Ton81, VADG04, ZKG22, ZS01, ZJ06]. **Markov-Switching** [Liu12, Smi08, Cav14a, LK21, PS03]. **Markovian** [BCT15]. **Marta** [Rao17]. **Martínez** [Rao16a]. **Martingale** [HP92]. **massive** [KC11]. **matching** [KH04b]. **Mathematical** [Ano94, Leo13]. **Mathieu** [Zha13]. **MATLAB** [Rao11]. **Matrices** [Deg87, McE18, MIN$^+$16, BB14, KM21, MP10, SA07, WJM11, WP21, Yao20]. **Matrix** [CMK05, Had95, KM90, MP18, Sak91b, GB06, GG07, Had04, HT10, KL11, KM04, Len16]. **Matteo** [Pou16]. **Maurice** [RTW14, RW17]. **max** [KOZ12]. **max-stable** [KOZ12]. **Maxima** [Kri22]. **Maximization** [AC93]. **Maximum** [Bau05, BLL09, BI12, BMH08, Cle01, DB03, Deg87, FM96, IP20, Li20, Ma02, MS07, MM91, Mil95, Per04, Pol94, RBY92, SK96, Shi93, TC05a, Tua87, YB06, ZC12, ZB05, AB09, AS21, CLL14, GL20, HLM03, LD04, PS21, PF21, SF98, ZB02, Zhu13]. **Maxwell** [MA20]. **McAleer** [Tay22b]. **McElroy** [Aue22]. **MCMC** [NR07]. **McNeil** [Neš16]. **Mean** [AD04, BG20, IP08, IY03, JMP16, Kab87, Kak96, Kar01, Ray88, RGLA11, ST88, SS01, AF22, BP12, BM04, Bla14, DH22, DZ17, Ger21, HDB98, Ing01, JMP12, KH98a, KLN04b, KW04, NSL07, QS00, Sha11, VW15, VY16, YHN99, YL22, YLC12, CK15]. **Mean-Square** [Kab87]. **Mean-Squared** [IY03, Ing01, KLN04b]. **Means** [Dun81, Wes19a, Bet16, CGM08, HR15, TT97a]. **Measure** [Bat83, Bha93, Pic90, Wan16]. **Measured** [GJ06]. **Measurement** [KK20, KS19, Sin93, WTSL17]. **Measurements** [AF91, GSO$^+$17]. **Measures** [GGSW20, GSTW20, BCFFT17, GMP15, Hos01, RCLM$^+$11, VVD18, Wyl08]. **Measuring** [PS07, Zho12, Jan05a]. **mechanism** [BDM98]. **Medal** [Ano94]. **Median** [Lug06, Zie99]. **Median-Unbiased** [Zie99, Lug06]. **Meeker** [Tur18]. **Memorial** [KOC15, BDP21]. **Memory** [AV05, AM07, BCCR19, BT94, BK19, Com96, CK15, Fin16, GPH83, GRS97, GJ80, GSS17, GH19b, Has94, Hen01b, HB93, HB94a, HB94b, HR95, JMP16, Jen04, KPT19, KPT21, KPS04, KE88, KS19, LPPS20, LDH19, Lob97, Lub99, Mar00, RW17, Ray93, ST88, TZ19, AR00, Art02, BDS12, BC02, Bou08, Bro07, CL97, CCY16, Cra03, DGH06, Deo97, Erc11, Hen01a, HS04, HH05, HDB98, HD99, HC00, HB01, Hur01, Iac10, JMP12, KP13, KS18, KW12, LV00, LLL13, McC13, MJ12, MRT07, NM11, RMSF10, RT09, Sib01, Sou07, TC05a, WC10, WCG98, Wri98, Yam11, Yau12, YD12, Ter14]. **messy** [Mil10]. **Metals** [FFGM15]. **Method**

[Aok91, Bar87, Bau05, HH93c, Hok83, JO06, OM17, Pfe94, XY89, Bra11, HT10, Kak13, KM09, Kom99, MTJ14, MR18, PW05, RCLM+11, ZW12, Jan05b]. **Methodological** [SW86a]. **Methodology** [MS92, WH19, YL91, AV08, GAP09]. **Methods** [Bau05, Bra16, Hal94b, HG91, KS08b, KP89, Neu96, PZ17, PT81b, Pou17, Rao14, Yak87, Zha13, CG07, CPR15, DRY21, GH11, GJ16, LL18, Lug06, Par13, PY22, Rao10b, Rao12b, RT17b, RT02, SH09, SO97b, Tsa07, Ter14]. **Metric** [GMR04]. **Michael** [Tay22b, Zha13]. **Michela** [Rao17]. **microrheology** [DMHF12]. **Microsoft** [Mil06]. **Miguel** [Pou17]. **Mild** [FFGM15]. **Mildly** [AM18]. **Minimal** [Psa08, DKV11]. **minimax** [XLT23]. **Minimum** [CT06b, DZ18, Hua90b, CHLT15]. **Mink** [Ter85]. **Mis** [Has94, LR88]. **Mis-Specified** [LR88]. **Missing** [Efr20, Nas94, Pou89, AK10, Bon05, BB12, Efr14, Efr19, SS98]. **misspecification** [STY97, KLN04a]. **misspecifications** [HL11b]. **Misspecified** [Bra22, Hal94a, EFT16, SL97]. **Mixed** [CZ19, Cha19, CH15, GH19a, Hoy20, KST95a, MP90, MW16, Qui15, SBS19, Tho19, WL05, Che06, GM15, Mil10, RN12, SAZ13, Sta20, WCK12, WWW12, Zhu13]. **Mixed-Frequency** [GH19a, GM15, Mil10, SAZ13]. **Mixed-Norm** [CH15]. **Mixing** [Arb08, VDO95, Lie05]. **Mixture** [Ber01, KMS15, AR10, BF10, CT10, HK22, LLL13, RB22, ZLY06]. **Mixtures** [DFR21, JL83]. **Mode** [CR90]. **Model** [ASJLZ19, AB86, And93a, AVW16, Ber01, Bha83, Bha89, Bha93, CJ82, CN17, CT87a, sC88, CT01, DO04, DB98, De 01, De 91, DS91, Elt94, Fer90, Gae00, GJ06, GSS17, GGSW20, HW95b, HCH00, HW89, HH81, HP92, HK20, HT93, Hur01, Huz88, IMR18, IP20, JGY91, JN18, JN19, KMS15, Kap01, KE88, KBB90, Kit81, LW91, LX96, Lii85, LS06, Ma02, MP87, McL93, MV03, MA20, MG93, MN95, MW97, Mur85, NBQ16, Pap05, PS89, Pet86, PW84, PD02, PW89, Pou86, Pra82, Ray88, RBY92, Rei94, SS89, SK96, SPA20, SR91, SH90, Shi88, Sib01, SO05, SHL22, TCCG19, Tan87, Tua84b, USMS83, WTSL17, WCG98, XHN17, YR95, ZW08, AR10, AD23, Arv14, AA20, BHLS11, Bra22, CSD12, Cha15b, CLY17, Che06, CLL14, DE07]. **model** [EFT16, EM08, HMS13, HC04, HS11, Joh03, KT11, Kil11, KC10, KR13, Kri09, LPS23, LPZ15, LP19, MKS22, Mau02, McC13, MW22, Mok87, NS03, Olm23, PZC14, PK13, Per04, PH02, PW05, Qia14, Rao08, RN12, RNI13, RB13, Sim08, SW21, SCW19, SY20, SBS23, Tri11, Unn04, UT12, VADG04, WLC12, Wie13, WC14, XZ22, YLC21, YL22, YP06, YLC12, YSX+22, ZS01, ZS17, ZPZ21, Zhu11, ZL12b, ZLY06]. **Model-Adaptive** [XHN17]. **modéle** [Mok87]. **Modeling** [Aka80, BS98, DN95, Fok11, GT19a, GZF86, HL18, KP20, LZZ22, Mcn15, Ray93, SLL+20, ASM21, EDD17, Hal13, HL17, HK22, HA21, Omb13, ZP20a, Tur11]. **Modelling** [Aok91, BS15a, CCGA13, CS15, CZ19, CV06, JA81, KWPV12, LV00, LM88, LT83, LM94b, Nan14, Ott88, Pou16, SBLS07, ZJ06, AV08, BPT02, BL13, Cha99, CLY17, CG11, LR02, SLL97, Tri12, UD09, Rao05]. **Models** [AC93, AB99, AG95, AF16, AT87b, ARS86, ABT18b, AQL89, AD99, AH92,

AM80, AD84, And92, Ano21a, AK90a, AK90b, Arb08, AD04, AHS06, Bai93, BC01, BCCR19, BKS97, BL01, BM89, BBKL17, BH91, BMY99, BH94, BH92, BLL05, BI09, Bra16, CHS17, Car85, CRT15, CPR18, Cha15a, Cha19, CT20, CT86, Cha91, Cha95, CAP94, CL95a, Che95, Che91, CT87b, CG82, Cli07, Com96, CK15, CW82, CN86, DGJ06, Dav91, DZ18, Dit04, DH17, Duo84, DGPHS19, FK87, Fin84, Fin85, Fin16, FM85, FK04, Fok10, FRS11, FS94, GR81, GPH83, GT93, GKY18, Giu17, GMLS15, GS21, Gor18, GJ01, GJ80, Gra88, GL94, GSTW20, Gue87, HP17, HHP84, HO84, Hal94a, Hal95, Hal14, HK86, Hok83, HZF93, Hz92, HN21, HR93, Hot89, HN93]. **Models** [HV99, Hoy20, Hua90b, HA93, Hyn93, IP08, IY03, JS90, Jen04, KH99, Kan81, Kap01, Kar01, Kil16, KS08b, Kim16, KM90, KS05, KP89, KP90, KP95, KS19, KF92, Kum86, KLM16, LM04, LR88, LS03b, Li20, LTZ20, Lim87, LPS99, Lju88, Lu18, LB00, MS92, Mar92a, Mar92b, MMH88, MMT05, MT94b, ML83, McL94, McL95, MW05, MMT98, MS07, Mil84, MWM97, NLL12, NV96, NQ80, Nie15, OJ03, OM17, Oza82, PS92, Pap22, PP88, PT81a, Pem87, Peñ84, PPT93, Pet19, PT05, Pic90, PP97, PT86, PS95, Pöt90, Pre98, Pri80, QN81, RRW83, Rao17, RMT90, RA92, Sai83, Sai86, SS16, SH88a, SR88, SR92, SL04a, SBS19, Smi08, SF05, SH88b, ST87, Stu01, Swi90, TKOP20, TA88, Tho19, Tjø86, Ton82, Tsa89, TT99, Tua84a]. **Models** [Tua86, Tua87, Tua88, Tua92, Vel94, VWR87, Wah89, Wal87a, Wei84, Whi85, mWK96, WL05, XHN17, XZL20, YL20, YB06, YL91, Yu07, ZC19a, ZT97, ZLSY20, ZG85, ZZL20, dJ86, dJCCL94, vG99, AN08, ADL18, AF22, APS20, AE06, AMZ13, AK10, And08, AR06, AS21, Aud05, BF10, BP11, BM04, BG00, BHL09, BBK23, Bla14, BB12, BI12, BWH19, Bra13, BS02, Bro07, CS08, CH14, Cam04, CG07, CPR07, CT08, Cav14a, Cav14b, CGP22, CT06b, CL01, CK13, CGM08, CS11, CF14, Cle01, CT10, Com04, DB03, DLRY08, DF11, De 98a, Deo97, DRS21, DVW08, DdM04, Duc05, DdM13, EF14, EM02, Fan05, FHK20, FK13, FK99, FKD10, FG04, FR07, FB21, GG08, GMRO11, GdSF13, GBY17, GH03, GV10, GB06, GG07, GLP10, GL20, GMP15]. **models** [Guo03, HOS15, HLZ23, HP23, HP14, Hon97, HL11b, HPW17, HKVW22, HWBD11, HB01, Ing01, IC05, JT03, JT11, KM09, Kat12, KFS02, KHS03, KPY22, Ken12, KL13, Kim15, KOW22, KS23a, KK12, KM04, KD00, KD03, KS18, KP21, KR98, Kri09, KW12, LLOS08, LP10a, LD04, Li12a, LLL13, LLY14, LZ20, LK21, LM08, Lou08, Lug06, Maï12, MTJ14, May22, MS08b, MS23, MO02, Mon98, MTW04, NM11, NS13, NN21, OJHO00, PS21, PT04, Pen07, PS99, PF21, PA23, PW05, Pro03, PS03, PS06b, PSSS09, QS00, RZ10, RB22, RR09, San18, Sbr11, Sch98, SM13a, SH09, Sel10, SAZ13, SS98, STY97, Spe10, SFK10, SR07, Sun14, TWVB00, TvV02, TT97b, UD09, VW15, Vid04, Vid09, Wal03, WS02, Wan05, Wan08, WC10, WCK12, WH11, WR08, WL98]. **models** [WD10, WX18, XPZL10, Yau12, YD12, Zaf08, ZHHH22, ZS01, ZM06, ZL12a, ZKP22, ZW12, ZXC22, Zhu13, McL17]. **moderate** [Sto19, Yab12]. **modifications** [LKN05]. **Modified** [BS15a, Hir06, Hua12, Maï12, MTW04]. **Modulated** [Has82, TM93, GSO+17]. **Modulus** [ZT97]. **Moment**

[Gab88, Huz81, KP13, WHY22, Yu07, ADL18]. **Moments** [And87, And93b, AC96, AD04, Cli07, DO04, FT85, Fei20, SR88, SR91, SO05, Str96, Bra11, MTJ14, San17]. **Money** [Lüt82]. **Monika** [Yao20]. **Monitoring** [AHL+18, Kur17, Kur21, WW17, DA14, GKD21]. **monkey** [GOP+12]. **Monographs** [Lu18, Mcn15]. **Monro** [FRR17]. **Monte** [BM89, Che93, Dit00, Mil06, PT81b, VADG04]. **Montgomery** [Bos16]. **Monthly** [MP84, Pon06, Tay98, ZC19a]. **Morris** [MP84]. **most** [HPW17]. **motion** [BB07a, Hua12, KM99, PT02, ZT06]. **Moulines** [Rao14]. **movement** [TY10]. **Moving** [AH92, AM80, AT86, And92, AV93, AK90b, Bai93, BKS97, BM89, BMY99, BH94, Bha83, Bha89, Bos96, Bre94, BLT92, CT96, CG19, Cha95, CH15, Chi91, Cho91, Chu96, CT87b, DJM86, DSW80, DS91, GZ15, Had95, HK17, HR93, HN93, JL83, KM90, KP89, KP90, KF92, Lju88, MS92, MS00a, MA20, Nas93, PS92, Pap05, Pic82, Por87, Pöt90, RBY92, Sai86, She88, Shi93, SS95, SS96a, SM06, SHLL96, Tua84a, Tua84b, Tua86, Ula93, Vel94, Wah89, Wan93b, YR95, AMZ13, And08, BFK13, Chu12, De 98a, DA14, FF13, GG07, Huz07, KM21, Li12a, LZ20, Mau02, MR18, MS01, Mon98, PR98, SS98, SF98, ST05, kTR98, TC13, WD10, XPZL10, ZXC22]. **Moving-Average** [AH92, And92, AV93, AK90b, BKS97, BM89, BMY99, BH94, Bha89, Bos96, Bre94, BLT92, CT96, CG19, Cha95, Chi91, Cho91, Chu96, DS91, Had95, HR93, HN93, KP89, KP90, KF92, Lju88, MS92, Nas93, PS92, Por87, Pöt90, RBY92, She88, SHLL96, Ula93, Vel94, Wah89, Wan93b, YR95, De 98a, GG07, Li12a, Mon98, PR98, SS98, kTR98]. **MSE** [PT05]. **Mulero** [Rao16a]. **Multi** [AMS+17, Cai11, Pem87, SS96a, TCCG19, TP03, Ton82, Tri12, BP11, EK13, HW09, KL11, KGY18, Nie11, ZSW22]. **multi-regime** [BP11]. **Multi-Scale** [AMS+17]. **Multi-Step** [Pem87, HW09]. **Multi-Step-Ahead** [Ton82, KGY18]. **Multi-Variate** [SS96a, TCCG19, Cai11, TP03, Tri12, EK13, KL11, Nie11, ZSW22]. **Multichannel** [Sak93]. **multidimensional** [KWPV12, Sza22, Sza23]. **Multimodal** [Mar92b, RB92]. **multinomial** [BWH19, LOS12]. **Multiple** [CT87b, Liu89a, Lüt82, NBQ16, RT17c, SH87, ST87, Tig85, TP82, VWR87, WT19, BC12, BS02, CHLT15, Has13, JFML13, Jin18, Kat09, KYP20, Kim15, PR10, San18, WWW12]. **Multiplicative** [Li20, Mil84, Yaj85, AD23, GB06, GG07, YHN99]. **multiplicative-error** [AD23]. **Multiplier** [AN94, Lju88, OT98, Tua86, Tua87, ZS17]. **multiplier-type** [ZS17]. **Multiscale** [PV98, BB07a]. **multistep** [Bon01]. **Multivariate** [AG16, BT13, Bar87, BT94, CL00, CW82, DG20, DE07, Fer90, FR07, GKY18, GOV19, HS05, Hid97, Hog18, JA81, KOV94, Kan81, LR88, Mas96, MPR91, MB97, MR19, Nie15, NR93, Pau84, Pop90, PP16b, Qui88, Ray88, RBY92, SH88a, SBLS07, She87, SS95, SLL97, SM06, SH88b, Sto90, Stu01, Swi90, Tsa89, TT99, Ula93, Vil01, Wil17, Won97, WTSL17, APS20, ASK15, BS15b, BWH19, DZQ10, EDD17, Góm07, GAP09, Jen12, JPP15, KP15, KD00, LLRR+21, LL97, MM12, MKS22, MY04, MT15, Mon98, PK13, PS07, PA23, San17, SH09, Spe10, ZP20a]. **Murat** [Bos16]. **Murray** [BDP21].

musical [Iri02]. **Muskrat** [Ter85]. **Mutual** [GL94, Cha16b, Li06].

N [JMP16, Kee97]. **N.** [Aue22]. **Nankervis** [KOC15]. **NAR** [FRR17]. **Natural** [Eva80]. **Natural-Rate** [Eva80]. **Near** [dBCRT19, Cha15a, sC88, Cha15b, IC05, WNS22]. **near-cointegration** [IC05]. **Near-Integrated** [dBCRT19, Cha15a, Cha15b]. **Nearest** [Yak87]. **Nearest-Neighbour** [Yak87]. **Nearly** [AF91, SP01, AG08, LR21, PZC14, VY16, ZC12]. **Necessary** [DRS21, Kan81]. **Negative** [ABT18b, And89, GL19, HZF93, Hz92, TC07, BM13, CF14, HL11b, Lat98, Zhu11]. **Neglected** [BK07]. **Neighbour** [Yak87]. **Neil** [Cha16a]. **Nelson** [GB99, NV96]. **Nelson-Type** [NV96]. **Ness** [Fin16]. **Nested** [McE18]. **Network** [TLG93, TD11]. **Networks** [PBT00, MS23]. **Neural** [PBT00, TLG93, MS23, TD11]. **Neurophysiological** [Rig96]. **neuroscience** [Omb13]. **Newbold** [LT18]. **next** [Ano20g]. **Nicholas** [Nea13]. **Nicholson** [Bri12]. **NJ** [Bos16]. **No** [Ano21a, Bau05, Fei20, ADL18, Pes07]. **no-cointegration** [Pes07]. **Noel** [Rao16b]. **Noise** [And93b, FM96, Fra84, GSTW20, LT92, RB92, ST88, Spa93a, Spa93b, BCD18, KP10, MS23, PC23, Sim08, Vol12]. **Noises** [FR97]. **Noisy** [RT92, Tig85, LC03, RP20]. **Non** [And89, And92, BB95, BF97, BB99, Cam87, dBCO12, CT96, CZ12, CLL14, Cox91, DSW80, DZ18, DPT12, FK87, FRR17, FFGM15, GOV19, HHP84, Hal94b, HS05, Hid97, HH93c, Hög86, HZF93, Hz92, HA93, JS90, JvS95, KT94b, KLN18, Kok12, Kun97, LM88, LM94a, LT92, LM94b, MS08a, Mic20, Mil19, MT90, MWM97, Nag03, Nas93, Neu96, NBQ16, O'B87, PT81a, Pop90, Pou88, Pri80, SPM19, SHL22, Swi90, TCCG19, TK93, Tau23, TA88, TC07, Tsa88, TW89, VY90, VWR87, Wan93b, XY89, YK06, YFL$^+$14, ZZL14, dJCCL94, vS94, APS20, AHT13, Aud05, BM13, BH13, Bou08, Bra13, BL21, CT08, CHLT15, CCY16, DKV11, Efr14, FB13, FM98, GdSF13, GL20, GSO$^+$17, HM13, HLZ23, HL11b, HS11, Ioa22, JP99, Kei03, KR98, Lat98]. **non** [Lie12, LLG09, LOS12, MT15, Mok87, NS13, PZC14, PRC03, Pos08, Swe22, TWVB00, Vel99, WC10, WCK12, ZC12, ZSW22, Zho13]. **Non-Admissibility** [Hal94b]. **non-causal** [BL21, JP99, Swe22]. **Non-Causality** [HS05, YK06, Bra13]. **non-central** [WCK12]. **non-cointegration** [BH13]. **Non-Contemporaneous** [Mil19]. **Non-Correlation** [HS05, PRC03]. **Non-Embeddable** [BB99]. **Non-Ferrous** [FFGM15]. **Non-Fourier** [KT94b]. **Non-Gaussian** [DZ18, HH93c, LM88, LT92, Nag03, Neu96, Pop90, Pou88, SPM19, TCCG19, APS20, Bou08, CCY16, GdSF13, GL20, HM13, JP99]. **Non-Invertible** [CT96, BL21, Pos08]. **Non-Linear** [HHP84, Hög86, JvS95, LM94a, LM94b, MT90, PT81a, Pri80, TA88, Tsa88, TW89, BF97, MWM97, FM98, KR98, Mok87]. **Non-Linearity** [Cox91, O'B87]. **Non-Minimum** [DZ18]. **Non-Negative** [And89, HZF93, Hz92, TC07, BM13, HL11b, Lat98]. **Non-Normal** [DSW80, JS90, XY89, TWVB00]. **Non-Parametric**

[Cam87, FRR17, Hid97, KLN18, Kok12, NBQ16, TK93, vS94, dBCO12, DPT12, Tau23, YFL+14, ZZL14, Aud05, DKV11, Efr14, FB13, HS11, Ioa22, LLG09, NS13, WC10, ZSW22]. **Non-Singularity** [Wan93b]. **non-smooth** [Kei03]. **Non-Stationarity** [Kun97, VWR87, CLL14]. **Non-Stationary** [And92, BB95, FK87, GOV19, HA93, MS08a, Mic20, Nas93, Swi90, TW89, dJCCL94, CZ12, SHL22, AHT13, CT08, CHLT15, GSO+17, HLZ23, Lie12, LOS12, MT15, PZC14, Vel99, ZC12, Zho13]. **Non-Zero** [VY90]. **Noncausal** [SS16, GJ16]. **Noncausality** [CL00]. **nonconsecutive** [BLL09]. **nonexplosive** [RZ10]. **nonindependent** [FR07]. **Noninvertible** [AT86, HR95]. **Nonlinear** [ASJLZ19, Arb08, APH86, BO05, BK03, Cor95, DFR21, EM02, FMS02, GT93, GJ02, GH91, GL94, GMR04, Has82, LR02, LTZ20, MV03, Neu96, Oza82, PP12, Pem87, Pol94, Rao10b, Wan08, WP21, WTSL17, BCFFT17, Bla14, BM10, Cha05a, DGH06, DLRY08, DK13, DPT12, FZ09, HLX10, HS11, KWPV12, Kil11, KK12, KS18, LP10a, Lie05, LL97, MS08b, Muk99, Nis09, PS21, PSSS09, San18, SR07, Sun14, WH11, Zho12, Rao14]. **Nonlinearities** [AES06]. **Nonlinearity** [BK07, XPZL10]. **Nonlinearly** [GM85]. **Nonnegative** [MM93]. **Nonnormal** [HCH00]. **Nonparametric** [AVW16, BLL05, CT92, FLL13, Hir06, HCT04, MW05, PR95, Rao10b, Rob83, Roz01, TY00, mWK96, XL02, YHN99, DS04, Efr20, EDD17, FKMN02, HPY02, HV08, Hid07, KL10, MS23, MZW09, Olm23, PP16a, SY11]. **Nonstationary** [BH91, GZ88, HR88, HH93c, HR95, JN19, Kit81, Li93, MMT05, SP01, SL96b, Spa93a, Spa93b, TC05b, UH95, YR95, Zho92, BG00, BHL09, BH08, Li98, PR03, RZ10, SL97, Shi98, SP18, WWG09]. **Norm** [CH15]. **Normal** [Bar87, DSW80, JS90, MA93, Pet89, XY89, TWVB00]. **normalcy** [LZZ22]. **normalcy-dominant** [LZZ22]. **Normality** [DS91, GHHK18, DVW08, DdM04, RT09]. **Normalization** [ZLP19, HVS15, LZ18]. **Normalized** [TZ19, ABT18a, Bet16]. **Norming** [LP14]. **Note** [AT87b, Ali83, AD99, AB86, AK90b, Bro95, CT87a, CL95b, CS84, Cub95, GS21, HZZGH83, Kak99a, Lay84, McL93, Mor83, New80, PT81a, Pos05, Qui82, Qui88, She88, SW86a, Ton81, Ton82, TC07, TT99, Tua84b, VWR87, Wat85, BF10, BC02, Cha99, Dat97, GG07, HM03, Ing01, Li12a, NS13, PP16a, PT04, Wal03, WL98, YLC12, ZB02]. **Notes** [Leo13, Li06]. **Nuisance** [HH16, PW05]. **null** [CT06a, KA08, MLS97, Pes07, Xia01]. **Number** [FHW94, Hal14, KH94, KP93, KS94, Leo13, McC15, Nea13, Pöt90, Qui89, Sak93, Ter14, VY90, Wan93a, BEL06, Bos16, Cao19, Cav14b, Cha16a, HD99, Kar16, KP10, Kil18, Lat17, LM00, Lu18, McL17, Mcn15, Neš16, Omb13, Pou17, PS03, Qui15, Rao16a, Rao16b, Rao17, Spe10, Tur18, Wan21]. **Numerical** [JWW99, MS92, MT90, HT10].

Obituary [RTW14, Tay22b]. **observation** [DRS21]. **observation-driven** [DRS21]. **Observational** [JWW99]. **Observations** [Azz81, HT99, Mur85, Nas94, PR88, BB12, Bra11, Bra22, Efr14, HR15,

KW04, Pen07, PS00, RP20, YP06]. **Observed** [GM85, KK20, MVS87, SS96b, LSSC16]. **Obtaining** [CN86]. **Occur** [AT86]. **oceanographic** [GSO+17]. **On-Line** [CJ82, HH93b, DA14]. **One** [DG20, Hon97, KT01, SH87, Cle01, ZB02]. **one-dimensional** [Cle01]. **One-sided** [Hon97]. **Online** [Ano05e, Ter14]. **only** [PW05]. **Onset** [Gil99, Ano99d]. **Open** [Che95, Ano20g, GKD21]. **open-end** [GKD21]. **Open-Loop** [Che95]. **Operator** [RS19]. **operators** [PPS20]. **Optimal** [AE06, BP03, FB13, GRS97, Jir16, Mar07b, Ray93, SHLL96, Tay03, Ter11, ZLP19, Bra13, DG98, Mar12, TD11]. **Optimality** [BC97, Kul85, MM91]. **Option** [MFM05]. **oracally** [KGY18]. **Oracle** [AC18, Giu17, Sch22]. **Order** [AOA87, AQL89, AC96, Azz81, BS07, Bha83, BM81, BR06, Bri80, CG19, CL00, DO04, DG20, Duo84, FP16, Gab88, GH19b, Had95, HH93a, Hal94a, Hoy20, HHI18, Hua90b, Huz81, Jas03, KT11, Kak96, Kav89, Ked87, KBB90, Kim91, KP93, LX96, Lii85, Lüt85, MM91, Mur85, Och83, PS92, Pap94, Pau84, Pöt90, Qui88, SL96a, SS89, SR88, SR91, ST04, SO05, SH88b, ST91, Tan87, TP85, Tua84b, Tua88, Tua92, Wah89, YR92, ZP20b, BMH08, BH08, CWDL97, DR11, EMNR09, GH03, HLX10, HT99, JJL12, KY09, Kak99b, Kil98, KR13, LLY14, LK21, Lug06, MTW04, MS00b, NS03, PH02, PS06b, RSW08, Sme15, Tam09, TK08, Tri06, XLT23, ZB02, ZBD06, ZB05]. **Ordered** [Fok11, WSS04]. **Orders** [Swi90, Wri95, ZW94, IC05, Rao16a]. **ordinal** [LZZ22]. **Ordinary** [EF06, LDH19, LL12]. **Ordinates** [HB93, HB94a, ZGH80]. **Origin** [NP96]. **Ornstein** [OV04, WHY22]. **Orthant** [KS94]. **Orthogonal** [Rao18]. **Other** [Eng84, BCFFT17]. **otoacoustic** [WCK12]. **Outlier** [BO05, BT06, Kab94, Led90, Lou08, Sch96, SPM19, BBC16]. **Outliers** [AY88, AC93, AES06, AHT13, CPR07, PR03, Vog99]. **Output** [OM17]. **Overdifferenced** [CD94, SP01, HC00]. **Overdifferencing** [Har81]. **Overdispersed** [MA20]. **Overdispersion** [MS08a]. **Overfitting** [GJ06]. **Overlapped** [WWW12]. **overlapping** [TNZ04]. **Overparametrized** [Ver87]. **Oxford** [Cha16a, Hal12, Nea13]. **Ozaki** [Omb13]. **Ozone** [BHL94].

P [Wil16, sC88]. **Packet** [CN17]. **Page** [Ano16a, Ano16b, Ano16c, Ano16d, Ano16e, Ano16f]. **Pages** [Hal14, Leo13, McC15, Nea13, Ter14, Bos16, Cao19, Cha16a, Kar16, Kil18, Lat17, Lu18, McL17, Mcn15, Neš16, Omb13, Pou16, Pou17, Qui15, Rao14, Rao16a, Rao16b, Rao17, Tur18, Wan21, Zha13]. **pair** [LNVK02]. **Paired** [BG95, CF98]. **Paleoclimate** [Mil19]. **Panel** [BiS17, Bra16, LPPS20, Sta20, Wes19a, Wes19b, Che06, GBY17, HH12, KT16, Sme15]. **Panels** [EV19, HMW19, DHT14, HCT04, WNS22]. **paper** [Ano20g]. **Paperback** [Rao16a, Kar16]. **Papers** [ACN23, RSVM15, Sav15, Ano09a]. **Parameter** [AG95, ANW93, AM05, AD04, Azz82, AF91, BL01, BW00, BT94, BM81, CT20, CT87a, Che91, DK17, DH17, GAHT01, GRS97, GZF86, HW89, HT99, HB94b, HR95, KL09, Kul85, Kur17, Lee16, Lii85, MM93, McL93, Mur85, NP90, Rei94, SS95, SS96a, SF05, TZ19, Tua92, Wan05, CNR17, DG98,

DGH06, Erc11, FG04, HM13, HDB98, HD99, HB01, Iac10, KH04a, KPY22, Ken12, KL13, KK12, MRT07, Rao11, RT09, RB13, WC14, Yam11]. **parameter-driven** [WC14]. **parameterization** [MZ06, PS99]. **Parameters** [AT87a, And93a, BM91, Bos96, Chi91, FR83, HW95b, HH81, HH16, Kab83, Kni87, LW91, MP18, PT05, SH88a, Tua84a, Tua88, Wat85, ZW08, BM03, BM09, HL11a, HLM03, LOS12, McC13, Mon98, OV04, PW05, QS00, Rao08, RDB14, WSS04, Wie13, WHY22, ZT06]. **Parametric** [AV05, Cam87, DZ18, FRR17, GQ17, Hid97, KLN18, Kok12, Lee16, MLS97, NBQ16, Pre98, TK93, TZ19, XHN17, vS94, Aud05, BB07b, dBCO12, DKV11, DPT12, Efr14, FB13, HS11, Ioa22, KM09, KM03, Kom99, LS03a, LLG09, NM11, NS13, Sun14, Tau23, Vel03, WC10, YFL+14, ZSW22, ZZL14]. **PARCOR** [ZP20a]. **Paretian** [TZ02]. **PARMA** [FRS11, TAM11, Wyl08]. **Parsimonious** [ASM21, DdM13]. **Partial** [And92, And93b, Bai93, Cho91, FK04, MZ06, NB83, SL04a, Yaj85, Yu07, Hos01, KPY22, Kur11]. **Partially** [AK90a, SS96c, LLY14]. **Particle** [KS08b, DZ17, KOZ12]. **particular** [LL06]. **partitioning** [Olm23]. **partly** [BB07b]. **Parzen** [Bha86]. **Past** [LX96, PM92, VY90, Li06]. **patches** [Pen07]. **pathwise** [DZ17]. **Patterns** [BS07, BI12]. **Paul** [LT18, Nea13, Neš16, Pap22]. **Peak** [vS94]. **Peak-Insensitive** [vS94]. **Peaks** [KS94, Pro23]. **Pearson** [Nag03, ZT18]. **Peccati** [Leo13]. **Pelagatti** [Pou16]. **Peña** [HC04]. **Penalised** [SR17]. **Penalized** [ASJLZ19, PW05]. **Percentage** [PS06a]. **Performance** [BM89, PT86]. **Period** [LL95, MK93, Tia88, GA04]. **Periodic** [AG95, AAD22, AV93, BL01, BH94, BHL94, Bos96, BF96, DD15, GGSW20, HG91, LB00, McL94, McL95, Mur85, Sak91b, SL04a, Sha08, Ula93, UT12, AB09, AMZ13, DH13, DdM13, GLL06, GKL11, Jen12, LL06, LR02, Mar99, PD12, SO97a, TS14, UD09]. **Periodically** [ACL01, AM05, DM96, Dun81, KKJ18, LL05, MK93, Tia88, BLL09, dBCO12, GA16, LLS08, Len16, SA07]. **Periodicities** [Ked87, FL00, HW99, WWW12]. **Periodicity** [CT87b, GL21]. **Periodogram** [Bri80, Has93a, HD96, HB93, HB94a, JvS95, Kro82, LO16, Lob97, PP99, Rei94, SP08, SP02, ZGH80, AO09, BDL08, DRY21, FMS02, Hen01a, LLMR08, Li14, RMSF10, SH12, Vel07, WWW12]. **periodograms** [Wal00]. **periods** [GLL06, GA08]. **Permutation** [RT22]. **Perron** [LN99]. **Persistence** [EV19, Jas03, LTK07, MMT05, Rav89, GMP15, KYP20, SK09, Tay05]. **persistent** [Bou08]. **perspective** [GB99, RY23]. **Perturbed** [Oza82]. **Petros** [Nea13]. **Petrova** [Ano21a]. **Phase** [DZ18, LL95, KP20, PD12]. **PhD** [RTW14]. **Phillips** [LN99]. **Pinkham** [Bha82]. **Pitman** [Hal94b]. **plane** [GB98]. **Plots** [HH81]. **Plug** [HD99, RS17]. **Plug-in** [HD99, RS17]. **Point** [ADL18, GL21, Ger18, KH98b, Rig92, Rig96, BFK19, GKD21, HH12, HK08, NLL12, NSK+11, PZC14, RT02, SP12, WC10, Yam11, YD12]. **Point-Process** [GL21]. **Points** [Rai96, AMS+17, Bet16, BH03, JFML13, NAJ12, PP16a, Roz01]. **Poisson** [AF16, DD15, DFR21, FM04, JJL12, MA20, SBS19]. **Poisson-Sampled** [DD15]. **polio** [KL09]. **Politis** [Aue22, JMP16]. **pollution** [DA14]. **Polson**

[Nea13]. **Polynomial** [AM07, HH05, Mas96, WH11, Kak06]. **polynomials** [Bla14]. **Polyvariograms** [CA99]. **Pooled** [SP02]. **Pooling** [Mar07a]. **Pooling-Based** [Mar07a]. **Population** [Tsa88]. **Porat** [Wal95]. **Porter** [HDB98, NH19]. **Porter-Hudak** [HDB98, NH19]. **Portfolio** [LDH19, WTSL17, DP20]. **Portmanteau** [Arb08, BR06, HK14, Kat08, LM08, MKS22, WL05, XZL20, FR07, GF15, Kat09, Kat12, MM12, VW15, Zhu13]. **Position** [Kab94]. **Positive** [HHI18, AF22]. **possible** [CHLT15, PRW04, Sha11]. **Possibly** [GH19a, GMR04, KST95a, Zho92]. **Postmodel** [BM10]. **Potentially** [SHL22, HC00]. **Power** [CG82, GLML16, GL96, HL06, Mar20, TLG93, DK13, KT16, Kur11, MKS22, San17, SH12]. **Powerful** [HH16, Duc05, LKN05, WX18]. **pp** [Aue22, Wil16]. **practice** [Zaf08]. **Practitioners** [Tur18]. **Pre** [Oke98]. **Pre-testing** [Oke98]. **Predictability** [AiL15]. **Prediction** [ATT03, Bha93, BDD95, BN92, CH15, FR83, Fra84, GR81, HPY02, Har81, HN21, HN93, IY03, Kab87, KH99, Kab99, KH01, KS08a, Kar01, KGY18, LR88, LB00, O'B87, PP88, Pem87, PT05, PS00, Rav89, Ray88, Ray93, SLL$^+$20, SHLL96, Ton82, TV83, WW15, AMZ13, BGT21, Bon01, Bon05, DPT12, GV10, GKL11, GJ16, Ing01, KH04a, KCW22, Mar12, MZW09, QS00, RT17a, RY23, RR09, TP03, Vid04, Vid09, YLC12]. **prediction-residual** [GKL11]. **Predictions** [Stu01]. **Predictive** [BM89, Kab93, LTZ20, Olm23, PRR04]. **Predictor** [Sch96]. **Predictors** [SH88a, SP01, Ing01]. **Preface** [BDP21]. **Preliminary** [PW84, Sai86]. **Prescott** [SdJ22]. **prescribed** [SA07]. **Presence** [AC93, Fra84, Hid92, HG91, KS08b, Kra16, NP90, WS20, AMS$^+$17, Bar00, BEL06, BH01, CT06a, Efr14, Efr19, HL02, HMV08, Iac10, MP16, NKC15, NR11, PRW04, Psa01, Sha11, kTR98, TT97a]. **Present** [dBC07, PW05]. **Press** [Aue22, Cha16a, Hal14, Kar16, Kil18, Leo13, Lu18, McL17, Mcn15, Nea13, Neš16, Omb13, Pou16, Pou17, Qui15, Rao14, Rao16a, Zha13]. **Prewhitened** [Hir06, XL02]. **Price** [CHS17, Hal14, Leo13, Omb13, Kar16, TY10]. **Prices** [FFGM15, MFM05, KPRN03]. **Priestley** [RTW14, RW17]. **primary** [KPRN03]. **Primer** [Fok11]. **Princeton** [Neš16]. **Principal** [Cub95, Joy92, KKJ18]. **Principle** [Hos05]. **print** [Ter14]. **prior** [SL00, TK08]. **Priority** [HB94a]. **Priors** [SR17, GH03]. **Probabilistic** [Ter14]. **Probabilities** [BBKL17, KS94]. **Probability** [Bos16, Gor18, HH93a, Lu18, Rob87, SH90, Tur18, Mcn15]. **probit** [GBY17]. **Problem** [ACL01]. **Problems** [Rig96]. **Procedure** [dBC07, Chi91, CN86, Ish84, ZG85, ZG88, KP10, KPY22, RS17, Vid09]. **Procedures** [AiL15, Bri80, TP85, KYP20, KP21, Vog99]. **Process** [AT87a, AOA87, BC01, Bar87, BS15a, Bat83, Bha89, BM91, Bol88, CR90, Chu96, DLLN15, FLO06, FRR17, FHW94, FR83, GL21, GL19, GZF86, Had95, HHI18, Huz81, Kab83, KT94a, Kan87, LDN19, LH83, LQ20, Log04, Lüt85, Mic20, Och83, Oke98, PF95, Pic82, Rig96, SS89, Sak91b, SH87, She88, SRHZT83, SW86b, SC97, Ton81, TSL08, UH95, Wei86, Wei85, Yaj85, BB14,

BFK12, EK13, Had04, HK22, HS04, Huz07, KY09, KLN04b, Lat98, MP10, NLR16, NSL07, PBSO23, RT17a, RMSF10, SL00, SLL97, SP12, TK08, Tew18, Vid04, Wal00, ZWZ11, ZB05]. **processe** [LL18]. **Processes** [ACL01, And87, And89, AV93, AM07, Azz82, Bai94, BSS17, BF97, BP07, Bos96, BLT92, Bro95, BB99, BL19, CN17, dBCRT19, CG19, CR90, CL95b, Chi91, Cho91, CL00, DJM86, DG20, DSW80, DF80, DM96, DD15, Dic82, Eng84, FT85, Fei20, Fin16, GS20, GLML16, GL96, GH19a, GZ15, GMR04, GZ88, GZW89, GZW94, HH20, HK90, HT99, Hög86, HR95, HB05, Jas03, JLMB20, JO06, Joy87, Kab93, KH01, KS08a, KOV94, Kak96, KPT19, KPT21, KPS04, KT94c, KH98b, Kun97, LL05, LX01, LM95, Liu12, MP90, Mar95, Mar92b, McC15, MM93, MM91, Mil95, MVS87, Mor83, Nas93, NP90, NR93, Ott88, Oza82, PC05, PS06a, PS01, PI22, Pet89, Por87, PP16b, Rai96, Ray93, Rig92, SS90, ST03, SSX18, Sch16, SP08, Shi93, SL96b]. **Processes** [SM06, SR17, Spa93a, Spa93b, ST85, Str96, SHLL96, ST91, Tay03, Ter14, Tia88, TP85, TV83, TC05b, TC07, TT82, Ula93, VY90, Ver87, VDO95, Vil01, Wal95, Wan93b, WT88, XY89, Yaj89, Yu07, ZM01, Zha04, AB09, AMS+17, And97, AG08, AR00, ASK15, BDS12, BC02, Bha97, BLL09, BC12, BFK13, BL13, BL21, BFZ02, BMH08, BH08, CL97, dBCO12, dBCCO22, Cha99, CZ12, Cha05a, CP17, CADF11, CD12, CWDL97, Cra03, DGK14, DZQ10, Dat97, Deb11, DS04, DKV11, EDD17, EMNR09, FF13, FF10, FZ09, GAHT01, GA16, GJ16, GS13, GB98, HK17, HL11b, JJL12, Jen12, JPP15, JR22, JP99, JM04, Kak99a, KOD09, KL09, KM03, KP13, KM21, Kri22, KOZ12, LLOS08, LLBM+11, LB11, Lie05, MORS21, Mar12, MKN22, MZW09, MY02]. **processes** [Nan14, NR07, NSK+11, Nie11, OV04, PR98, PRR04, PPS14, Pos08, PV15, RDB14, RT02, RT09, SO97a, SF11, Shi98, SB19, SO97b, SA07, SP18, Swe03, Tam09, TC13, Tri12, Tro13, TC05a, Tsa07, Vel07, VADG04, Vij06, WS11, Wan09, WP14, WHY22, Zaf07, ZB02, ZC12, ZBD06, ZJ06]. **product** [LP04]. **Products** [Eng84, Liu92]. **professional** [Zaf08]. **Professor** [LT18, Pri94, Tay22b]. **Profile** [LW91]. **Projection** [XA99, ZT97, MS00b]. **Properties** [And92, AC18, BL01, BI09, Dav91, FRS11, FKMN02, HT99, Huz88, Kak96, KPS04, KTL00, MP90, Mar20, PS01, Por87, Pos08, Sai86, SH87, SH88a, SP01, SK96, ST91, Tan87, Ter14, Tri06, Yaj85, BCFFT17, Cha05a, Erc11, FG04, Gir07, LN99, Lie05, RMSF10, Tam09, WR08, Zaf08]. **Property** [CR90, Fin85, Had95, Kab99, Kul85, Pol94, Tia88, PF21]. **proportion** [AD23]. **proportional** [GG08]. **proposal** [Mon98]. **prototype** [NSK+11]. **Prototypical** [MP87]. **proving** [Lie05]. **Pseudo** [Bau05, IP20]. **Pseudo-Maximum** [IP20]. **Publication** [NH19]. **Publish** [Ano20g]. **Published** [Aue22, Bos16, Cao19, Cha16a, Hal14, Kar16, Kil18, Lat17, Leo13, Lu18, McC15, McL17, Mcn15, Nea13, Neš16, Nun20, Pou16, Pou17, Qui15, Rao16b, Rao17, Ter14, Tur18, Wan21, Wil16, Yao20, Omb13]. **Publishers** [Zha13]. **Pure** [BK03, CL95b]. **Purifying** [RT92]. **Pursuit** [XA99].

Q [Tur18]. **QMLE** [AF16, GSS17, IP08, SW21]. **Quadratic** [Abr87, GSS17, HIP87, SF93, NHCLP08]. **quality** [LZZ22]. **Quantifying**

[NAJ12]. **Quantile** [CS08, CP16b, KMX17, Li14, LO16, MR19, BH10, CSD12, GMRO11, Kim15, KOW22, PV15]. **quantile-based** [PV15]. **quantiles** [Jir16, Muk99]. **Quantitative** [Neš16]. **Quarterly** [Pon06, ZC19a]. **Quasi** [AB09, ABT18b, AS21, CF14, Huz88, Li20, PS21, Pet19, TC05a, CG07, CLL14, GL20, PD12, Per04, VP12, Zhu13, Ano21a]. **Quasi-Bayesian** [Pet19, Ano21a]. **Quasi-Likelihood** [ABT18b, Huz88, CF14, CG07, Per04]. **Quasi-Maximum** [TC05a, AB09, AS21, PS21, CLL14, GL20, Zhu13].

R [Bos09, Lat17, Rao14, Che09, Kil18, Lu18, Nun20, Rao17, Bos10]. **R-INLA** [Rao17]. **radial** [BEvdW12]. **radioactivity** [DF11]. **Radius** [Liu92]. **Rafal** [Ter14]. **rainfall** [RCLM$^+$11]. **Ramsay** [Cao19]. **Randall** [Rao14]. **Random** [Abr87, AHS06, CL95b, CT10, DM96, Dic82, Elt94, FT85, GKY18, GZF86, Hal92, HB05, KOV94, LPPS20, LH83, LM95, NLR16, NQ80, Pou88, QN81, Ray88, SSW15, Ste05, XY89, BHL09, BH01, Efr20, FK13, FL04, FPS21, HP14, Ing01, KL09, KL10, Kri22, MORS21, MS00a, OV04, PPS14, RDB14, RT17a, SLL97, TY10, WC10, Yua00a, ZWZ11, ZBD06, Fei20, Leo13]. **Random-Coefficient** [HB05, LPPS20, PPS14]. **Randomly** [LT95]. **Randomness** [HIP87, QN82]. **Range** [AES06, Ber07, Cox91, Ger18, GRS97, IL19, KLN18, LDN19, LKB15, PC05, Ray93, VDO95, Yua00b, AVF98, AG16, BP12, BT13, Bet16, FP18, GAHT01, Ger21, KP15, KP20, LLBM$^+$11, LRS21, LG11, MORS21, MS00b, Nie05, NSL07, PBSO23, RT02, Sha11, SK09, ST05, TT97a, Tew18]. **ranges** [KMX17]. **Rank** [And08, CMK05, CRT15, Duf81, FA03, HIP87, LLZZ22, RA92, TSL08, Kur11, Muk99, SL00]. **Rank-based** [And08]. **Ranking** [Duo84]. **Rao** [Cox94, Wil18]. **rare** [GKL11]. **Rate** [Eva80, GRS97, HK90, Kni87, KST95b, RB13, AMS$^+$17, CWDL97, Jir16, LL12, ZT06]. **Rates** [Mas96, FB13, LP14, PS99]. **Ratio** [DNL81, FM96, LM04, MN95, RA92, ST99, TZ02, CG07, CD09, CD12, NKC15, TNZ04, ZL12b]. **rational** [HT10]. **Ratios** [Ver87, VN17]. **Raton** [Lat17, Nun20, Yao20]. **Ravishanker** [Lat17]. **ray** [BEvdW12]. **Real** [AHL$^+$18, Tri11, ZC19a, ASK15, KL10, SW21, SA07]. **Real-Time** [AHL$^+$18, Tri11, KL10, SW21]. **real-valued** [SA07]. **Reale** [McL17]. **Realizations** [Bar87, She88]. **Realized** [BCCR19, LW19, KOW22]. **Recognizing** [CD94]. **Reconsideration** [Cor95]. **Reconstruction** [Pos20]. **Records** [DN95]. **Recurrence** [Gor18]. **Recursive** [AH92, Bon01, Bos96, Gri91, Had95, HLHT94, Hua90a, Kav89, Kit81, LH96, LB00, McE18, OM17, PT82, PPT93, Rod13, SS01]. **Reduce** [De 98b]. **Reduced** [RA92, KA08]. **Reducing** [KT10, LS03a]. **Reduction** [Zha92]. **Redundancy** [McL93]. **Reference** [PW89]. **refined** [LL12]. **Regenerative** [BCT15]. **Regime** [BBKL17, HP23, HLHT94, BP11, KOD09, KC10, KR98, PS06b, ZS01]. **regime-switching** [KC10]. **regimes** [Cav14b, PS03, Spe10]. **Region** [Pic82, LP19]. **Regions** [HW95b, WW15]. **Regression** [BSG18, CT01, CN86, FK87, Hal95, HK86, HV92, HR88, Has82, Has93a, Has93b, HH05, HKK15, Kas82, KH94, KS19, LTZ20, LPS99, Mar00, Mas96,

NVS06, Qui89, SL96a, Sak93, ST04, SP02, Shi88, Sib01, Stu01, Tan81, Tan87, TS94, USMS83, UH95, Wal87a, ABT18a, AO09, BP18, Deo97, FB13, FLL13, GH03, HPW17, HD99, KPY22, KMX17, KW12, LLG09, LOS12, MRT07, Nie05, Olm23, PW05, RP20, Sch98, Tsa07, WC14]. **Regressions** [Has00, LX01, Mar95, Sch22, Wes19b, Bra05, CL97, DGP15, Kim15, KF08, KA07, Lub99, Mil10, SL04b]. **Regressive** [HZF93, Mur85]. **Regressors** [Kur17, Mil10, SL04b]. **Regular** [NP90, Sza22, Sza23, DS04]. **Regularity** [TV83]. **Regularity/Singularity** [TV83]. **Regularized** [MMM22]. **regularly** [MS00a, MS01]. **Regulated** [Tro13]. **Reinsel** [Wil16]. **Related** [HB05]. **Relation** [Sak91a, YL22]. **Relations** [New80, Bon01]. **Relationship** [DF80, PI22, PS95]. **Relationships** [Mil19, WW17]. **Relationships*** [BK07]. **Relative** [EF06, Gir07, GL96, Sai83, KPRN03]. **Relevance** [Kab99]. **remainder** [Che06]. **Remodelled** [Bha82]. **remote** [KC11]. **remote-sensing** [KC11]. **renewal** [AMS$^+$17]. **Reparametrization** [MS92]. **Repeated** [AF91]. **Replicated** [Azz81, Deg87, PR88]. **Representation** [Bha89, Leo13, BC12, TC13]. **Representations** [GZ15, Gue87, SM06, Tho19, KP15]. **resampling** [ABT18a, Len16]. **rescaled** [FLL13]. **Research** [Ano94]. **Researchers** [Tur18]. **Residual** [CP17, Dit00, Fas00, Hal95, HZF93, HR93, LM94a, ML83, MMT98, MW16, SL96b, Tan87, DdM13, GKL11, LLOS08, Shi98]. **Residual-Based** [Dit00, MW16]. **Residuals** [Bai93, DSW80, Kav89, LL92, Pes07, Rob87, Vel94, Yu07, GH03, TS14]. **Residuals-based** [Pes07]. **Resolution** [HQ89, MTW04]. **Response** [BW18, MR19, Wil17]. **restricted** [CD09, CD12]. **restriction** [WSS04]. **Restrictions** [SS95, SS96a]. **Results** [AV93, IP20, Oke98, Wal95, YR95, BGT21, CG07, FL04, GB99, GB98, LP10a, OV04, Sbr11, TAM11, Wal00]. **Return** [SLL$^+$20, SCW19, YL22]. **Returns** [AiL15, HL18, Wie13]. **reverse** [LT03]. **Reversed** [LL92]. **Reversibility** [BD92, Psa08, Pro23]. **Reversible** [VADG04, Bra21]. **Review** [Ano95, Ano98a, Ano99a, Ano99b, Ano00a, Ano01a, Ano01b, Ano05d, Aue22, Bas98, Bos09, Bos10, Bos16, Cao19, Cha16a, Che09, Cox94, Erc08, Fea05, Hal12, Hal14, Kar16, Kil18, Kok13, Lat17, Lay98, Leo13, Lu18, McC15, McL17, Mcn15, Nea13, Neš16, Nun20, Omb13, Pap22, Pou16, Pou17, Qui15, Rao05, Rao10a, Rao14, Rao16a, Rao16b, Rao17, Ter14, Tur98, Tur11, Tur12, Tur18, Wan21, Wil16, Yao20, Zha13, Jan05a, Jan05b, Mil04, Whi05]. **Reviews** [Ano82, Ano01c, Ano05a, Cha05b, Dod05, Mil05, Pou05, Pri04, Qui05, Rao04a, Rao04b, Shu05, Ter05, Ano97a]. **Revised** [Neš16, Rao16b]. **Revisions** [PD02]. **revisiting** [AVF98]. **Richard** [Fei20]. **RINAR** [KY09]. **Risk** [GLP10, Hog18, Neš16, WTSL17, DP20, Efr19, EFT16, TY10, YL22]. **risk-return** [YL22]. **Rissanen** [Kab87]. **river** [EM08]. **Robbins** [FRR17]. **Robert** [Nun20]. **Robust** [ABT18a, AES06, BKS97, BMY99, BCT15, BB07b, BM81, CH21, Duc05, EF14, FHK20, Fra84, Ger18, Ger21, Hen01b, HMW19, Kas82, KL11, KL13, LLBM$^+$11, LXT20, MG00, MY02, PBT00, Sha08, SBS19, Tan81, Art02, BDS12, HLT10, Li12b, McC13]. **Robustness**

[Bha97, GT19b, HD96, HL02]. **Roland** [Lu18]. **role** [OJHO00]. **Root** [AK90b, AES06, Bea18, BK03, Bre94, CISG16, CP03, CL95b, GRT17, GL96, Hal95, HR02, HL06, HCH00, HR04, HMW19, HH16, KLN04a, OT98, PF95, SS16, SH87, SS96b, SS01, XX18, YR95, AG08, CT08, Cha15b, DK13, Fos13, GPRV00, HL02, Ioa10, Kap05, KT16, KP08, LLS02, Lar98, LD04, LT03, LLT14, LLZZ22, Lub99, MR12, Ott21, PSU08, PRW04, Psa01, Rod13, San18, Sen07, SL97, SS98, SF98, Sol04, Sto19, Swe03, kTR98, Tay05, Vog99, Wes13, WNS22, Xia01, Yab12, YLC12]. **Roots** [AT87a, AT87b, BF96, dBC07, GJ06, HK90, Kar16, Pau84, Pon06, RA92, ST99, SLN99, Tay98, Tay03, CHLT15, FM98, HL02, Joh03, LNV98, LG11, NR11, ZS17]. **Rosenblatt** [BGT21, BDP21]. **Rotational** [SS95, SS96a]. **rounded** [KY09]. **rounding** [LB11]. **Rüdiger** [Neš16]. **Run** [YK06, CCGA13, DHJ12, RS17, Tau23]. **running** [Mau11]. **Runze** [Wan21]. **RUR** [AES06].

S [Aue22, JMP16, Lat17, Nun20, Rao14]. **Sample** [AC96, BL01, Cha19, Cha95, CL95b, Del96, Har81, IP08, KT94a, KS94, MS01, Por87, SH87, ST88, San17, Tia88, Vel94, Wal95, Yaj85, Yua00b, Cha05a, DRY21, FG04, Kak99a, Kur18, Tay05, TNZ04, Wal00, WJM11]. **Sampled** [DD15, LT95, STA03, Sin93, Cha15b, FF13]. **Sampler** [MT94a, PS99]. **samples** [Rao18]. **Sampling** [BL19, DM96, KS08b, LM95, MW16, NP90, SS95, SS96a, BP03, BFK12, BFK13, HV08, WR08, ZT06]. **Scalable** [SB19]. **scalar** [AV08]. **Scale** [AMS$^+$17, BW00, JM04, KS18, LLBM$^+$11, Zaf08]. **Scargle** [LLMR08]. **scatter** [ZW12]. **scattering** [BEvdW12]. **scheme** [KH04b, Len16]. **Schemes** [LM95]. **Schur** [BC95]. **Science** [Rao14, Ano94, Wan21]. **sciences** [CH11, Rao12b, SO12, Ano94]. **SCOMDY** [KL13]. **Score** [AY88, SM13b, Yab12]. **scores** [Muk99]. **Sea** [ZC19b]. **Search** [LL95, Oke98]. **Searching** [PR03]. **Seasonal** [Aka80, BS98, Cub95, Fra05, Has94, HR04, Ish84, Joy92, KM90, KL23, KP95, LT03, MP87, NV96, PC05, Peñ84, PD02, Pon06, ST99, kTR98, Tay03, TV83, ZHHH22, AR00, Art02, Cha99, CGM08, DLPP14, GB06, GG07, KM04, LD04, NR11, PR09, TvV02, Jan05b]. **Seasonality** [FN97, Hal13]. **Seasonally** [dBCRT19, New80, Pfe94, dBCO12]. **Second** [CL00, HT99, Hoy20, Kil18, Pap94, Tam09, Tur18, YR92, DR11, TK08]. **Second-Order** [CL00, Hoy20, Pap94, YR92, HT99, Tam09, DR11, TK08]. **Sectional** [Elt94]. **segment** [DG98]. **segments** [HLZ23]. **Seismic** [DN95]. **Selecting** [BPT02, Hua90b, PBT00, PSSS09, YL91, ZT97]. **Selection** [CN17, Che95, De 01, Duo84, GH19b, HO84, HT93, Kap01, KC96, LX96, LM95, Maï12, ST04, TY00, Tua88, AR06, BBK23, BB07b, BM10, Bra22, BH08, Cam04, CLY17, CGP22, EMNR09, HD99, Hur01, KP13, LLY14, MS00b, PW05, RS17, Sko01, Sou07, Unn04, VADG04, Wan05, ZS01]. **Self** [TZ19, YL20, ZLP19, ABT18a, Bar00, Bet16, CS08, HVS15, LZ18, LPS23, RCLM$^+$11, ST05]. **self-exciting** [CS08]. **Self-Normalization** [ZLP19, HVS15, LZ18]. **Self-Normalized** [TZ19, ABT18a, Bet16]. **self-similarity** [Bar00, RCLM$^+$11, ST05]. **Self-Weighted** [YL20, LPS23].

Semi [AV05, DZ18, Lee16, Sun14, TZ19, BB07b, KM03, NM11, Vel03]. **Semi-Parametric** [AV05, DZ18, Lee16, TZ19, Sun14, BB07b, KM03, NM11, Vel03]. **semimartingale** [YFL+14]. **Semiparametric** [ASJLZ19, AR00, Art02, BS98, GRS97, Hid92, HB94b, IL19, Jen04, LS03b, Nie05, Rao10b, TS94, Wan09, Bra22, GLL06, HB01, Hur01, Vel99]. **sensing** [KC11]. **Sensitivity** [ADD19]. **Separability** [CKR18]. **separable** [MY04, Wan05]. **Separate** [MMH88]. **Separation** [MIN+16]. **September** [Tay18c]. **Sequence** [LL05]. **Sequences** [KTL00, MK93, Nas94, BGT21, PC23, Wyl08]. **sequential** [GKD21, KP10, Sme15, Ste05]. **Sequentially** [PBT00]. **Serial** [And93b, APH86, CT92, Cha87, Del96, Duf81, HIP87, LS03b, MPR91, BPN12, DGP15, Duc05, JT03, KF08, LT17, SM13b, VVD18]. **Serially** [CN86, KT16]. **Serie** [JMP16]. **Series** [AY88, AC93, AF16, ARS86, ABT18b, Ala89, And93a, AC96, AM05, Ano97b, Ano99c, Ano02, Ano03, Ano04, Ano05b, Ano06a, Ano07, Ano20g, Ano21a, AVW16, Aok91, AV05, APH86, AC18, Aue22, Azz81, BS07, BB95, BC97, BC95, BS15a, BO05, BH91, BH92, BG95, BG20, BK19, BLL05, BI09, Bos10, Bos16, BR06, BD92, BS98, CS15, Car85, Cha16a, CT96, Cha91, CD94, CAP94, Che09, CG82, CKR18, CW82, CS84, CS87, Cor95, Cox94, DN99, Deg87, DK17, Dit04, Dun81, DH17, Elt94, Eva80, FK87, Fei20, Fin84, Fin85, FK04, FP16, Fra84, Fra05, GR81, Gab88, GT19a, GCK99, GPH83, GT93, GA01, GRS97, Giu17, GHHK18, GOV19, Gra95, GJ80, Gra82, GH91, GZF86, HHP84, HO84, Hal94a, Hal95]. **Series** [HW95a, HS05, HT86, HV92, HR88, Has82, Has93b, Has94, Hid97, Hin82, HH93c, Hog18, Hok83, HN80, HR93, HV99, HC20, HB93, HB94a, HB94b, Huz88, JL83, JWW99, Jan82, JS90, JA81, KMS15, KPT21, KE88, Kas82, KKJ18, Kil18, KBB90, KC96, KK20, Kit81, KT01, KP93, Kra16, Kul85, KL98, Kum86, LW91, LL92, Led90, LL95, Leo13, LR88, LT18, Li84, LM94a, LX96, LX01, LS03b, LWL93, Lim87, LPS99, Liu89a, Liu89b, LXT20, Lob97, Lu18, Lüt82, LM94b, MS08a, Mar00, Mar92b, Mas96, MMH88, MMT05, McC15, MT94a, MT94b, ML83, McL98, MV03, MG93, Mil84, Mil19, MA93, MP84, Neu96, Nie15, NH19, NBQ16, Nun20, O'B87, OJ03, OT98, Oza82, Pap94, Pau84, PS89, PBT00, PZ17, PT81b, PT86, Pos20, Pou89]. **Series** [PM92, Pou16, Pou17, Pre98, Pri80, Qui15, RG80, RRW83, RG89, Rao10c, Rao14, RS19, Rob83, Rob87, RT17c, Sai83, Sai86, SL96a, Sch96, STA03, SPA20, SBLS07, SR88, SR91, SR92, Sha08, She87, SS96b, Shi88, SS82, SPM19, Smi08, SH88b, ST87, Sto85, Sto87, SW86a, Stu01, Tan81, Tan84, TK93, Tay98, Tay03, Tay20, Tay21b, Tay22a, Tay23b, TA88, TP82, Tjø86, TM93, TS94, Tsa88, Tsa89, TY00, TW89, Tur11, Tur18, UH95, VWR87, Wal87b, WT19, WS20, Wil16, WL05, WTSL17, XA99, XHN17, Yak87, YB06, YL91, Yua00b, ZT94, ZW94, ZLY06, ZLP19, Zho92, ZP20b, ABT18a, AR10, AD23, APS20, AS00, ASM21, And08, Art02, AHT13, AH13, BCD18, BBC16, Bar00, BDL08, BM13, Bet16, Bon01, Bon05, Bos09, Bou08, BC12]. **series** [Bra05, BS02, Bro07, BFK19, BH01, BH03, CS08, Cai11, CSD12, CH14,

CCGA13, CLY17, Cha16b, CD09, CCY16, CH21, CF14, CT10, CF98, CG11, CH11, DG98, DGH06, DC01, DRY21, DE07, DLRY08, DdRSK21, DL15, DH13, DPT12, DP10, DA14, DLPP14, DR11, Fan05, FB13, FLL13, FK99, FP12, FL00, FKK12, FM04, GG08, GF15, GM15, GB06, Góm07, GAP09, GKL11, GLN15, GSO+17, HPY02, Hal13, HM13, HM03, HP23, Has13, HCT04, Hon97, HL11b, HR15, Hos01, HW99, HDB98, HD99, HC00, HB01, Hur01, HK08, JMP12, Jan10, JFML13, JW16, Jin18, Jir16, JT03, JT11, KP15, KYP20, Ken12, KH04b, KC10, KL11, Kom99, KGY18, KL23, KXS+12, LC03, LLS02, LM00, LZ18, LD04, LV00, LLS08, Len16, LLRR+21, LNVK02, Li98, LLY14, LRS21]. **series** [LL97, LPZ15, LTT18, LZZ22, LLS97, LOS12, Lub99, Mar99, MTJ14, MGRM10, MY04, Mau11, MJ12, MT15, ME98, MIN+16, Mil10, MS00b, MRT07, Muk99, NM11, Nie05, Nis09, Omb13, PZ04, PD12, Par13, PT04, Pen07, PR03, PRC03, PPS20, PR10, PS00, Pro23, PSSS09, QR98, Rao10b, Rao18, RY23, RB22, RS17, RNI13, RT22, SK23, Sbr11, SL97, Sme15, ST05, SO12, Sto19, Swe22, Sza22, Sza23, TKOP20, TW02, TM98, TAM11, TWVB00, TT97b, Unn04, UD09, VP12, Vel99, VW15, VY16, WWG09, WL11, WP21, WD10, WC14, WX18, XZ22, XLT23, Yau12, ZKP22, ZP20a, Zho12, Zho13, ZJ06, Hal14, Lat17, McL17, Pap22, Bos09, Jan05a, Rao10a]. **Series-Theory** [Rao14]. **Set** [BC97, Fas00]. **SETAR** [DG20, De 01]. **Sets** [HT99, KC11, Kur18]. **setting** [Sta20]. **shape** [GLL06]. **Shephard** [Cha16a]. **Shibor** [SHL22]. **Shift** [Bai94, TSL08, RGLA11]. **shifting** [TT97a]. **Shifts** [LKB15, KYP20, LLS02, LM00, McC13]. **Short** [Deg87, Ger18, CCY16, KP13, LLBM+11, Tau23]. **short-** [KP13, LLBM+11, Tau23]. **short-memory** [CCY16]. **Short-Range** [Ger18]. **Show** [HH81]. **shrinkage** [Gao97]. **Shrinked** [PS06a]. **Shumway** [Nun20]. **Sided** [Sch96, Hon97]. **Siem** [Cha16a]. **Sieve** [CP03, MP18, MK15, BKM21, FP18, Pos08]. **Sign** [AS00]. **Signal** [FM96, MT15, BM04, Iri02, SP12]. **Signal-To-Noise** [FM96]. **Signals** [Gor81, RT92, GOP+12, LSSC16]. **signed** [KT11]. **Significance** [BK03, HR93]. **Significant** [LLY14]. **similarity** [Bar00, Lie12, RCLM+11, ST05]. **similarity-based** [Lie12]. **Simple** [Bre94, Has00, Liu89b, SRHZT83, Arv14, BCD18, LR21, Sha11, Vid09, Vog99]. **Simplicial** [KLM16]. **Simulated** [MVS87, HLM03]. **Simulating** [Cra03]. **Simulation** [ASK15, Com96, SA07, SC97, XY89, Cai11, GA16, GJ16, Mil06]. **Simultaneous** [BKM21, CGP22, HR93, SS90, SK96, Tom87]. **Single** [Kab94, OM17, XHN17, BP12, BDM98, BC12, DZ17, JFML13]. **single-equation** [BDM98]. **Single-Index** [XHN17]. **Singular** [HN21, Pos20, CADF11, FB21, KP13]. **Singularity** [TV83, Wan93b, HS04]. **Sinusoidal** [Qui89, Sak93]. **Sinusoids** [LT92]. **SISO** [KM04]. **situations** [TWVB00]. **Size** [Pic82, KA08, KT10, LS03a, LN99]. **Skew** [TCCG19]. **Skew-** [TCCG19]. **skewed** [PC23]. **skip** [Cha15b]. **skip-sampled** [Cha15b]. **slope** [Ioa10, VN17]. **Slow** [LDH19]. **Slowly** [Joy87, May22, Ott21, TT97a]. **SM** [LLOS08]. **Small** [HD96, HI15, BEvdW12, DRY21, TNZ04]. **Small-**

[HI15]. **small-angle** [BEvdW12]. **small-sample** [TNZ04]. **Smooth** [LS06, SLN99, XZL20, BEL06, Bra16, GLN15, Kei03, Kil11, LNV98, San18, Sol04]. **Smoothed** [HD96, Rei94, SHL22]. **smoother** [Nag03]. **Smoothing** [AK90a, DCCL03, Fer90, HT86, HV92, KC96, SS82, DPT12, Góm07, KC11, KD00, KD03]. **Society** [Leo13]. **Software** [Pou17]. **Solution** [Pou86, Pou88]. **Solutions** [CADF11, Qui82, Vol12]. **solving** [BM03]. **Some** [Abr87, BCFFT17, Bre94, Cha15a, DS04, Fin84, FL04, Gab88, GB98, HT86, Hög86, Huz88, JA81, Kum86, Li84, Li06, Liu89b, MP90, NV96, Oke98, Por87, PT86, RRW83, Sai83, Sai86, SK96, STA03, Tjø86, Tua84b, Wal00, Bra21, Bri12, CG07, Gir07, Kak99b, KS18, LKN05, LP14, OV04, PT04, Sbr11, Sol04, LP10a]. **Sonia** [Pou17]. **Sons** [Bos16, Rao17, Tur18, Wil16]. **Sørensen** [Zha13]. **Sotoca** [Pou17]. **sound** [Iri02]. **sources** [GJ23]. **Space** [AK90a, Aok91, BSS17, CG11, DB98, De 91, GT19a, IJ99, LWL93, Mar92a, MS07, PT05, dJ86, dJCCL94, CNR17, DB03, FKD10, GdSF13, Góm07, GAP09, GJ01, Guo03, KD00, KD03, Pen07, PS99, PF21, Pro03, Qia14, QS00, RR09, Sel10, SB19, WS02, WLC12, Pou17]. **Space-Time** [DB98, GT19a, CG11]. **Spaces** [CH15, Ott88]. **Sparse** [XX18, PA23, RP20]. **Sparsely** [LL95]. **Sparsity** [KP21]. **Spatial** [Rao13, Rao16b, ZC19b, DF11, LLG09, Rao08, Wie13, Rao17]. **Spatio** [ASJLZ19, BWH19, GSTW20, HK20, KC11, Rao12a, Rao17, TCCG19, WH19, AR06, BJR17, Rao08, Rao13, RDB14, RT17b, RT17a, VPWD11, WH11]. **Spatio-Temporal** [ASJLZ19, GSTW20, HK20, Rao12a, Rao17, TCCG19, WH19, BWH19, KC11, AR06, BJR17, Rao08, Rao13, RDB14, RT17b, RT17a, VPWD11, WH11]. **Special** [ACN23, CH11, LT18, NH19, RW17, SO12, BDP21, LPZ15]. **Specification** [CW99, Has94, MN95, Oke98, Pos05, Smi08, dJ86, DS04]. **specifications** [BS15b]. **Specified** [LR88]. **Spectra** [BDH+18, MP90, YR92, IC05, LP04, ME98, TKOP20, WWW12, ZT18, Qui15]. **Spectral** [Ala89, AY96, BDH+18, BI09, Büh96, CMK05, CD86, Dah83, DNL81, DRY21, FF13, FM96, FRP99, GM85, Gor81, GQ17, HQ89, Has93b, Kim91, KLN18, KST95a, KST95b, KJ85, Kra16, LM95, LO16, Liu92, Mar00, MdS89, MVS87, Neu96, NP96, PS89, PR95, PR88, Pöt90, Pri96, RB92, Rig92, Rig96, SS90, Sak91b, TM93, Tom87, Vel94, WCK12, Wil17, Wyl08, Zha92, ZP20b, ASK15, BJR17, Bha97, Cha05a, DH22, Efr14, Efr19, Efr20, Gir07, HV08, Hen01a, HS04, HT10, HW99, Ioa11, Jin18, Kak06, KM99, Kom99, KXS+12, Len16, Li12b, LL18, LLS97, MS00b, MRT07, PP12, PP16a, RCLM+11, SdJ22, SA07, WJM11, WP21]. **Spectral-based** [WCK12]. **Spectrum** [BB87, Cam87, Dro07, HB90, Jan82, Kul85, Mél85, Pos20, RG89, Vel00, vS94, FNV08, Gao97, Ioa10, Ioa22, KP13, Wal00]. **Speeds** [TCCG19]. **Sphere** [Leo13]. **spherical** [LP10b]. **sphericity** [LTT18]. **spot** [BL13, YFL+14]. **spread** [VPWD11]. **Springer** [Bos09, Cao19, McC15, Ter14]. **Spurious** [CL97, Mar95, NVS06, BS02]. **SQMLE** [AA20]. **Square** [AK90b, Kab87, Ray88, XX18, PZ04]. **Square-Root** [XX18]. **Squared** [HT99, IY03, LM94a, ML83, BM04, DZ17,

HDB98, Ing01, Kat12, KLN04b, QS00, YLC12]. **Squared-Residual** [ML83]. **Squares** [AT87a, Bai94, BC01, Bri80, FRS11, Gra95, Hua90a, HB05, KP90, KS19, LTK07, LH96, LDH19, MW97, Nie15, Pem87, Pet86, PS95, RBY92, TP85, BB12, FG04, HOS15, HL11a, Hil13, Ing01, Ioa11, KHS03, KF08, LM00, LL12, Sto19, TvV02, Wal03]. **Squares-Based** [LTK07]. **SRE** [MW22]. **Stability** [CS11, Lim92, MS08b, Wei86, Wei85, KPY22, KK12]. **Stable** [De 91, GGSW20, GSTW20, KT94c, Nas94, TZ02, BH08, KOZ12, MORS21, PC23, QR98, ST05, ZC12]. **Stage** [CGN15, Wri95, Efr19, HOS15]. **Standard** [Dun81]. **Standardized** [Vel94]. **Star** [Kil16]. **Starter** [Aue22]. **State** [AK90a, Aok91, CJ82, CK22, De 91, GJ01, HHP84, IJ99, LWL93, Mar92a, MS07, Pen07, PT05, Pri80, dJ86, dJCCL94, FKD10, GdSF13, Góm07, GAP09, Guo03, KD00, KD03, LK21, PS99, PF21, Pro03, PS06b, Qia14, QS00, Rao11, RR09, Sel10, WS02, WLC12, Pou17]. **State-Dependent** [HHP84, Pri80]. **State-Space** [IJ99, MS07, PT05, dJ86, GJ01, GdSF13, Góm07, GAP09, Guo03, KD03, PF21, Pro03, RR09, Pou17]. **static** [GBY17]. **Stationarity** [AF22, AP95, CL06, Cha91, FT85, Fei20, Kun97, LP10a, Liu92, NVS06, Pic82, Pou86, Pou88, PP16b, VWR87, VN00, BJR17, BEL06, BFK19, BH03, BH10, CLL14, DR11, HM03, Jen12, Kri09, LS03a, Rao08, Xia01]. **Stationary** [Abr87, And92, AM05, AVW16, AM18, AM07, BB95, Bar87, Bat83, Bha89, BD92, BLT92, CN17, sC88, DG20, Dic82, FK87, FR83, GP06, GL96, GOV19, GZ15, Hin82, HK20, HA93, HC20, HS11, JL83, JLMB20, KT94a, Kei03, KF92, KS94, Liu89b, LXT20, Log04, MS08a, Mar20, MW05, Mic20, MIN$^+$16, Mil84, Mor83, Nas93, Neu96, Ott88, PS92, PS06a, Pet89, Pou89, PP16b, Qui82, RG80, RG89, Rig92, Rig96, SS89, ST03, SP08, SRHZT83, SM06, SR17, Sto85, SC97, SP18, Swi90, TC05b, TW89, VY90, WT88, Yaj89, Yua00b, ZT94, ZM01, dJCCL94, AN08, ABT18a, AG08, AHT13, ASK15, BGT21, Bar00, BS15b, BG00, Bon01, Bon05, Bra21, CT08, CHLT15, CZ12, Cha05a, Cra03, DG98, DKV11, DP10, FHK20]. **stationary** [Fos13, GSO$^+$17, GS13, HK17, HLZ23, Kak99a, KM03, KP10, Kle08, Lie12, LOS12, LBV09, Mau02, MT15, MKN22, PZC14, RDB14, RT17a, RMSF10, RS17, SM13a, SHL22, Sza22, Sza23, Tam09, Vel99, Vol12, WS11, Wal00, ZC12, Zho13]. **Statistic** [Ali83, Dah85, Kat08, LM04, Tua87, LTT18, Yab12, ZT18]. **Statistical** [AiL15, BP12, DMHF12, Kim16, LT83, MT94b, Oza82, PT81b, Rao08, Rao12b, Rao14, Ter14, GLN15, NKC15, Par13, Ter11, TD11, Tur18, Wan21, Zha13]. **Statistics** [BCT15, Bos16, Dic82, Lu18, Mcn15, PS92, PP99, Rao12a, SF93, Tan84, Tua84b, Tur18, Bos09, CHLT15, GPRV00, Lar98, LD04, Rao13, SM13b, VP12, FA03, Mau11, Rao16b]. **Steady** [CJ82]. **Step** [Pem87, Ton82, ZLSY20, EK13, GL20, HW09, KPY22, KGY18]. **Stephen** [ACN23]. **Stephens** [Nea13]. **steps** [PY22]. **Stepwise** [Pos20, CGM08]. **Stochastic** [ACL01, BK19, CT01, DN95, DF80, Fin85, GA01, GS21, Gor18, GL19, Jen04, KS08b, KS05, LDH19, MG93, Ott88, PT81a, Pou86, Rao16a, SS89, Shi88, Tjø86, Ton81, Wri95, Zha13, Cle01, Com04, FK99, GAHT01, HWBD11, HLM03, Lat98, LP10b, McC13, NHCLP08, PA23, San17, SO97b,

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

T [Cox94, JMP16, GL96, HL17, TP03]. **Ta-Hsin** [Qui15]. **Tables** [ZC19b]. **Tail** [Hog18, BM13, BDS12, Hil13]. **tail-trimmed** [Hil13]. **Tailed** [GRT17, JMP16, YL20, EM08, GL20, GZ15, JMP12, KW04, Kri22, LPS23, MJ12]. **Tails** [Hal14, HPY02, MS00a, MS01]. **tangent** [Kei03]. **taper** [HC00]. **Tapered** [Dah83, JvS95, MP10, Roz01]. **Tapering** [AV05, Zha92]. **Tapers** [CWD00]. **TAR** [WTSL17]. **Tata** [Wil18]. **Taylor** [Nun20, Wan21, Yao20, Zha13, ACN23, Olm23]. **technique** [GPRV00]. **Techniques** [Neš16]. **temperature** [CG11, VN17]. **temperatures** [EP17]. **Tempered** [SK23]. **Temporal** [ASJLZ19, BS02, dBCRT19, GSTW20, HK20, MW16, Rao12a, Rao17, SF11, Sou07, SW86b, TCCG19, TC05b, WH19, AR06, BJR17, BWH19, Has13, KC11, Rao08, Rao13, RDB14, RT17b, RT17a, VPWD11, WH11].

Temporally [CZ19, GM15]. **term** [KCW22]. **Terms** [KH94, Qui89, Sak93, Sib01, GJ06]. **Test** [AY88, Arb08, APH86, BH92, BR06, CP03, Dro07, Eva80, FN97, FA03, HL06, HCH00, Has01, HP92, KA08, LM04, Lju88, MN95, O'B87, PP97, Pre98, RG80, RA92, Sch96, Sch16, Shi88, TZ19, TLG93, TZ02, Tua86, Tua87, Vel94, VN00, WS20, XHN17, XZL20, AHT13, BCD18, BJR17, BEL06, Bet16, CG07, CD09, CD12, DR11, FR07, GA04, GPRV00, HW09, Hid07, ILT14, JW16, Jin18, KL09, KT10, Lar98, LD04, LNVK02, LKN05, LLZZ22, LTT18, MM12, MKS22, MGRM10, Nis09, PV15, Rao08, Sha11, SP12, TM98, TNZ04, VW15, WWW12, Wes13, WX18, XPZL10, ZSW22, ZS17, ZPZ21, Zhu13]. **Testing** [AP95, AiL15, BiS17, Bar00, Bea18, BG95, BHLS11, Bet16, BK19, BK07, BH01, CT06a, CHLT15, Cha15b, CKR18, Cub95, Del96, DKV11, DK17, EV19, Fer90, FFGM15, FM98, GM15, GA01, Gil99, GHHK18, GH19a, HS05, HM13, HLX10, HMW19, Hin82, HR15, IP20, JN18, JT03, Kan81, Kas82, Ken12, Kil11, KPRN03, KK12, KS05, KP08, Kun97, LS03b, LW19, LLL22, LG11, LBV09, MMH88, Mil19, Pap05, PPS20, PR10, Pon06, PP16b, QN82, Rai96, RB92, SL96a, SS16, ST03, SS96b, SS98, SK09, Tay98, TT97a, TSL08, Wri98, Xia01, YR95, Yua00a, Yua00b, Ano99d, AR06, dBCO12, CNR17, CP17, CF98, DHT14, FL04, Fos13, HCT04, Hon97, Ioa10, Jen12, Kap05, KPY22, Kim15, LP10a, LLS08, MGRM10, MY04, MLS97, NS13]. **testing** [Oke98, Ott21, RGLA11, RT22, SL00, San18, SM13b, Tau23, TW02, Vog99, WSS04, Wie13]. **Tests** [AN92, AN94, AN08, AES06, BK03, Bre94, BH10, CL06, CISG16, CT92, Che93, CL95b, CG82, CD86, Duf81, EF06, GRT17, GL96, Hal92, Hal95, HIP87, HS98, HR04, HH16, Joy92, Kil16, KH98a, KLN04a, KL98, Kur21, KLM16, LKB15, Lee16, LTK07, LL18, Mar20, ME98, MW16, OT98, PF95, PRC03, PT81b, RWZ20, Sai83, SS01, ST99, Smi08, Tay03, Won97, WL05, YK06, ZT18, And97, AS00, Art02, BP12, BDM98, BH13, Bra13, Bra05, BFK19, BH03, CT08, CR99, CL01, CW99, DL15, DK13, DS04, Dit00, DdM04, Duc05, Fan05, GF15, HL02, HK14, HM03, HLT10, KT16, Kat12, KP13, Kur11, LT17, LLOS08, LLS02, LS03a, LN99, LT03, LL10, LLT14, LM08, Mar07b, MP16, MR12, NKC15, NR11, PSU08, PLNL22, PY22]. **tests** [Pes07, Psa01, Rod13, Roz01, Sen07, SF98, Sme15, Sol04, Swe03, kTR98, Tay05, WE07, ZL12b]. **tests*** [Kat09]. **Texts** [Rao14, Bos09]. **Textures** [YR92]. **th** [CWDL97, ZBD06]. **th-order** [CWDL97, ZBD06]. **their** [BDL08, CA99, PP16a, PC23, Yu07]. **Theorem** [BT94, Cha91, Kee97, Mor83, Yaj89, FPS21, RB13]. **Theorems** [Leo13, Sto85, BT13, BDL08, Chu12, KL10]. **Theoretic** [Bra16]. **theoretical** [Zaf08]. **Theory** [AY96, BT06, DNL81, GP06, HP17, HT86, IP08, Mél85, MdS89, Nea13, Pou17, Rao14, Wal87a, Arv14, AA20, BP18, Deo97, JPP15, LP14, LTT18, LP19, MW22, SW21, Sta20, ZL12a]. **there** [Sen07, Vog99]. **thinning** [WP14, ZJ06]. **Third** [Bri80, Gab88, Kak96, SS89, Tan87, Hos01]. **Third-Order** [Bri80, Gab88, Kak96, SS89]. **third-series** [Hos01]. **Three** [BM89, LHR82, GL20]. **Three-Dimensional** [LHR82]. **three-step** [GL20].

Threshold [AB86, BLT92, CG19, CL95a, Che95, Cli07, GMRO11, GT93, GLML16, Kap01, Lim92, Log04, Mar92b, Pet86, Str96, Tha90, Ton82, WTSL17, YL20, YLC21, ZL12b, BHLS11, CS08, Cam04, De 98a, KMX17, LR02, LL10, SY20, WL98, XPZL10]. **thresholding** [PP12]. **Thresholds** [CT86, Gao97]. **Time** [AY88, AC93, AF16, ARS86, ABT18b, Ala89, ACL01, And93a, AC96, AM05, Ano97b, Ano99c, Ano02, Ano03, Ano04, Ano05b, Ano06a, Ano07, Ano20g, Ano21a, AVW16, Aok91, AV05, AD04, APH86, AHL$^+$18, AC18, Azz81, BS07, BB95, BC97, BC95, BS15a, BO05, BP11, BBKL17, BW00, BH91, BH92, BG95, BG20, BK19, BDH$^+$18, BLL05, BI09, Bos10, Bos16, BD92, Bro95, BS98, CH14, CS15, Car85, CT08, Cha16a, Cha19, CT20, CT96, Cha91, CD94, CAP94, Che09, CG82, Com96, CKR18, CW82, CS84, CS87, Cor95, Cox91, Cox94, DB98, DN99, DF80, Deg87, Dic82, DK17, Dit04, Dun81, DH17, Elt94, Eng84, Eva80, FK87, Fei20, Fin84, Fin85, Fin16, FK04, FP16, Fra84, Fra05, GR81, Gab88, GT19a, GCK99]. **Time** [GPH83, GT93, GA01, GRS97, GKY18, GS20, Giu17, GHHK18, GOV19, Gra95, GJ80, Gra82, GH91, GZF86, HHP84, HO84, Hal94a, Hal95, HW95a, Hal14, HS05, HT88, HT86, HV92, HR88, Has82, Has00, Has93b, Has94, Has01, HH81, Hid97, Hin82, HH93c, Hog18, Hok83, HN80, HR93, HV99, Hoy20, HC20, HB93, HB94a, HB94b, Huz88, Hyn93, IMR18, IP20, JMP16, JL83, Jan82, JS90, Jan05a, Jan10, JA81, JM04, KMS15, KPT21, KE88, Kas82, KKJ18, Kil18, KBB90, KC96, KK20, Kit81, KT01, Kra16, Kul85, KL98, Kum86, LW91, Lat17, LL92, Led90, LL95, LR88, LT18, Li84, LM94a, LX96, Li98, LX01, LS03b, LWL93, LM95, Lim87, LPS99, Liu89a, Liu89b, LXT20, Lu18, Lüt82, LM94b, MS08a, Mar00, Mar92b, Mas96, Mau11, MMH88, MMT05]. **Time** [McC15, MT94a, MT94b, ML83, McL98, McL17, MV03, MG93, Mil84, MP84, Neu96, Nie15, NH19, NBQ16, O'B87, OJ03, OT98, Oza82, Pap94, Pap22, Pau84, PS89, PBT00, PZ17, Pet19, PT81b, PT86, Pos20, Pou89, PM92, Pou17, PH02, Pre98, Pri80, Pri96, Psa08, RG80, RRW83, RG89, Rao10a, Rao10c, Rao14, RS19, Rob83, Rob87, RT17c, Sai83, Sai86, SL96a, Sch96, STA03, SPA20, SBLS07, SR88, SR91, SR92, Sha08, She87, SS96b, Shi88, SS82, SPM19, Sin93, Smi08, SH88b, ST87, Sto85, Sto87, SW86a, Str96, Tan81, Tan84, TK93, Tay98, Tay03, Tay20, Tay21b, Tay22a, Tay23b, TA88, Tho19, TWVB00, TP82, TP85, Tjø86, TM93, Ton81, TS94, TC05b, Tsa88, Tsa89, TY00, TW89, Tur11, TT82, UH95, VP12]. **Time** [VWR87, VDO95, Vij06, Wal87b, WT19, WS20, WL05, WTSL17, XA99, XHN17, Yak87, YL91, Yua00b, ZT94, ZW94, ZLY06, ZLP19, ZC19b, ZLSY20, Zho92, ZP20b, ABT18a, AR10, AD23, APS20, AS00, ASM21, And08, Art02, AHT13, AH13, ASK15, BCD18, BBC16, Bar00, BDL08, BM13, Bet16, BP03, Bon01, Bon05, Bou08, Bra05, BS02, Bro07, BFK12, BFK13, BFK19, CS08, Cai11, CSD12, CCGA13, Cha99, CLY17, CGP22, CP17, Cha16b, CCY16, CH21, CF14, CF98, CG11, CH11, DG98, DB03, DGH06, DC01, DRY21, DE07, DLRY08, DdRSK21, DL15, DH13, DHT14, DPT12, DP10, DA14, DLPP14, DR11, Erc11, Fan05, FHK20, FF13, FB13, FLL13, FK99, FP12, FL00, FG04, FM04, GG08, GF15, GA16, GM15, GA04, GA08, GB06, GAP09, GKL11].

time
[GLN15, GSO+17, HPY02, Hal13, HM13, HP23, Has13, HCT04, Hon97, HL11b, HR15, HW99, HDB98, HD99, HC00, HB01, Hur01, HK08, Huz07, ILT14, JMP12, JFML13, JW16, Jin18, Jir16, JT03, JT11, KM03, KP15, KWPV12, KYP20, Ken12, KH04b, KC10, KL10, KL11, Kom99, KGY18, KL23, KXS+12, LC03, LLS02, LM00, LZ18, LD04, LV00, LLS08, Len16, LLRR+21, LNVK02, Li14, LLY14, LRS21, Lie12, LP14, LL97, LPZ15, LTT18, LZZ22, LLS97, LOS12, Lub99, Mar99, MTJ14, MGRM10, MY04, MJ12, MT15, ME98, MIN+16, MS00b, MRT07, Muk99, NHCLP08, NM11, Nie05, Nis09, PZ04, PD12, Par13, PT04, Pen07, PR03, PRC03, PPS20, PR10, PS00, Pro23, PSSS09, QR98, RCLM+11, Rao10b, Rao18, RY23, RB22, RS17, RNI13, RT22, SK23, Sbr11]. **time** [SL97, SB19, SO97b, Sme15, SW21, SA07, SCW19, ST05, SO12, Sto19, SR07, Stu01, Swe22, Sza22, Sza23, TKOP20, TW02, TM98, TAM11, TC13, Tri11, TC05a, TT97b, Unn04, UD09, Vel99, VW15, VY16, Wal00, WWG09, WL11, WP21, WD10, WC14, WX18, XZ22, XLT23, YLC21, Yau12, ZT18, ZKP22, ZP20a, Zho12, Zho13, ZJ06, YB06, Aue22, Bos09, Nun20, Omb13, Pou16, Qui15, Wil16]. **Time-Aggregation** [Eng84]. **Time-correlation** [Li98]. **Time-Dependent** [GOV19, Pri96, Li14]. **time-domain** [KM03]. **time-invariant** [ZT18]. **Time-Lag** [DF80]. **Time-Reversibility** [BD92, Psa08, Pro23]. **Time-scale** [JM04]. **Time-Series** [Eva80, MMT05, Nie15, SPA20, Smi08, WL05, ZLY06, CH14, VP12, AR10, Cai11, DE07, GG08, GF15, GB06, HL11b, Ken12, KC10, LD04, LLY14, LPZ15, Nie05, VW15, WD10, Zho12, Zho13]. **time-symmetric** [LZ18]. **Time-Transformed** [CT08]. **Time-Varying** [Ano21a, AD04, BBKL17, BDH+18, Pet19, BP11, PH02, CGP22, CP17, DHT14, FG04, Lie12, LP14, RCLM+11, YLC21, ZT18]. **Times** [Kur21, FKK12]. **TMA** [LQ20]. **TOC** [Ano16g, Ano16h]. **Toeplitz** [LP04]. **Tohru** [Omb13]. **Tools** [Neš16]. **Total** [Bos16, Cao19, Cha16a, Hal14, Kar16, Kil18, Lat17, Lu18, McC15, McL17, Mcn15, Nea13, Neš16, Omb13, Pou17, Qui15, Rao16a, Rao16b, Rao17, Ter14, Tur18, Wan21]. **Totals** [SW86a]. **Tracking** [BW00, LK98, Whi05, DZ17, Whi02]. **Tractable** [JC17]. **Trade** [GJ02]. **Transaction** [CHS17]. **Transaction-Level** [CHS17]. **Transfer** [Bha86, Gri91, Kav93, LHR82, Lii85, MW97, CGM08]. **Transform** [DGJ06, HC20, ST97, DR11, KM99, Rig92]. **Transformation** [GS13]. **Transformations** [ADD19, Cor95, GH91, PR09, FM98, JM04]. **Transformed** [Bla14, CT08, PF21]. **Transforms** [Sto85, Yaj89, Wal00]. **Transition** [BBKL17, Ber01, LS06, XZL20, dJ86, BF10, HK22, Kil11]. **Transitions** [SLN99, LNV98, Sol04]. **Transmission** [CK15]. **Treating** [AK10]. **Trend**
[AP95, DH98, Gil99, HH05, KLN04a, MKN22, NVS06, SL00, Sib01, TSL08, Ano99d, CHLT15, CP16a, EP17, Fos13, HLT10, KP10, KPRN03, KLN04b, LL12, MT15, NR11, Rao12b, kTR98, TT97a, VN17, YLC12, ZSW22]. **Trending** [HMW19, TY10, WNS22]. **Trends** [Gra88, Has00, Has01, HD96, Mar20, NV96, CCGA13, CG11, HMV08, KT16, McC13, Ott21, WX18].

triangular [PPS14, Wan05]. **Trigonometric** [BSG18, KH94]. **trimmed** [Hil13]. **Trimming** [AV05]. **Trindade** [Pou17]. **TSMARS** [LR02]. **Tucker** [Aue22]. **Tunnicliffe** [McL17]. **Turbulence*** [LHR82]. **Tweedie** [Fei20]. **Two** [Ala89, BR06, CGN15, CD86, EK13, HT99, LT83, PR88, SS90, Sch96, Vog99, Wri95, ZLSY20, DL15, Efr19, HOS15, JW16, KPY22, LL18, PY22, PRC03, RCLM$^+$11, SH09]. **Two-Channel** [SS90]. **two-dimensional** [RCLM$^+$11]. **Two-Sided** [Sch96]. **Two-Stage** [CGN15, Wri95, Efr19, HOS15]. **Two-Step** [ZLSY20, EK13, KPY22]. **two-steps** [PY22]. **Type** [AN92, Fin16, Ger18, GL96, HH93a, Hua90a, Kil16, NV96, SR88, Wan93a, PLNL22, TT97a, ZS17, NR11, Wie13].

U.S. [ZC19a]. **Uhlenbeck** [OV04, WHY22]. **Uhlig** [PI22]. **UK** [Rao14, Rao17]. **Unbiased** [AF91, Zie99, LR21, Lug06, VY16, Wan16]. **Unbiasedness** [Fin85]. **unbounded** [LP04]. **Uncertainty** [LS06, Kil98, NAJ12, PH02]. **unconditional** [LD04, SF98]. **Uncorrelated** [MIN$^+$16, FR07, Kat12]. **Uncorrelatedness** [WS20]. **Underdispersed** [MA20]. **unequal** [DL15, Jin18, LL18]. **Unified** [Eng84, HP14, Kim16, KJ85, PW84, Lie05, LP19]. **Uniform** [BDL08, GP06, Mas96]. **unifying** [GPRV00]. **Unimodality** [MA93]. **Uniqueness** [BDH$^+$18, GZ15]. **Unit** [AT87a, AT87b, AES06, Bea18, BK03, BF96, Bre94, CISG16, CP03, CL95b, Fos13, GRT17, GL96, Hal95, HR02, HL06, HCH00, HR04, HK90, HMW19, HH16, Ioa10, Kap05, Kar16, KLN04a, LNV98, MR12, Ott21, OT98, PF95, Pau84, Pon06, RA92, SS16, SH87, San18, SS96b, SF98, SS01, ST99, SLN99, Tay98, Tay03, YR95, AG08, CT08, CHLT15, Cha15b, DK13, FM98, GPRV00, HL02, KT16, KP08, LLS02, Lar98, LD04, LT03, LLT14, LLZZ22, LG11, Lub99, NR11, PSU08, PRW04, Psa01, Rod13, Sen07, SL97, SS98, Sol04, Sto19, Swe03, kTR98, Tay05, Vog99, Wes13, WNS22, Xia01, Yab12, YLC12, ZS17]. **Unit-Root** [AES06, HL06, KLN04a, Ioa10, Kap05, LLZZ22, PSU08]. **units** [Sme15]. **unity** [BP18, Sta20]. **Univariate** [FN97, HH93c, KOV94, KMS15, Lim87, SPA20, BFK19, PS07, VY16]. **University** [Cha16a, Hal14, Kar16, Leo13, Nea13, Neš16]. **Unknown** [Hid92, Kab94, Kak96, MM93, BEL06, BH03, DCCL03, GLL06, GA08, HLX10, ILT14, LM00, Lug06, Sel10, Spe10, VY16, Wri98]. **Unobservable** [Ott88]. **Unobserved** [Hot89, Pou16, Sin93, Cha16a]. **Unrestricted** [CRT15]. **Unstable** [Bea18]. **unusual** [Pen07]. **US$39.99** [Kar16]. **US$95.00** [Kar16]. **USA** [Bos16, Cao19, Hal14]. **Use** [KT01, PT81b, BFZ02, Tay05, TW02]. **Useful** [Tua84b]. **Uses** [HP92]. **Using** [AiL15, BiS17, dBC07, CL95b, CT87b, Cub95, Del96, Gae00, Gil99, GL94, HH93a, Huz81, JC17, Joy92, Kav89, KF08, Lu18, MFM05, ML83, MS07, Mil19, MB97, Nun20, Oza82, PBT00, PV98, PW05, Rei94, Rig92, SS96b, SS82, Stu01, TA88, Ton82, Tsa07, YR92, Yua00b, Ano99d, BWH19, CHLT15, CK22, Cra03, DdRSK21, GH11, HOS15, HL18, HB01, LR02, LL18, MS23, MIN$^+$16, MMNT20, Mil06, NHCLP08, Olm23, PSSS09, Rao11,

RSW08, TT97a, Tri12, UT12, ZC19b].

Valid [Kak99b]. **Validation** [Fas00, Kav89, De 01, Sko01, Vel00]. **Validatory** [HB90]. **Validity** [Tan84, FP18]. **Value** [BT06, GLP10, DP20, EFT16, Mar12, MW22]. **Value-at-Risk** [GLP10, DP20]. **Valued** [ABT18b, AOA87, DK17, FLO06, GMLS15, Gor18, JGY91, Lat17, Mic20, NR07, Sch16, Sto87, AD23, BMH08, EMNR09, HA21, JJL12, KY09, KT11, KL09, Lat98, NLR16, SA07, XZ22, ZBD06, Zhu11]. **Values** [CL95b, Pou89, Swi90, AK10, Bon05]. **Vanishing** [Hog19]. **var** [IC05, Bra13, CRT15, Cav14a, Cav14b, JN19, TSL08, WR08]. **Variability** [De 98b, Kra16]. **Variable** [Che95, FRP99, Hal92, Hal95, ST04, ZKG22, BBK23, CGP22, LLY14, Mar07b]. **Variables** [Abr87, AD84, ADD19, Cha95, New80, Pou88, Wal87b, DE07, KL10]. **Variance** [Bha93, CJ82, IP20, Kni87, KT94c, KT01, MMT98, MN95, Nas93, SF93, SLL+20, TP85, TZ02, TT82, AMS+17, Bha97, BM10, CT06a, CZ12, CW99, DHT14, HLZ23, Hil13, Joh03, KS18, KP08, KW12, LV00, Li14, LM08, MR12, NKC15, PS00, Sen07, SLL97, TT97a, TNZ04, VW15, ZL12a]. **variance-ratio** [NKC15, TNZ04]. **variance-type** [TT97a]. **Variances** [BG95, Pfe94, CF98, TP03]. **Variate** [SS96a, TCCG19, Cai11, EK13, KL11, Nie11, TP03, Tri12, ZSW22]. **variates** [DdRSK21]. **Variation** [BW00, HH81, LW19]. **variogram** [RT17b]. **Various** [Lim87]. **VARMA** [Arb08, AV08, Kat12, Maï12, MS07, ZC19a]. **VARs** [GH19a, HN21, Sta20]. **VARX** [PPT93]. **Varying** [Ano21a, AD04, BBKL17, BDH+18, Dun81, GKY18, Pet19, Wal87a, ZLSY20, BP11, CGP22, CP17, DHT14, FG04, Lie12, LP14, MS00a, MS01, Ott21, PH02, RCLM+11, YLC21, ZT18]. **Vector** [AK90b, BMY99, BR06, CV06, Dav91, HT93, KP89, KP93, LH96, Lüt85, MK15, PS92, Pap94, Pap05, PS95, RA92, She88, ZT94, Zho92, AN08, BBK23, BB14, DdM13, FB21, JR22, Joh03, Kak99a, KD03, KM21, KP21, LK21, MMM22, Mau02, MR18, SL00, SAZ13, Swe22, UD09]. **vectors** [MS00a]. **Version** [Rav89]. **Versus** [AP95, HS98, MS08a, PY22]. **very** [AG08]. **Via** [BT06, Jan82, MT94a, MT94b, Neu96, Wah89, FHK20, Hog19, KS08b, KGY18, LW19, Mar99, MW05, TS14, VP12]. **vibrometry** [LL06]. **Vicinity** [FM96]. **view** [HK17]. **Viewpoint** [RBY92]. **Ville** [BDH+18]. **Vine** [BS15b]. **virus** [VPWD11]. **VMA** [Cav14b]. **Vol** [Ano21a, Fei20]. **Volatility** [Ano21a, BCCR19, Bea18, Ber07, BK19, CPR18, CK22, GS21, Hal14, HL17, Jen04, KS08b, KS23a, KS05, LKB15, LDH19, LW19, Pet19, SHL22, SLL+20, SY20, BL13, CT08, CHLT15, Com04, EFT16, HL18, HWBD11, LLL22, McC13, PA23, SBS23, Tri12, Wan16, YHN99, YFL+14, YSX+22, Zaf08]. **Volume** [Ano97b, Ano98b, Ano00b, Ano01d, Ano03, Ano07, NNC91, Ano99c, Ano02, Ano04, Ano05b, Ano06a]. **vs** [PS07].

Walk [CL95b, Hal92, BH01, Ing01]. **Walker** [CADF11, Hyn93, SR88]. **walks**

[Ste05]. **Walsh** [HC20, Sto85, Sto87, Sto90]. **Walsh-Fourier** [Sto85, Sto87, Sto90]. **Walter** [Lu18]. **warming** [EP17]. **Warning** [BHL90]. **Wasserstein** [ZKP22]. **Watson** [Ali83]. **Wavelet** [CN17, DL15, Neu96, ST97, VN00, WC10, AG16, DP10, FNV08, Gao97, GA16, KM99, LL18, MKN22, MRT07, Nan14, RCLM+11, RT09, ST05]. **Wavelet-Based** [DL15, VN00, RCLM+11]. **wavelet-Fisz** [FNV08]. **Wavelets** [Gil99, Pri96, AVF98, Ano99d]. **Way** [ZW94]. **Wayne** [Kil18]. **Weak** [FRS11, HMS13, Hua12, Hid07, Maï12, San17]. **Weakly** [Sto85, XX18, BDL08, Bra11, Bra22, MMM22, Psa01, PV15, Sta20]. **Weighted** [FRS11, HH20, Iri02, ST91, YL20, ZC19a, ZW12, BM09, CP17, DGK14, GF15, HI15, LZ20, LPS23]. **Weighted-Covariance** [ZC19a]. **Weighting** [SSW15, ZLP19]. **Weights** [LDH19, DP20]. **Which** [HP92]. **White** [And93b, FR97, RB92, BCD18]. **Whitney** [Mau11]. **Whittle** [AG16, BDL08, Iac10, JC17, Kul85, LRS21, Nie11]. **Wiener** [Góm07, RY23, Wan09]. **Wiener-Kolmogorov** [Góm07]. **Wigner** [BDH+18]. **Wilcoxon** [Bet16, Ger18]. **Wilcoxon-Type** [Ger18]. **Wild** [DLLN15]. **wildfires** [NSK+11]. **Wiley** [Bos16, Rao16b, Rao17, Tur18, Wil16]. **William** [Tur18]. **Wilson** [McL17]. **Wind** [TCCG19]. **Window** [Bha83, Büh96, CAP94, KP13]. **Wishart** [AS21, Tri12]. **Within** [Kra16]. **Within-Group** [Kra16]. **Without** [Aok91, Lim92]. **Wold** [KM21]. **Woodward** [Kil18]. **worth** [PS00].

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