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

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

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

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

22 March 2023
Version 1.06

Title word cross-reference

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

-Vine [TZCP19].

across [Mar21]. **Activations** [LXZ13]. **Adapted** [OLL19, PMA12]. **Adaptive** [LX10]. **Additive** [HMS11]. **Adequacy** [WSAF20]. **Adjustment** [BD15, Can22, Oll21]. **Aggregate** [Qui21]. **Aggregates** [HT13]. **Algebra** [Sim12]. **Algorithm** [Koc11]. **Analysing** [AS18]. **Analysis** [BiS09, BPS21, CP22, KMSZ19, Lee19, Pol09]. **Analyzing** [KSJ17]. **Annual** [LX11]. **Antipersistent** [Sim12]. **APARCH** [JP17]. **Application** [ABH18, APMA20, BiS09, PCG12, Vaf15]. **Applications** [OLL19, TZCP19]. **Applied** [GW13]. **Approach** [BFFB19, DL23, KSJ17, KP21, OLL19, Qui21, Sim12]. **Approximations** [Man10]. **Approximators** [Koc11]. **ARCH** [AL16, KR09, MY13].

ARFIMA [Bou18, Man10]. **ARMA** [DF22]. **ARMA-type** [DF22]. **Artificial** [LXZ13]. **Asset** [TTS22]. **Asymmetry** [AS15]. **Asymptotic** [HT13, HMX13]. **Asymptotically** [Oku14]. **Asymptotics** [KR09]. **Augmented** [AHL17]. **Australia** [Kol19]. **Autocorrelated** [ASV09, PMA12, SKT17, Poi18]. **Autocorrelations** [Oku14, WH11]. **Autocovariances** [Oku14]. **Automatic** [CDH11]. **Autoregression** [AUY20, Cai09]. **Autoregressions** [AS18, Akn13, LS11]. **Autoregressive** [Dem09, LEP12, Ngu16]. **Average** [BZ14, ML12, Ngu16, SKJ19]. **Averaging** [DL23, GZ20].

Based [BD16, DR15, GW13, LL10, LX10, Mil10]. **Basis** [GW13]. **Bayesian** [AC20]. **Be** [DI11]. **Behavior** [HT13, JP17, KP21]. **BEKK** [AM22, AS23, Bur15, HLP16]. **BEKK-CAW** [AS23]. **benchmark** [Vaf15]. **Better** [TKI21]. **between** [Ngu16]. **Bias** [BZ14, DK19, LEP12, Skr14]. **Biases** [AL12]. **BINMA** [KSJ17]. **Binomial** [KSJ18]. **Bivariate** [KSJ18, SKJ19]. **Block** [PPP15]. **Bond** [GW13]. **Boom** [CP22]. **Bootstrap** [LEP12, PPP15, Wan14]. **Brazilian** [CP22]. **Break** [Skr14, Sol16]. **Breaks** [BiS09, BFC11, Skr18, Smi12]. **Business** [Kol19].

capital [Sin16]. **Carlo** [Bur15, Non16]. **Case** [PR11]. **CAW** [AS23]. **CDS** [GW13]. **CDS-Bond** [GW13]. **chain** [Non16]. **Change** [ILT17, PCG12]. **Changed** [GP10]. **Changes** [Kur15]. **Changing** [HMX13]. **Checking** [WSAF20]. **Chow** [Poi18]. **Chow-Lin** [Poi18]. **Cities** [BiS09]. **Clarifications** [Pol09]. **Class** [AD14]. **Cloning** [Lau13]. **Close** [Lar15]. **Co** [OG21]. **Co-integrated** [OG21]. **Coefficient** [Akn13]. **Cointegrated** [APMA20]. **Cointegrating** [Can22]. **Cointegration** [BD15, GW13, HI12, ML12]. **COLS** [LEP12]. **Commodities** [CP22]. **Commodity** [CP22]. **Common** [CHP11, HLP16]. **Comparison** [Sha20]. **component** [Non16]. **Components** [BD15, CHP11, MM14]. **Computing** [ABH18]. **Condition** [AHL17, Skr18]. **Conditional** [BZ14, San17]. **Consideration** [WG11]. **Constrained** [Bur15]. **Consumption** [Qui21]. **Continuous** [OG21, Sim12]. **Convergence** [BiS09, JL10]. **Copula** [TZCP19]. **Copulas** [MTCdM11]. **corrected** [SKT17]. **Correction** [DK19, Skr14]. **Correlated** [MM14]. **Correlation** [AS15]. **Correlograms** [AL12]. **Costationarity** [CN10]. **Count** [WSAF20]. **Covariances** [San17]. **Covariate** [AHL17, GW13]. **Critical** [ASV09]. **Cumulative** [KMSZ19]. **Curve** [Sha20]. **Curves** [KMSZ19]. **Cycles** [Kol19, Pol14].

Daily [CGW11, Oll21]. **Data** [BD16, BiS09, Lau13, LX11, NB09, Oku14]. **Data-Driven** [BD16]. **Dependence** [JP17, LL10]. **Dependent** [AD14, MA22a, MA22b, Sha20]. **Design** [PMA12]. **Design-Adapted** [PMA12]. **Detecting** [CHP11]. **Detection** [HMS11]. **Deterministic** [BD15, VSGZ10, WH11]. **Dickey** [Sol16]. **Dickey-Fuller** [Sol16]. **Different** [DF22]. **Directional** [MR22]. **Discrete** [OG21]. **Discretization** [Sim12].

Dispersed [SKJ19]. **dispersion** [KSJ18]. **Distortion** [Skr14]. **Distributed** [AK18]. **Distributions** [SN09]. **Disturbances** [Ngu16]. **Diverse** [TM17]. **Divorce** [KP21]. **Do** [Lip17]. **Domain** [HT13, HPW21]. **Double** [LL10]. **Double-Length** [LL10]. **Drift** [Lar15]. **Driven** [BD16, KSJ18, Sim12]. **Dynamic** [AS15, DL23, TZCP19, Poi18]. **Dynamics** [APMA20, CHP11].

Econometric [HM11]. **Economic** [BCHL11, LS11]. **Economy** [CP22]. **Edge** [DF22]. **Edge-Effect** [DF22]. **Edgeworth** [AD14]. **Editors** [BCHL11]. **Effect** [DF22, JX18, PCG12]. **Effects** [MY13, Oku14]. **Efficiency** [AS18]. **Efficient** [JN11]. **EGARCH** [DK19]. **either** [Sim12]. **Elections** [Kol19]. **Electricity** [Lip17]. **ELG** [CP22]. **Elliptical** [SN09]. **Ensemble** [TKI21]. **Environment** [NB09]. **Equity** [AS18]. **Error** [LEP12, MA22a, MA22b]. **Errors** [ABH18, JX18, ML12, PMA12, SKT17]. **Estimating** [MA22a, MR22, WH11]. **Estimation** [Akn13, ABH18, AC20, BZ14, CP20, Eve10, HI12, HPW21, LX10, LEP12, LE23, MTCdM11, Oku14, OG21, OLL19]. **Estimator** [Lau13, RW10]. **Estimators** [DK19, Sha20]. **Euro** [PCG12]. **Evaluating** [CDH11, JS11]. **Evidence** [VSGZ10, Sin16]. **Exact** [Sim12]. **Examining** [Pol14]. **Exchange** [TKI21]. **Expansions** [AD14]. **Expectations** [JS11]. **Expected** [Qui21]. **Exponent** [Sha20]. **Exponential** [AS15]. **Export** [CP22]. **Export-Led** [CP22]. **Expression** [BFFB19]. **Extended** [Man10, Poi18]. **Extraction** [MW10, MM14, TM17].

Factor [Kaw23]. **Factors** [HLP16]. **Fama** [Vaf15]. **Fama-French** [Vaf15]. **FCVAR** [Qui21]. **Feasible** [BZ14]. **Filters** [WM16]. **Financial** [BCHL11]. **Finite** [DK19]. **Finite-Sample** [DK19]. **First** [BZ14, HI12]. **First-Order** [BZ14]. **Fit** [MA22b, MW10]. **Fixed** [ASV09, Sol16]. **Fixed-** [ASV09]. **Flexible** [AUY20, KSJ18]. **Flow** [OG21]. **Follow** [AS18]. **Forecasting** [BFFB19, BCHL11, DL23, Koc11, LX11, OLL19, SN09, TKI21, Vaf15]. **Forecasts** [BZ14, GZ20]. **Fossil** [Lip17]. **Fourier** [Pol09]. **Fractional** [BD16, Bou18, HI12, ILT17, Lar15, Man10, Sim12]. **French** [Vaf15]. **Frequency** [AS18, AUY20, HT13, HPW21]. **Frontmatter** [Ano14a, Ano14b, Ano15a, Ano15b, Ano16a, Ano16b, Ano21a, Ano21b, Ano22a, Ano22b, Ano23]. **Fuels** [Lip17]. **Full** [KSJ17]. **Fuller** [Sol16]. **Functional** [AC20]. **Functions** [MR22].

GARCH [AM22, Bur15, CGW11, CP20, JL10]. **GARCH-BEKK** [AM22]. **Gaussian** [Cai09, Man10]. **Gegenbauer** [HPW21]. **Gene** [BFFB19]. **General** [BD15, HPW21]. **Generalized** [APMA20, Bou18, LBN20, OLL19]. **Generation** [Lip17]. **Global** [BPS21]. **Good** [RW10]. **Goodness** [MA22b, MW10]. **Goodness-of-Fit** [MA22b, MW10]. **GQL** [KSJ17]. **Graphical** [JS11]. **Growth** [CP22].

Haar [PMA12]. **Hamiltonian** [Bur15]. **Heterogeneous** [PCG12]. **Hidden**

[LXZ13]. **Highly** [ASV09]. **Homogeneous** [Kur15, KSJ18]. **House** [Mar21]. **Hurst** [Sha20]. **Hybrid** [Lau13, CGW11]. **Hyper** [AM22]. **Hyper-Rotated** [AM22]. **Hypotheses** [Can22]. **Hypothesis** [CP22, DR15].

Idea [Pol14]. **Identifying** [MY13]. **Ideology** [Kol19]. **Impact** [AHL17, Lip17]. **Implications** [TKI21]. **Impossibility** [PR11]. **Improved** [BD15, Ngu16]. **Improving** [LE23]. **Impulse** [MR22]. **Impulse-Response** [MR22]. **INAR** [KSJ18, LBN20]. **Increased** [Lip17]. **Increment** [BD16]. **Index** [LX11]. **Individual** [Oku14]. **Inefficient** [AS18]. **Inference** [DF22, Eve10]. **Infinite** [Dem09]. **Infinite-Order** [Dem09]. **Inflated** [LBN20]. **Inflated-parameter** [LBN20]. **Inflation** [DL23, GP10, LX11]. **Initial** [AHL17, Skr18]. **Innovations** [Cai09, LBN20, Sim12]. **Innovative** [OLL19]. **Instrumental** [NB09]. **Instruments** [Dem09]. **integrated** [OG21]. **Integration** [Bou18, ILT17, dO11]. **Interest** [APMA20]. **International** [Sin16]. **Interpretations** [Pol09]. **Intervals** [CP20]. **Intra** [CGW11]. **Intra-Daily** [CGW11]. **Intraday** [GHK13, KMSZ19]. **Introduction** [BCHL11]. **Irrelevance** [PR11]. **IV** [Mil10].

Jackknife [LEP12]. **Just** [RW10].

KPSS [ASV09, Skr14].

Lag [AC20, LL10]. **Lagged** [OLL19]. **Laplace** [JX18]. **Learning** [Koc11]. **Least** [Akn13]. **Led** [CP22]. **Length** [LL10]. **Level** [BiS09]. **Levels** [KSJ18, LX11]. **Leverage** [JX18]. **Light** [Lip17]. **Likelihood** [DK19, JN11, Lau13, Mil10]. **Likelihood-Based** [Mil10]. **Limit** [AL16]. **Lin** [Poi18]. **Linear** [KR09, WM16]. **Linkages** [Mar21]. **Local** [OLL19]. **Locally** [AD14, CN10]. **Logs** [LX11]. **Long** [AS15, APMA20, DR15, Mil10, PR11, Sha20, Sim12]. **Long-range** [Sha20]. **Long-run** [PR11].

Macroeconomic [Mar21, MR22]. **Many** [LXZ13]. **Market** [AS18, Vaf15]. **Markov** [Non16, Smi12]. **Masthead** [Ano13a, Ano13b]. **Matrix** [Aba12, AS15]. **Matrix-Exponential** [AS15]. **Matter** [Lip17]. **Maximum** [DK19, Lau13]. **May** [DI11]. **Mean** [ILT17, LEP12]. **Measure** [MW10]. **Memory** [AS15, APMA20, DR15, Sim12]. **Meta** [SN09]. **Meta-Elliptical** [SN09]. **Method** [AS18, HPW21, Lee19, OLL19, Poi18]. **Methods** [ABH18]. **Misspecified** [JL10]. **Mixed** [AUY20]. **Mixed-Frequency** [AUY20]. **mobility** [Sin16]. **Model** [AL16, AC20, BZ14, Bou18, CDH11, DK19, DL23, JP17, Sim12, TZCP19, WSAF20]. **Modeling** [DI11, GS14, JX18, Mar21, TKI21]. **Modelling** [HM11, SKJ19]. **Models** [AS23, BPS21, CGW11, HLP16, JL10, JS11, Kaw23, KS11, KR09, Lau13, LEP12, LE23, MA22a, MA22b, MY13, MR22, Ngu16, Smi12, Non16, Poi18]. **Moments** [OLL19]. **Mongolia** [DL23]. **Monitoring** [GHK13, WH13].

Monotonicity [TTS22]. **Monte** [Bur15, Non16]. **Monthly** [LX11]. **Moving** [BZ14, ML12, Ngu16, SKJ19]. **Multidimensional** [BD16]. **Multiple** [BiS09, Kur15]. **Multivariate** [AM22, Mil10].

Nearly [JN11]. **Negative** [KSJ18]. **Neglected** [LXZ13]. **Network** [Lee19]. **Networks** [LXZ13]. **Neural** [LXZ13, Lee19]. **Noise** [Man10]. **Non** [AL16, BCHL11, Cai09, KSJ18, KR09, Kur15, GZ20]. **Non-Gaussian** [Cai09]. **Non-Homogeneous** [Kur15, KSJ18]. **Non-Linear** [KR09]. **Non-Parametric** [GZ20]. **Non-stationarity** [BCHL11]. **Non-stationary** [AL16]. **Noncausal** [LS11]. **Nonlinear** [Dem09, Lee19, Mil10]. **Nonlinearity** [LXZ13, LL10, San17]. **Nonparametric** [BFC11, dO11]. **Nonstationary** [Akn13, DI11, TM17]. **Note** [AL16]. **NoVaS** [CP20]. **null** [Sol16]. **Numerical** [ABH18].

Observation [KSJ18]. **Observation-Driven** [KSJ18]. **Observations** [HM11]. **Off** [DI11]. **Oil** [BFFB19]. **Omitted** [Eve10]. **Optimal** [MM14, Wan14, WM16]. **Order** [BZ14, Dem09]. **Outliers** [HMS11]. **Outlying** [HM11]. **Over-dispersion** [KSJ18]. **Ox** [Non16].

Panel [BiS09, Dem09, Oku14]. **Panels** [Mil10, PCG12]. **Parameter** [Bou18, LBN20]. **Parameters** [HMX13]. **Parametric** [GZ20]. **Parity** [BiS09]. **Partially** [LX10]. **Particle** [Non16]. **Particular** [AS18]. **Party** [Kol19]. **Pattern** [GHK13]. **PCSE** [RW10]. **Pearson** [WSAF20]. **Penalized** [GZ20]. **Period** [CP22]. **Periodic** [dO11]. **Periodicity** [BCHL11, CGW11]. **Point** [CP20, Wan14]. **Policy** [TKI21]. **Political** [Kol19]. **Power** [ASV09, BiS09, LBN20]. **Prediction** [CP20, WM16]. **Predictions** [LE23]. **Prequential** [SN09]. **Presence** [ML12, Oku14, WH11, Sol16]. **Price** [BFFB19, BiS09, LX11, Mar21]. **Prices** [AS18, Lip17]. **Prior** [AUY20]. **Problems** [WM16]. **Process** [APMA20, KSJ17, Lar15]. **Processes** [AD14, AS15, Dem09, DF22, HPW21, LBN20, SKJ19]. **Programming** [BFFB19]. **Proportion** [AS18]. **Purchasing** [BiS09].

QMLE [AL16, JL10, KR09]. **Quantile** [GZ20]. **Quantiles** [MR22].

Random [Akn13, Lar15]. **Randomized** [LXZ13]. **range** [Sha20]. **Rank** [BD15, Mil10]. **Rate** [TKI21]. **Rates** [APMA20, KP21]. **Ratio** [BD16, JN11]. **Rational** [JS11]. **Re** [GS14]. **Re-switching** [GS14]. **Real** [WH13, WM16]. **Real-Time** [WH13, WM16]. **Realized** [AS23, Kaw23, WH13]. **Recursive** [BD15, Sol16]. **Reducing** [Skr14]. **Regression** [BPS21, KP21, Ngu16, PMA12, Smi12]. **Regressions** [HMX13, LL10, SKT17]. **Regressors** [Kur15]. **Renewable** [Lip17]. **Representation** [HLP16]. **Representations** [AL12]. **Residual** [GW13]. **Residual-Based** [GW13]. **Residuals** [WSAF20, Poi18]. **Response** [MR22]. **Results** [KS11]. **Return** [CGW11, DI11, KMSZ19, Vaf15]. **Returns**

[BFFB19, Qui21, TTS22]. **Review** [ABH18]. **Revision** [MW10]. **Rich** [NB09]. **right** [Sol16]. **right-tailed** [Sol16]. **Risk** [ABH18, KMSZ19, TZCP19, Vaf15]. **risk-return** [Vaf15]. **Robust** [KSJ17, TTS22, Sin16]. **Root** [Aba12, AHL17, BFC11, Dem09, LX10, PPP15, Skr18, VSGZ10, Wan14]. **Roots** [BD16, JN11]. **Rotated** [AM22]. **Rotation** [GS14]. **Rules** [TM17]. **run** [PR11].

Sample [Can22, DK19]. **Sampling** [TM17]. **Seasonal** [HMS11, JN11, LX11, Oll21]. **Seemingly** [SKT17]. **Selecting** [NB09]. **Selection** [BPS21, CDH11, Ngu16]. **Self** [DR15]. **Self-Similarity** [DR15]. **Semantics** [Pol14]. **Semiparametric** [BD16]. **Sensitivity** [BPS21]. **Sequences** [AD14]. **Sequential** [AK18]. **Series** [AL12, ASV09, BCHL11, CN10, Eve10, HMS11, HM11, KSJ17, LS11, Lee19, LE23, LBN20, Mil10, MTCdM11, Oll21, Sha20, TM17, WSAF20, WG11, Non16, Sin16]. **Signal** [MW10, MM14, TM17]. **Significance** [SKT17]. **Similarity** [DR15]. **Simple** [Kaw23, Man10]. **Size** [ASV09, AK18, Skr14, SKT17]. **Small** [Can22, LE23]. **Smooth** [AD14, Bou18, KP21]. **Smoothly** [HMX13]. **Some** [JS11, KS11]. **SPARMA** [MA22a, MA22b]. **Spatial** [AC20, LL10]. **Spurious** [Pol14]. **Square** [Aba12]. **Squared** [LEP12]. **Squares** [Akn13]. **Stage** [Akn13, HI12]. **Standard** [ABH18]. **State** [AUY20]. **States** [Mar21, Sin16]. **Stationarity** [BD16, BCHL11]. **Stationary** [AL12, CN10, KSJ18, AL16]. **Statistical** [Pol09]. **Statistics** [BD16]. **Steady** [AUY20]. **Steady-State** [AUY20]. **Still** [Lip17]. **Stochastic** [Kaw23, Lau13]. **Stock** [OG21, Qui21]. **Structural** [BiS09, BFC11, Kur15, MY13, PCG12, Skr14]. **Structure** [JP17]. **Style** [GS14]. **Switching** [GS14]. **Syllogisms** [Pol14]. **Synchronization** [Mar21]. **Systems** [OG21].

Tail [JP17]. **tailed** [Sol16]. **Tapered** [PPP15]. **targeting** [Bur15]. **Technique** [JS11]. **techniques** [Non16]. **Temporal** [HT13]. **Terms** [MA22a, MA22b]. **Test** [ASV09, BFC11, DR15, GW13, Mil10, Ngu16, Skr14, TTS22, WH13]. **Testing** [AK18, Can22, Dem09, ILT17, Kur15, LXZ13, LX10, ML12, PPP15, PCG12, San17, Skr18, VSGZ10]. **Tests** [AHL17, BD16, BD15, JN11, LL10, MA22b, SKT17, Wan14, dO11, Sin16, Sol16]. **their** [Mar21]. **Theorems** [PR11]. **Theory** [AL16, DK19, HMX13]. **There** [VSGZ10]. **Think** [RW10]. **Threshold** [AS18, KS11]. **Time** [AS18, ASV09, BCHL11, CN10, CP20, Eve10, HMS11, HM11, KSJ17, LS11, Lee19, LE23, Mar21, Mil10, MTCdM11, Oku14, OG21, Oll21, SN09, Sha20, Sim12, TM17, WH13, WSAF20, WG11, WM16, Non16, Sin16]. **time-series** [Sin16]. **Time-Varying** [Mar21, CP20]. **Trade** [DI11, PCG12]. **Trade-Off** [DI11]. **tradeoff** [Vaf15]. **Transformations** [AD14]. **Transition** [Bou18, KP21]. **Transitory** [CHP11]. **Trend** [Skr18, VSGZ10]. **Trends** [WH11, WG11]. **Two** [Akn13]. **Two-Stage** [Akn13]. **type** [DF22].

U.S. [BiS09, GP10, Mar21]. **Unbiased** [Oku14]. **Underlying** [LX11]. **Understanding** [DF22]. **Uniform** [AD14]. **Uniformly** [AK18]. **Unit** [AHL17, BD16, BFC11, Dem09, JN11, LXZ13, LX10, PPP15, Skr18, VSGZ10, Wan14]. **United** [Sin16]. **Univariate** [HLP16]. **Universal** [Koc11]. **unobserved** [Non16]. **Unrelated** [SKT17]. **Using** [ASV09, BFFB19, BPS21, KSJ17, LXZ13, LX11, PMA12, TKI21, WSAF20, MR22, Non16].

Valid [AD14]. **Validation** [SN09]. **Validity** [CP22]. **Value** [ABH18, TZCP19]. **Value-at-Risk** [ABH18, TZCP19]. **Values** [ASV09]. **VaR** [TZCP19, MY13]. **Variable** [BPS21]. **Variables** [Eve10, NB09, OG21]. **Variance** [PR11]. **Variances** [MW10]. **Varying** [Mar21, SN09, CP20]. **Vector** [AUY20]. **Vectors** [Can22]. **Versus** [CP20, LX11]. **via** [MY13]. **Vine** [TZCP19]. **Volatility** [BFFB19, CP20, DI11, GHK13, GP10, JX18, Kaw23, Lau13, WH13, Vaf15].

Walk [Lar15]. **Wavelet** [MTCdM11]. **Wavelets** [PMA12]. **way** [DF22]. **Weakly** [AD14]. **Wealth** [Qui21]. **Weighted** [Akn13].

References

Abadir:2012:SRM

[Aba12] Karim M. Abadir. The square root of a matrix. *Journal of Time Series Econometrics*, 4(2):4:1–4:5, November 2012. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2012.4.issue-2/1941-1928.1140/1941-1928.1140.xml`.

Ardia:2018:MCN

[ABH18] David Ardia, Keven Bluteau, and Lennart F. Hoogerheide. Methods for computing numerical standard errors: Review and application to value-at-risk estimation. *Journal of Time Series Econometrics*, 10(2):20170011:1–20170011:9, July 2018. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2018.10.issue-2/jtse-2017-0011/jtse-2017-0011.xml`.

Aw:2020:BEF

[AC20] Alassane Aw and Emmanuel Nicolas Cabral. Bayesian estimation of the functional spatial lag model. *Journal of Time Series Econometrics*, 12(2):??, ???? 2020. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `https://www.degruyter.com/document/doi/10.1515/jtse-2019-0047/html`.

Arvanitis:2014:VLU

[AD14] Stelios Arvanitis and Antonis Demos. Valid locally uniform Edgeworth expansions for a class of weakly dependent processes or sequences of smooth transformations. *Journal of Time Series Econometrics*, 6(2):183–235, July 2014. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2014.6.issue-2/jtse-2012-0003/jtse-2012-0003.xml`.

Aristidou:2017:IIC

[AHL17] Chrystalleni Aristidou, David I. Harvey, and Stephen J. Leybourne. The impact of the initial condition on covariate augmented unit root tests. *Journal of Time Series Econometrics*, 9(1):20150013:1–20150013:23, January 2017. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2017.9.issue-1/jtse-2015-0013/jtse-2015-0013.xml`.

Anatolyev:2018:STU

[AK18] Stanislav Anatolyev and Grigory Kosenok. Sequential testing with uniformly distributed size. *Journal of Time Series Econometrics*, 10(2):20170002:1–20170002:22, July 2018. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2018.10.issue-2/jtse-2017-0002/jtse-2017-0002.xml`.

Aknouche:2013:TSW

[Akn13] Abdelhakim Aknouche. Two-stage weighted least squares estimation of nonstationary random coefficient autoregressions. *Journal of Time Series Econometrics*, 5(1):25–46, May 2013. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2013.5.issue-1/jtse-2012-0011/jtse-2012-0011.xml`.

Abadir:2012:BCA

[AL12] Karim M. Abadir and Rolf Larsson. Biases of correlograms and of AR representations of stationary series. *Journal of Time Series Econometrics*, 4(1):1:1–1:11, May 2012. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2012.4.issue-1/1941-1928.1130/1941-1928.1130.xml`.

Arvanitis:2016:NQL

[AL16] Stelios Arvanitis and Alexandros Louka. A note on the QMLE limit theory in the non-stationary ARCH(1) model. *Journal of Time Series Econometrics*, 8(1):21–39, January 2016. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2016.8.issue-1/jtse-2014-0034/jtse-2014-0034.xml`.

Asai:2022:MHR

[AM22] Manabu Asai and Michael McAleer. Multivariate hyper-rotated GARCH-BEKK. *Journal of Time Series Econometrics*, 14(2):175–198, July 2022. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `https://www.degruyter.com/document/doi/10.1515/jtse-2021-0006/html`.

Anonymous:2013:Ma

[Ano13a] Anonymous. Masthead. *Journal of Time Series Econometrics*, 5 (1):i, May 2013. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2013.5.issue-1/jtse-2013-masthead1/jtse-2013-masthead1.xml`.

Anonymous:2013:Mb

[Ano13b] Anonymous. Masthead. *Journal of Time Series Econometrics*, 5 (2):i, November 2013. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2013.5.issue-2/jtse-2013-masthead2/jtse-2013-masthead2.xml`.

Anonymous:2014:Fa

[Ano14a] Anonymous. Frontmatter. *Journal of Time Series Econometrics*, 6(1):i, January 2014. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2014.6.issue-1/jtse-2014-masthead1/jtse-2014-masthead1.xml`.

Anonymous:2014:Fb

[Ano14b] Anonymous. Frontmatter. *Journal of Time Series Econometrics*, 6(2):i, July 2014. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2014.6.issue-2/jtse-2014-frontmatter2/jtse-2014-frontmatter2.xml`.

Anonymous:2015:Fa

[Ano15a] Anonymous. Frontmatter. *Journal of Time Series Econometrics*, 7(1):i, January 2015. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2015.7.issue-1/jtse-2015-frontmatter1/jtse-2015-frontmatter1.xml`.

Anonymous:2015:Fb

[Ano15b] Anonymous. Frontmatter. *Journal of Time Series Econometrics*, 7(2):i, July 2015. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2015.7.issue-2/jtse-2015-frontmatter2/jtse-2015-frontmatter2.xml`.

Anonymous:2016:Fa

[Ano16a] Anonymous. Frontmatter. *Journal of Time Series Econometrics*, 8(1):i, January 2016. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2016.8.issue-1/jtse-2016-frontmatter1/jtse-2016-frontmatter1.xml`.

Anonymous:2016:Fb

[Ano16b] Anonymous. Frontmatter. *Journal of Time Series Econometrics*, 8(2):i, July 2016. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2016.8.issue-2/jtse-2016-frontmatter2/jtse-2016-frontmatter2.xml`.

Anonymous:2021:Fa

[Ano21a] Anonymous. Frontmatter. *Journal of Time Series Econometrics*, 13(1):i–iii, January 22, 2021. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `https://www.degruyter.com/document/doi/10.1515/jtse-2021-frontmatter1/html`.

Anonymous:2021:Fb

[Ano21b] Anonymous. Frontmatter. *Journal of Time Series Econometrics*, 13(2):i–ii, July 2021. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `https://www.degruyter.com/document/doi/10.1515/jtse-2021-frontmatter2/html`.

Anonymous:2022:Fa

[Ano22a] Anonymous. Frontmatter. *Journal of Time Series Econometrics*, 14(1):i–ii, January 2022. CODEN ???? ISSN 2194-6507

(print), 1941-1928 (electronic). URL https://www.degruyter.com/document/doi/10.1515/jtse-2022-frontmatter1/html.

Anonymous:2022:Fb

[Ano22b] Anonymous. Frontmatter. *Journal of Time Series Econometrics*, 14(2):i–ii, July 2022. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL https://www.degruyter.com/document/doi/10.1515/jtse-2022-frontmatter2/html.

Anonymous:2023:F

[Ano23] Anonymous. Frontmatter. *Journal of Time Series Econometrics*, 15(1):i–ii, January 2023. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL https://www.degruyter.com/document/doi/10.1515/jtse-2023-frontmatter1/html.

Asai:2020:CDG

[APMA20] Manabu Asai, Shelton Peiris, Michael McAleer, and David E. Allen. Cointegrated dynamics for a generalized long memory process: Application to interest rates. *Journal of Time Series Econometrics*, 12(1):??, January 2020. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL https://www.degruyter.com/view/journals/jtse/12/1/article-20180024.xml.

Asai:2015:LMA

[AS15] Manabu Asai and Mike K. P. So. Long memory and asymmetry for matrix-exponential dynamic correlation processes. *Journal of Time Series Econometrics*, 7(1):69–94, January 2015. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL http://www.degruyter.com/view/j/jtse.2015.7.issue-1/jtse-2013-0012/jtse-2013-0012.xml.

Ahmed:2018:WPT

[AS18] Muhammad Farid Ahmed and Stephen Satchell. What proportion of time is a particular market inefficient? ... A method for analysing the frequency of market efficiency when equity prices follow threshold autoregressions. *Journal of Time Series Econometrics*, 10(2):20160021:1–20160021:22, July 2018. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL http://www.degruyter.com/view/j/jtse.2018.10.issue-2/jtse-2016-0021/jtse-2016-0021.xml.

Asai:2023:RBC

[AS23] Manabu Asai and Mike K. P. So. Realized BEKK-CAW models. *Journal of Time Series Econometrics*, 15(1):49–77, January 2023. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `https://www.degruyter.com/document/doi/10.1515/jtse-2022-0009/html`.

Amsler:2009:KTU

[ASV09] Christine Amsler, Peter Schmidt, and Timothy J. Vogelsang. The KPSS test using fixed-b critical values: Size and power in highly autocorrelated time series. *Journal of Time Series Econometrics*, 1(1):??, January 2009. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2009.1.1/jtse.2009.1.1.1027/jtse.2009.1.1.1027.xml`.

Ankargren:2020:FMF

[AUY20] Sebastian Ankargren, Måns Unosson, and Yukai Yang. A flexible mixed-frequency vector autoregression with a steady-state prior. *Journal of Time Series Econometrics*, 12(2):??, ???? 2020. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `https://www.degruyter.com/document/doi/10.1515/jtse-2018-0034/html`.

Bollerslev:2011:PNS

[BCHL11] Tim Bollerslev, Bent Jesper Christensen, Niels Haldrup, and Asger Lunde. Periodicity, non-stationarity, and forecasting of economic and financial time series: Editors' introduction. *Journal of Time Series Econometrics*, 3(1):1:1–1:8, January 2011. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2011.3.1/jtse.2011.3.1.1098/jtse.2011.3.1.1098.xml`.

Born:2015:RAG

[BD15] Benjamin Born and Matei Demetrescu. Recursive adjustment for general deterministic components and improved cointegration rank tests. *Journal of Time Series Econometrics*, 7(2):143–179, July 2015. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2015.7.issue-2/jtse-2013-0005/jtse-2013-0005.xml`.

Bardet:2016:SSF

[BD16] Jean-Marc Bardet and Béchir Dola. Semiparametric stationarity and fractional unit roots tests based on data-driven multidimensional increment ratio statistics. *Journal of Time Series Econometrics*, 8(2):115–153, July 2016. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2016.8.issue-2/jtse-2014-0031/jtse-2014-0031.xml`.

Belaire-Franch:2011:NUR

[BFC11] Jorge Belaire-Franch and Dulce Contreras. Nonparametric unit root test and structural breaks. *Journal of Time Series Econometrics*, 3(2):3:1–3:14, April 2011. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2011.3.2/jtse.2011.3.2.1048/jtse.2011.3.2.1048.xml`.

Baffour:2019:FVR

[BFFB19] Alexander Amo Baffour, Jingchun Feng, Liwei Fan, and Beryl Adormaa Buanya. Forecasting volatility returns of oil price using gene expression programming approach. *Journal of Time Series Econometrics*, 11(2):??, July 2019. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `https://www.degruyter.com/view/j/jtse.2019.11.issue-2/jtse-2017-0022/jtse-2017-0022.xml`.

Basher:2009:PLC

[BiS09] Syed A. Basher and Josep Lluís Carrion i Silvestre. Price level convergence, purchasing power parity and multiple structural breaks in panel data analysis: An application to U.S. cities. *Journal of Time Series Econometrics*, 1(1):??, January 2009. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2009.1.1/jtse.2009.1.1.1000/jtse.2009.1.1.1000.xml`.

Boubaker:2018:GAM

[Bou18] Heni Boubaker. A generalized ARFIMA model with smooth transition fractional integration parameter. *Journal of Time Series Econometrics*, 10(1):20150001:1–20150001:21, January 2018. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2018.10.issue-1/jtse-2015-0001/jtse-2015-0001.xml`.

Becker:2021:VSR

[BPS21] William Becker, Paolo Paruolo, and Andrea Saltelli. Variable selection in regression models using global sensitivity analysis. *Journal of Time Series Econometrics*, 13(2):187–233, July 2021. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `https://www.degruyter.com/document/doi/10.1515/jtse-2018-0025/html`.

Burda:2015:CHM

[Bur15] Martin Burda. Constrained Hamiltonian Monte Carlo in BEKK GARCH with targeting. *Journal of Time Series Econometrics*, 7 (1):95–113, January 2015. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2015.7.issue-1/jtse-2013-0013/jtse-2013-0013.xml`.

Bao:2014:EBF

[BZ14] Yong Bao and Ru Zhang. Estimation bias and feasible conditional forecasts from the first-order moving average model. *Journal of Time Series Econometrics*, 6(1):63–80, January 2014. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2014.6.issue-1/jtse-2013-0015/jtse-2013-0015.xml`.

Cai:2009:ANG

[Cai09] Yuzhi Cai. Autoregression with non-Gaussian innovations. *Journal of Time Series Econometrics*, 1(2):??, December 2009. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2009.1.2/jtse.2009.1.2.1016/jtse.2009.1.2.1016.xml`.

Canepa:2022:SSA

[Can22] Alessandra Canepa. Small sample adjustment for hypotheses testing on cointegrating vectors. *Journal of Time Series Econometrics*, 14(1):51–85, January 2022. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `https://www.degruyter.com/document/doi/10.1515/jtse-2020-0044/html`.

Castle:2011:EAM

[CDH11] Jennifer L. Castle, Jurgen A. Doornik, and David F. Hendry. Evaluating automatic model selection. *Journal of Time Series Econometrics*, 3(1):8:1–8:33, January 2011. CODEN ???? ISSN

2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2011.3.1/jtse.2011.3.1.1097/jtse.2011.3.1.1097.xml`.

Chen:2011:HGM

[CGW11] Xilong Chen, Eric Ghysels, and Fangfang Wang. HYBRID GARCH models and intra-daily return periodicity. *Journal of Time Series Econometrics*, 3(1):11:1–11:28, January 2011. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2011.3.1/jtse.2011.3.1.1095/jtse.2011.3.1.1095.xml`.

Christensen:2011:DCD

[CHP11] Timothy Christensen, Stan Hurn, and Adrian Pagan. Detecting common dynamics in transitory components. *Journal of Time Series Econometrics*, 3(1):3:1–3:28, January 2011. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2011.3.1/jtse.2011.3.1.1088/jtse.2011.3.1.1088.xml`.

Cardinali:2010:CLS

[CN10] Alessandro Cardinali and Guy P. Nason. Costationarity of locally stationary time series. *Journal of Time Series Econometrics*, 2(2):1:1–1:33, December 2010. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2011.2.2/jtse.2011.2.2.1074/jtse.2011.2.2.1074.xml`.

Chen:2020:TVN

[CP20] Jie Chen and Dimitris N. Politis. Time-varying NoVaS versus GARCH: Point prediction, volatility estimation and prediction intervals. *Journal of Time Series Econometrics*, 12(2):??, ???? 2020. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `https://www.degruyter.com/document/doi/10.1515/jtse-2019-0044/html`.

Carrara:2022:ECV

[CP22] Aniela Fagundes Carrara and Tiago Luiz Pesquero. The export of commodities and the validity of the export-led growth (ELG) hypothesis for the Brazilian economy: an analysis of the commodity boom period. *Journal of Time Series Econometrics*, 14(1):87–106, January 2022. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `https://www.degruyter.com/document/doi/10.1515/jtse-2020-0034/html`.

Demetrescu:2009:PUR

[Dem09] Matei Demetrescu. Panel unit root testing with nonlinear instruments for infinite-order autoregressive processes. *Journal of Time Series Econometrics*, 1(2):??, December 2009. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2009.1.2/jtse.2009.1.2.1009/jtse.2009.1.2.1009.xml`.

Dimitriou-Fakalou:2022:DWU

[DF22] Chrysoula Dimitriou-Fakalou. On a different way of understanding the edge-effect for the inference of ARMA-type processes (in Z^d). *Journal of Time Series Econometrics*, 14(1):25–50, January 2022. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `https://www.degruyter.com/document/doi/10.1515/jtse-2020-0012/html`.

Dahl:2011:MVR

[DI11] Christian M. Dahl and Emma Iglesias. Modeling the volatility–return trade-off when volatility may be nonstationary. *Journal of Time Series Econometrics*, 3(1):10:1–10:32, January 2011. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2011.3.1/jtse.2011.3.1.1093/jtse.2011.3.1.1093.xml`.

Demos:2019:FST

[DK19] Antonis Demos and Dimitra Kyriakopoulou. Finite-sample theory and bias correction of maximum likelihood estimators in the EGARCH model. *Journal of Time Series Econometrics*, 11(1):??, January 2019. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2019.11.issue-1/jtse-2018-0010/jtse-2018-0010.xml`.

Doojav:2023:FIM

[DL23] Gan-Ochir Doojav and Davaajargal Luvsannyam. Forecasting inflation in Mongolia: a dynamic model averaging approach. *Journal of Time Series Econometrics*, 15(1):27–48, January 2023. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `https://www.degruyter.com/document/doi/10.1515/jtse-2020-0021/html`.

delBarrioCastro:2011:NTP

[dO11] Tomás del Barrio Castro and Denise R. Osborn. Nonparametric tests for periodic integration. *Journal of Time Series Economet-*

rics, 3(1):4:1–4:35, January 2011. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2011.3.1/jtse.2011.3.1.1090/jtse.2011.3.1.1090.xml`.

Davidson:2015:TLM

[DR15] James Davidson and Dooruj Rambaccussing. A test of the long memory hypothesis based on self-similarity. *Journal of Time Series Econometrics*, 7(2):115–141, July 2015. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2015.7.issue-2/jtse-2013-0036/jtse-2013-0036.xml`.

Everaert:2010:EIT

[Eve10] Gerdie Everaert. Estimation and inference in time series with omitted I(1) variables. *Journal of Time Series Econometrics*, 2(2): 2:1–2:26, December 2010. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2011.2.2/jtse.2011.2.2.1054/jtse.2011.2.2.1054.xml`.

Gabrys:2013:MIV

[GHK13] Robertas Gabrys, Siegfried Hörmann, and Piotr Kokoszka. Monitoring the intraday volatility pattern. *Journal of Time Series Econometrics*, 5(2):87–116, November 2013. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2013.5.issue-2/jtse-2012-0006/jtse-2012-0006.xml`.

Grassi:2010:VUI

[GP10] Stefano Grassi and Tommaso Proietti. Has the volatility of U.S. inflation changed and how? *Journal of Time Series Econometrics*, 2(1):??, January 2010. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2010.2.1/jtse.2010.2.1.1050/jtse.2010.2.1.1050.xml`.

Golosov:2014:MSR

[GS14] Edward Golosov and Stephen Satchell. Modeling style rotation: Switching and re-switching. *Journal of Time Series Econometrics*, 6(2):103–128, July 2014. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2014.6.issue-2/jtse-2012-0028/jtse-2012-0028.xml`.

Game:2013:CRB

[GW13] Aaron Game and Jason Wu. A covariate residual-based cointegration test applied to the CDS-bond basis. *Journal of Time Series Econometrics*, 5(2):163–192, November 2013. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2013.5.issue-2/jtse-2012-0020/jtse-2012-0020.xml`.

Zerom:2020:PAP

[GZ20] Jan G. De Gooijer and Dawit Zerom. Penalized averaging of parametric and non-parametric quantile forecasts. *Journal of Time Series Econometrics*, 12(1):??, January 2020. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `https://www.degruyter.com/view/journals/jtse/12/1/article-20190021.xml`.

Hualde:2012:FSE

[HI12] Javier Hualde and Fabrizio Iacone. First stage estimation of fractional cointegration. *Journal of Time Series Econometrics*, 4(1): 2:1–2:32, May 2012. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2012.4.issue-1/1941-1928.1129/1941-1928.1129.xml`.

Hecq:2016:URB

[HLP16] Alain Hecq, Sébastien Laurent, and Franz C. Palm. On the univariate representation of BEKK models with common factors. *Journal of Time Series Econometrics*, 8(2):91–113, July 2016. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2016.8.issue-2/jtse-2015-0002/jtse-2015-0002.xml`.

Hendry:2011:EMT

[HM11] David F. Hendry and Grayham E. Mizon. Econometric modelling of time series with outlying observations. *Journal of Time Series Econometrics*, 3(1):6:1–6:26, January 2011. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2011.3.1/jtse.2011.3.1.1100/jtse.2011.3.1.1100.xml`.

Haldrup:2011:DAO

[HMS11] Niels Haldrup, Antonio Montañes, and Andreu Sansó. Detection of additive outliers in seasonal time series. *Journal of Time Series Econometrics*, 3(2):2:1–2:20, April 2011.

CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL http://www.degruyter.com/view/j/jtse.2011.3.2/jtse.2011.3.2.1043/jtse.2011.3.2.1043.xml.

Hillebrand:2013:ATR

[HMX13] Eric Hillebrand, Marcelo C. Medeiros, and Junyue Xu. Asymptotic theory for regressions with smoothly changing parameters. *Journal of Time Series Econometrics*, 5(2):133–162, November 2013. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL http://www.degruyter.com/view/j/jtse.2013.5.issue-2/jtse-2012-0024/jtse-2012-0024.xml.

Hunt:2021:GFD

[HPW21] Richard Hunt, Shelton Peiris, and Neville Weber. A general frequency domain estimation method for Gegenbauer processes. *Journal of Time Series Econometrics*, 13(2):119–144, July 2021. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL https://www.degruyter.com/document/doi/10.1515/jtse-2019-0031/html.

Hassler:2013:ABT

[HT13] Uwe Hassler and Henghsiu Tsai. Asymptotic behavior of temporal aggregates in the frequency domain. *Journal of Time Series Econometrics*, 5(1):47–60, May 2013. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL http://www.degruyter.com/view/j/jtse.2013.5.issue-1/jtse-2012-0029/jtse-2012-0029.xml.

Iacone:2017:TCM

[ILT17] Fabrizio Iacone, Stephen J. Leybourne, and A. M. Robert Taylor. Testing for a change in mean under fractional integration. *Journal of Time Series Econometrics*, 9(1):20150006:1–20150006:8, January 2017. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL http://www.degruyter.com/view/j/jtse.2017.9.issue-1/jtse-2015-0006/jtse-2015-0006.xml.

Jensen:2010:CQM

[JL10] Anders Tolver Jensen and Theis Lange. On convergence of the QMLE for misspecified GARCH models. *Journal of Time Series Econometrics*, 2(1):??, January 2010. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL http://www.degruyter.com/view/j/jtse.2010.2.1/jtse.2010.2.1.1034/jtse.2010.2.1.1034.xml.

Jansson:2011:NEL

[JN11] Michael Jansson and Morten Ørregaard Nielsen. Nearly efficient likelihood ratio tests for seasonal unit roots. *Journal of Time Series Econometrics*, 3(1):5:1–5:21, January 2011. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2011.3.1/jtse.2011.3.1.1096/jtse.2011.3.1.1096.xml`.

Javed:2017:TBD

[JP17] Farrukh Javed and Krzysztof Podgórski. Tail behavior and dependence structure in the APARCH model. *Journal of Time Series Econometrics*, 9(2):20160002:1–20160002:48, July 2017. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2017.9.issue-2/jtse-2016-0002/jtse-2016-0002.xml`.

Johansen:2011:GTE

[JS11] Søren Johansen and Anders R. Swensen. On a graphical technique for evaluating some rational expectations models. *Journal of Time Series Econometrics*, 3(1):9:1–9:29, January 2011. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2011.3.1/jtse.2011.3.1.1089/jtse.2011.3.1.1089.xml`.

Jiang:2018:VML

[JX18] Zhengjun Jiang and Weixuan Xia. Volatility modeling with leverage effect under Laplace errors. *Journal of Time Series Econometrics*, 10(1):20160019:1–20160019:28, January 2018. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2018.10.issue-1/jtse-2016-0019/jtse-2016-0019.xml`.

Kawakatsu:2023:SFR

[Kaw23] Hiroyuki Kawakatsu. Simple factor realized stochastic volatility models. *Journal of Time Series Econometrics*, 15(1):79–110, January 2023. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `https://www.degruyter.com/document/doi/10.1515/jtse-2021-0049/html`.

Kokoszka:2019:RAC

[KMSZ19] Piotr Kokoszka, Hong Miao, Stilian Stoev, and Ben Zheng. Risk analysis of cumulative intraday return curves. *Journal*

of Time Series Econometrics, 11(2):??, July 2019. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL https://www.degruyter.com/view/j/jtse.2019.11.issue-2/jtse-2018-0011/jtse-2018-0011.xml.

Kock:2011:FUA

[Koc11] Anders Bredahl Kock. Forecasting with universal approximators and a learning algorithm. *Journal of Time Series Econometrics*, 3 (3):3:1–3:32, October 2011. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL http://www.degruyter.com/view/j/jtse.2011.3.issue-3/1941-1928.1084/1941-1928.1084.xml.

Kolios:2019:PBC

[Kol19] Bill Kolios. Political business cycles in Australia elections and party ideology. *Journal of Time Series Econometrics*, 11(2):??, July 2019. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL https://www.degruyter.com/view/j/jtse.2019.11.issue-2/jtse-2017-0012/jtse-2017-0012.xml.

Korhonen:2021:BDR

[KP21] Marko Korhonen and Mikko Puhakka. The behavior of divorce rates: A smooth transition regression approach. *Journal of Time Series Econometrics*, 13(1):1–19, January 22, 2021. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL https://www.degruyter.com/document/doi/10.1515/jtse-2019-0018/html.

Kristensen:2009:AQN

[KR09] Dennis Kristensen and Anders Rahbek. Asymptotics of the QMLE for non-linear ARCH models. *Journal of Time Series Econometrics*, 1(1):??, January 2009. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL http://www.degruyter.com/view/j/jtse.2009.1.1/jtse.2009.1.1.1001/jtse.2009.1.1.1001.xml.

Knight:2011:SNR

[KS11] John Knight and Stephen Satchell. Some new results for threshold AR(1) models. *Journal of Time Series Econometrics*, 3(2):1:1–1:42, April 2011. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL http://www.degruyter.com/view/j/jtse.2011.3.2/jtse.2011.3.2.1085/jtse.2011.3.2.1085.xml.

Khan:2017:AFB

[KSJ17] Naushad Mamode Khan, Yuvraj Sunecher, and Vandna Jowaheer. Analyzing the full BINMA time series process using a robust GQL approach. *Journal of Time Series Econometrics*, 9(2):20150019:1–20150019:12, July 2017. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2017.9.issue-2/jtse-2015-0019/jtse-2015-0019.xml`.

Khan:2018:FOD

[KSJ18] Naushad Mamode Khan, Yuvraj Sunecher, and Vandna Jowaheer. A flexible observation-driven stationary bivariate negative binomial INAR(1) with non-homogeneous levels of overdispersion. *Journal of Time Series Econometrics*, 10(2): 20160028:1–20160028:8, July 2018. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2018.10.issue-2/jtse-2016-0028/jtse-2016-0028.xml`.

Kurozumi:2015:TMS

[Kur15] Eiji Kurozumi. Testing for multiple structural changes with non-homogeneous regressors. *Journal of Time Series Econometrics*, 7 (1):1–35, January 2015. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2015.7.issue-1/jtse-2012-0019/jtse-2012-0019.xml`.

Larsson:2015:HCF

[Lar15] Rolf Larsson. How close is a fractional process to a random walk with drift? *Journal of Time Series Econometrics*, 7(2):217–234, July 2015. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2015.7.issue-2/jtse-2013-0032/jtse-2013-0032.xml`.

Laurini:2013:HDC

[Lau13] Márcio Poletti Laurini. A hybrid data cloning maximum likelihood estimator for stochastic volatility models. *Journal of Time Series Econometrics*, 5(2):193–229, November 2013. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2013.5.issue-2/jtse-2012-0025/jtse-2012-0025.xml`.

Livio:2020:IPI

[LBN20] Tito Lívio, Marcelo Bourguignon, and Fernando Nascimento. INAR(1) processes with inflated-parameter generalized power se-

ries innovations. *Journal of Time Series Econometrics*, 12(2):??, ???? 2020. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `https://www.degruyter.com/document/doi/10.1515/jtse-2019-0033/html`.

Liu-Evans:2023:IEP

[LE23] Gareth Liu-Evans. Improving the estimation and predictions of small time series models. *Journal of Time Series Econometrics*, 15(1):1–26, January 2023. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `https://www.degruyter.com/document/doi/10.1515/jtse-2021-0051/html`.

Lee:2019:NNM

[Lee19] Jinu Lee. A neural network method for nonlinear time series analysis. *Journal of Time Series Econometrics*, 11(1):??, January 2019. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2019.11.issue-1/jtse-2016-0011/jtse-2016-0011.xml`.

Liu-Evans:2012:BJC

[LEP12] Gareth D. Liu-Evans and Garry D. A. Phillips. Bootstrap, jackknife and COLS: Bias and mean squared error in estimation of autoregressive models. *Journal of Time Series Econometrics*, 4(2):1:1–1:33, November 2012. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2012.4.issue-2/1941-1928.1122/1941-1928.1122.xml`.

Lips:2017:DTS

[Lip17] Johannes Lips. Do they still matter? — Impact of fossil fuels on electricity prices in the light of increased renewable generation. *Journal of Time Series Econometrics*, 9(2):20160018:1–20160018:30, July 2017. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2017.9.issue-2/jtse-2016-0018/jtse-2016-0018.xml`.

Li:2010:NSL

[LL10] Dong Li and Canh Le. Nonlinearity and spatial lag dependence: Tests based on double-length regressions. *Journal of Time Series Econometrics*, 2(1):??, January 2010. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2010.2.1/jtse.2010.2.1.1039/jtse.2010.2.1.1039.xml`.

Lanne:2011:NAE

[LS11] Markku Lanne and Pentti Saikkonen. Noncausal autoregressions for economic time series. *Journal of Time Series Econometrics*, 3 (3):2:1–2:32, October 2011. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2011.3.issue-3/1941-1928.1080/1941-1928.1080.xml`.

Lima:2010:TUR

[LX10] Luiz Renato Lima and Zhijie Xiao. Testing unit root based on partially adaptive estimation. *Journal of Time Series Econometrics*, 2(1):??, January 2010. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2010.2.1/jtse.2010.2.1.1038/jtse.2010.2.1.1038.xml`.

Luetkepohl:2011:FAI

[LX11] Helmut Luetkepohl and Fang Xu. Forecasting annual inflation with seasonal monthly data: Using levels versus logs of the underlying price index. *Journal of Time Series Econometrics*, 3(1): 7:1–7:23, January 2011. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2011.3.1/jtse.2011.3.1.1094/jtse.2011.3.1.1094.xml`.

Lee:2013:TNN

[LXZ13] Tae-Hwy Lee, Zhou Xi, and Ru Zhang. Testing for neglected nonlinearity using artificial neural networks with many randomized hidden unit activations. *Journal of Time Series Econometrics*, 5 (1):61–86, May 2013. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2013.5.issue-1/jtse-2012-0021/jtse-2012-0021.xml`.

Mainassara:2022:ESM

[MA22a] Yacouba Boubacar Maïnassara and Abdoulkarim Ilmi Amir. Estimating SPARMA models with dependent error terms. *Journal of Time Series Econometrics*, 14(2):141–174, July 2022. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `https://www.degruyter.com/document/doi/10.1515/jtse-2021-0022/html`.

Mainassara:2022:GFT

[MA22b] Yacouba Boubacar Maïnassara and Abdoulkarim Ilmi Amir. Goodness-of-fit tests for SPARMA models with dependent error

terms. *Journal of Time Series Econometrics*, 14(2):107–140, July 2022. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `https://www.degruyter.com/document/doi/10.1515/jtse-2022-0002/html`.

Man:2010:EFG

[Man10] Kasing Man. Extended fractional Gaussian noise and simple ARFIMA approximations. *Journal of Time Series Econometrics*, 2(1):??, January 2010. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2010.2.1/jtse.2010.2.1.1063/jtse.2010.2.1.1063.xml`.

Marfatia:2021:MHP

[Mar21] Hardik A. Marfatia. Modeling house price synchronization across the U.S. states and their time-varying macroeconomic linkages. *Journal of Time Series Econometrics*, 13(1):73–117, January 22, 2021. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `https://www.degruyter.com/document/doi/10.1515/jtse-2017-0014/html`.

Miller:2010:NIL

[Mil10] J. Isaac Miller. A nonlinear IV likelihood-based rank test for multivariate time series and long panels. *Journal of Time Series Econometrics*, 2(1):??, January 2010. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2010.2.1/jtse.2010.2.1.1057/jtse.2010.2.1.1057.xml`.

Mallory:2012:TCP

[ML12] Mindy Mallory and Sergio H. Lence. Testing for cointegration in the presence of moving average errors. *Journal of Time Series Econometrics*, 4(2):2:1–2:66, November 2012. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2012.4.issue-2/1941-1928.1124/1941-1928.1124.xml`.

McElroy:2014:OSE

[MM14] Tucker S. McElroy and Agustin Maravall. Optimal signal extraction with correlated components. *Journal of Time Series Econometrics*, 6(2):237–273, July 2014. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2014.6.issue-2/jtse-2013-0016/jtse-2013-0016.xml`.

Montes-Rojas:2022:EIR

[MR22] Gabriel Montes-Rojas. Estimating impulse-response functions for macroeconomic models using directional quantiles. *Journal of Time Series Econometrics*, 14(2):199–225, July 2022. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `https://www.degruyter.com/document/doi/10.1515/jtse-2021-0002/html`.

Morettin:2011:WEC

[MTCdM11] Pedro A. Morettin, Clelia M. C. Toloi, Chang Chiann, and José C. S. de Miranda. Wavelet estimation of copulas for time series. *Journal of Time Series Econometrics*, 3(3):4:1–4:31, October 2011. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2011.3.issue-3/1941-1928.1033/1941-1928.1033.xml`.

McElroy:2010:SER

[MW10] Tucker McElroy and Marc Wildi. Signal extraction revision variances as a goodness-of-fit measure. *Journal of Time Series Econometrics*, 2(1):??, January 2010. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2010.2.1/jtse.2010.2.1.1012/jtse.2010.2.1.1012.xml`.

Milunovich:2013:ISV

[MY13] George Milunovich and Minxian Yang. On identifying structural VAR models via ARCH effects. *Journal of Time Series Econometrics*, 5(2):117–131, November 2013. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2013.5.issue-2/jtse-2013-0010/jtse-2013-0010.xml`.

Ng:2009:SIV

[NB09] Serena Ng and Jushan Bai. Selecting instrumental variables in a data rich environment. *Journal of Time Series Econometrics*, 1(1):??, January 2009. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2009.1.1/jtse.2009.1.1.1014/jtse.2009.1.1.1014.xml`.

Nguimkeu:2016:IST

[Ngu16] Pierre Nguimkeu. An improved selection test between autoregressive and moving average disturbances in regression models.

Journal of Time Series Econometrics, 8(1):41–54, January 2016. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2016.8.issue-1/jtse-2014-0036/jtse-2014-0036.xml`.

Nonejad:2016:PMC

[Non16] Nima Nonejad. Particle Markov chain Monte Carlo techniques of unobserved component time series models using Ox. *Journal of Time Series Econometrics*, 8(1):55–90, January 2016. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2016.8.issue-1/jtse-2013-0024/jtse-2013-0024.xml`.

Olivares:2021:ECD

[OG21] Daniel González Olivares and Isai Guizar. Estimation of continuous and discrete time co-integrated systems with stock and flow variables. *Journal of Time Series Econometrics*, 13(2):145–186, July 2021. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `https://www.degruyter.com/document/doi/10.1515/jtse-2019-0026/html`.

Okui:2014:AUE

[Oku14] Ryo Okui. Asymptotically unbiased estimation of autocovariances and autocorrelations with panel data in the presence of individual and time effects. *Journal of Time Series Econometrics*, 6(2):129–181, July 2014. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2014.6.issue-2/jtse-2013-0017/jtse-2013-0017.xml`.

Otunuga:2019:LLA

[OLL19] Olusegun M. Otunuga, Gangaram S. Ladde, and Nathan G. Ladde. Local lagged adapted generalized method of moments: An innovative estimation and forecasting approach and its applications. *Journal of Time Series Econometrics*, 11(1):??, January 2019. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2019.11.issue-1/jtse-2016-0024/jtse-2016-0024.xml`.

Ollech:2021:SAD

[Oll21] Daniel Ollech. Seasonal adjustment of daily time series. *Journal of Time Series Econometrics*, 13(2):235–264, July 2021. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (elec-

tronic). URL https://www.degruyter.com/document/doi/10.1515/jtse-2020-0028/html.

Pauwels:2012:TSC

[PCG12] Laurent L. Pauwels, Felix Chan, and Tommaso Mancini Griffoli. Testing for structural change in heterogeneous panels with an application to the euro's trade effect. *Journal of Time Series Econometrics*, 4(2):3:1–3:33, November 2012. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL http://www.degruyter.com/view/j/jtse.2012.4.issue-2/1941-1928.1141/1941-1928.1141.xml.

Porto:2012:RAE

[PMA12] Rogério F. Porto, Pedro A. Morettin, and Elisete C. Q. Aubin. Regression with autocorrelated errors using design-adapted Haar wavelets. *Journal of Time Series Econometrics*, 4(1):4:1–4:30, May 2012. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL http://www.degruyter.com/view/j/jtse.2012.4.issue-1/1941-1928.1067/1941-1928.1067.xml.

Poissonnier:2018:CLM

[Poi18] Aurélien Poissonnier. The Chow-Lin method extended to dynamic models with autocorrelated residuals. *Journal of Time Series Econometrics*, 10(1):20160007:1–20160007:16, January 2018. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL http://www.degruyter.com/view/j/jtse.2018.10.issue-1/jtse-2016-0007/jtse-2016-0007.xml.

Pollock:2009:SFA

[Pol09] Stephen D. S. G. Pollock. Statistical Fourier analysis: Clarifications and interpretations. *Journal of Time Series Econometrics*, 1(1):??, January 2009. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL http://www.degruyter.com/view/j/jtse.2009.1.1/jtse.2009.1.1.1004/jtse.2009.1.1.1004.xml.

Pollock:2014:CSS

[Pol14] D. S. G. Pollock. Cycles, syllogisms and semantics: Examining the idea of spurious cycles. *Journal of Time Series Econometrics*, 6(1):81–102, January 2014. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL http://www.degruyter.com/view/j/jtse.2014.6.issue-1/jtse-2012-0033/jtse-2012-0033.xml.

Parker:2015:TBB

[PPP15] Cameron C. Parker, Efstathios Paparoditis, and Dimitris Politis. Tapered block bootstrap for unit root testing. *Journal of Time Series Econometrics*, 7(1):37–67, January 2015. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2015.7.issue-1/jtse-2013-0033/jtse-2013-0033.xml`.

Perron:2011:IIT

[PR11] Pierre Perron and Linxia Ren. On the irrelevance of impossibility theorems: The case of the long-run variance. *Journal of Time Series Econometrics*, 3(3):1:1–1:34, October 2011. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2011.3.issue-3/1941-1928.1062/1941-1928.1062.xml`.

Quineche:2021:CAW

[Qui21] Ricardo Quineche. Consumption, aggregate wealth and expected stock returns: An FCVAR approach. *Journal of Time Series Econometrics*, 13(1):21–42, January 22, 2021. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `https://www.degruyter.com/document/doi/10.1515/jtse-2020-0029/html`.

Reed:2010:PEG

[RW10] W. Robert Reed and Rachel Webb. The PCSE estimator is good — just not as good as you think. *Journal of Time Series Econometrics*, 2(1):??, January 2010. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2010.2.1/jtse.2010.2.1.1032/jtse.2010.2.1.1032.xml`.

Sanhaji:2017:TNC

[San17] Bilel Sanhaji. Testing for nonlinearity in conditional covariances. *Journal of Time Series Econometrics*, 9(2):20160010:1–20160010:22, July 2017. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2017.9.issue-2/jtse-2016-0010/jtse-2016-0010.xml`.

Shang:2020:CHE

[Sha20] Han Lin Shang. A comparison of Hurst exponent estimators in long-range dependent curve time series. *Journal of*

Time Series Econometrics, 12(1):??, January 2020. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL https://www.degruyter.com/view/journals/jtse/12/1/article-20190009.xml.

Simos:2012:EDC

[Sim12] Theodore Simos. On the exact discretization of a continuous time AR(1) model driven by either long memory or antipersistent innovations: A fractional algebra approach. *Journal of Time Series Econometrics*, 4(2):5:1–5:24, November 2012. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL http://www.degruyter.com/view/j/jtse.2012.4.issue-2/1941-1928.1145/1941-1928.1145.xml.

Singh:2016:IMC

[Sin16] Tarlok Singh. International mobility of capital in the United States: robust evidence from time-series tests. *Journal of Time Series Econometrics*, 8(2):193–249, July 2016. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL http://www.degruyter.com/view/j/jtse.2016.8.issue-2/jtse-2014-0005/jtse-2014-0005.xml.

Sunecher:2019:MDB

[SKJ19] Yuvraj Sunecher, Naushad Mamode Khan, and Vandna Jowaheer. Modelling with dispersed bivariate moving average processes. *Journal of Time Series Econometrics*, 11(1):??, January 2019. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL http://www.degruyter.com/view/j/jtse.2019.11.issue-1/jtse-2018-0009/jtse-2018-0009.xml.

Skrobotov:2014:BCK

[Skr14] Anton Skrobotov. Bias correction of KPSS test with structural break for reducing of size distortion. *Journal of Time Series Econometrics*, 6(1):33–61, January 2014. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL http://www.degruyter.com/view/j/jtse.2014.6.issue-1/jtse-2012-0031/jtse-2012-0031.xml.

Skrobotov:2018:TBI

[Skr18] Anton Skrobotov. On trend breaks and initial condition in unit root testing. *Journal of Time Series Econometrics*, 10(1):20160014:1–20160014:14, January 2018. CODEN ????

ISSN 2194-6507 (print), 1941-1928 (electronic). URL http://www.degruyter.com/view/j/jtse.2018.10.issue-1/jtse-2016-0014/jtse-2016-0014.xml.

Symeonides:2017:SCS

[SKT17] Spyridon D. Symeonides, Yiannis Karavias, and Elias Tzavalis. Size corrected significance tests in seemingly unrelated regressions with autocorrelated errors. *Journal of Time Series Econometrics*, 9(1):20150014:1–20150014:14, January 2017. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL http://www.degruyter.com/view/j/jtse.2017.9.issue-1/jtse-2015-0014/jtse-2015-0014.xml.

Smith:2012:MBR

[Smi12] Aaron Smith. Markov breaks in regression models. *Journal of Time Series Econometrics*, 4(1):3:1–3:35, May 2012. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL http://www.degruyter.com/view/j/jtse.2012.4.issue-1/1941-1928.1111/1941-1928.1111.xml.

Sancetta:2009:FPV

[SN09] Alessio Sancetta and Arina Nikandrova. Forecasting and prequential validation for time varying meta-elliptical distributions. *Journal of Time Series Econometrics*, 1(2):??, December 2009. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL http://www.degruyter.com/view/j/jtse.2009.1.2/jtse.2009.1.2.1005/jtse.2009.1.2.1005.xml.

Sollis:2016:FRR

[Sol16] Robert Sollis. Fixed and recursive right-tailed Dickey-Fuller tests in the presence of a break under the null. *Journal of Time Series Econometrics*, 8(1):1–19, January 2016. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL http://www.degruyter.com/view/j/jtse.2016.8.issue-1/jtse-2013-0004/jtse-2013-0004.xml.

Tripathi:2021:ERF

[TKI21] Manas Tripathi, Saurabh Kumar, and Sarveshwar Kumar Inani. Exchange rate forecasting using ensemble modeling for better policy implications. *Journal of Time Series Econometrics*, 13(1):43–71, January 22, 2021. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL https://www.degruyter.com/document/doi/10.1515/jtse-2020-0013/html.

Trimbur:2017:SEN

[TM17] Thomas Trimbur and Tucker McElroy. Signal extraction for non-stationary time series with diverse sampling rules. *Journal of Time Series Econometrics*, 9(1):20140026:1–20140026:37, January 2017. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2017.9.issue-1/jtse-2014-0026/jtse-2014-0026.xml`.

Taufemback:2022:RTM

[TTS22] Cleiton G. Taufemback, Victor Troster, and Muhammad Shahbaz. A robust test for monotonicity in asset returns. *Journal of Time Series Econometrics*, 14(1):1–24, January 2022. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `https://www.degruyter.com/document/doi/10.1515/jtse-2019-0068/html`.

Tofoli:2019:DVC

[TZCP19] Paula V. Tófoli, Flávio A. Ziegelmann, Osvaldo Candido, and Pedro L. Valls Pereira. Dynamic D-vine copula model with applications to value-at-risk (VaR). *Journal of Time Series Econometrics*, 11(2):??, July 2019. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `https://www.degruyter.com/view/j/jtse.2019.11.issue-2/jtse-2017-0016/jtse-2017-0016.xml`.

Vafiadis:2015:FVR

[Vaf15] Nikolaos Vafiadis. Forecasting volatility and the risk-return trade-off: an application on the Fama-French benchmark market return. *Journal of Time Series Econometrics*, 7(2):181–216, July 2015. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2015.7.issue-2/jtse-2012-0018/jtse-2012-0018.xml`.

Ventosa-Santaularia:2010:TDT

[VSGZ10] Daniel Ventosa-Santaulària and Manuel Gómez-Zaldívar. Testing for a deterministic trend when there is evidence of unit root. *Journal of Time Series Econometrics*, 2(2):3:1–3:24, December 2010. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2011.2.2/jtse.2011.2.2.1013/jtse.2011.2.2.1013.xml`.

Wang:2014:BPO

[Wan14] Liqiong Wang. Bootstrap point optimal unit root tests. *Journal of Time Series Econometrics*, 6(1):1, January 2014. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2014.6.issue-1/jtse-2013-0006/jtse-2013-0006.xml`.

White:2011:CTT

[WG11] Halbert White and Clive W. J. Granger. Consideration of trends in time series. *Journal of Time Series Econometrics*, 3(1):2:1–2:40, January 2011. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2011.3.1/jtse.2011.3.1.1092/jtse.2011.3.1.1092.xml`.

Wang:2011:EAP

[WH11] Shin-Huei Wang and Christian Hafner. Estimating autocorrelations in the presence of deterministic trends. *Journal of Time Series Econometrics*, 3(2):4:1–4:25, April 2011. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2011.3.2/jtse.2011.3.2.1022/jtse.2011.3.2.1022.xml`.

Wang:2013:RTM

[WH13] Cindy Shin-Huei Wang and Cheng Hsiao. Real-time monitoring test for realized volatility. *Journal of Time Series Econometrics*, 5 (1):1–24, May 2013. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2013.5.issue-1/jtse-2012-0014/jtse-2012-0014.xml`.

Wildi:2016:ORT

[WM16] Marc Wildi and Tucker McElroy. Optimal real-time filters for linear prediction problems. *Journal of Time Series Econometrics*, 8 (2):155–192, July 2016. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `http://www.degruyter.com/view/j/jtse.2016.8.issue-2/jtse-2014-0019/jtse-2014-0019.xml`.

Weiss:2020:CMA

[WSAF20] Christian Weiß, Lukas Scherer, Boris Aleksandrov, and Martin Feld. Checking model adequacy for count time series by using Pearson residuals. *Journal of Time Series Econometrics*, 12(1):??, January 2020. CODEN ???? ISSN 2194-6507 (print), 1941-1928 (electronic). URL `https://www.degruyter.com/view/journals/jtse/12/1/article-20180018.xml`.