A Complete Bibliography of *Econometrics and Statistics*

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Title word cross-reference

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

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

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

2017 [Ano17b, Ano17d, Ano17c, Ano17a]. **2018** [Ano18b, Ano18a, Ano18c]. **2019** [Ano19f, Ano19g, Ano19e, Ano19h]. **2020**

[Ano20f, Ano20h, Ano20e, Ano20g]. **2021** [Ano21e, Ano21h, Ano21f, Ano21g]. **2022** [Ano22e, Ano22g, Ano22f]. **2023** [Ano23f, Ano23e, Ano23h, Ano23g]. **2024** [Ano24c, Ano24d]. **20th** [CK23]. **2nd** [CK21c, FKKP22, IL22]. **2SLS** [LEP18].

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

accepting [DF19]. **Accurate** [Ron20]. **Achieving** [FY19]. **across** [Bla22]. **Adaptive** [BS21, OSSRK19, WW22, FR17, GF19, YW23]. **AdaVol** [WW22]. **additive** [AMK22, Yos18]. **adjusted** [BSTS22]. **Advances** [CK21b, CK21c]. **affine** [HS20]. **Against** [CY21, KSS23, Mar17, MGF18]. **age** [Beu23]. **Aggregation** [dBCR21, Cha22]. **agricultural** [Czu19]. **algorithm** [AFKL21, BB21, Dem21, Flo18, For17]. **algorithms** [CK24, FGV21]. **allocation** [GP17]. **allows** [TB20]. **Alternative** [Hay19, HK22, MGF18]. **among** [HVBJ17]. **analyses** [BHKX17]. **Analysis** [FKKP22, KR22, SSL23, CKL+23, CS22, DJF20, GP23, GJ19, Hay24, KOPS17, LS21, MTV17, PS19a, RC22, AGE17]. **analytic** [ÖA17]. **analytical** [NW19]. **Analytically** [CCCW23]. **analyzers** [MBM17]. **Analyzing** [KLMO22]. **annals** [AKW20]. **annealing** [Flo18]. **anniversary** [CK23]. **Annual** [BD22, BHKX17]. **annuity** [ZMG18]. **anti** [AMS23]. **anti-mode** [AMS23]. **antipersistent** [ADG24]. **Application** [Art24, Asa23, RPRH19, BFS18, CWL23, CK22, DJF20, FZF19, GM18, HO18, KKW17, KJ20, Sha17, SAK21, ZZ19]. **applications** [AL17, Fer24, FFO20, Gui18]. **applied** [De 20, Lux22, Mac21b]. **Approach** [ZYL22, BP22, CZJ+17, Czu19, DFS20, FH19, GD22, HT23, Kar18, KO17, PS19b, SFdB17, VS17]. **Approaches** [KSS23]. **Approximating** [BKP18]. **Approximation** [LSW24, Dem21]. **approximations** [dZBMRV24, LEP18]. **April** [Ano17b, Ano19f, Ano20f, Ano21e, Ano23f, Ano24c]. **Arbitrage** [PS23, Mac21a]. **arbitrage-free** [Mac21a]. **Arbitrary** [RAC+24]. **ARCH** [CA17, SSL23]. **ARCH-M** [SSL23]. **area** [Mor24]. **arising** [QD19]. **ARMA** [DF19, KKW17, LDL21, SWS22]. **ARMA-type** [DF19]. **Assessing** [BS18]. **associated** [Beu23]. **assumption** [HP21]. **Asymmetric** [ACG21, MCRV20, Pao17, FH21]. **Asymptotic** [BCR24, Mél22]. **Asymptotics** [FS22]. **attitude** [STI20]. **augmented** [MPG18, WFSJ23]. **auto** [De 20]. **auto-correlation** [De 20]. **Automatic** [KR22]. **autoregressions** [FY19, LN17]. **Autoregressive** [SM20, CA17, HKTZ19, HV21, MTV17, SZH19]. **average** [NW19, PS19b]. **Averaging** [HPW23]. **Avoiding** [RAC+24].

Babai [CCW24]. **band** [BS18]. **bands** [GFED22, LSBW20]. **bandwidth** [AO17, WL21]. **Based** [GM22, MW20, AADN18, CCW24, CR20, CKP21, CS22, ELS23, FHT20, MCRV20, MGF18, MMS+24, dVC18]. **Bayes** [HPW23]. **Bayesian** [AMS23, CLNP23, CWL23, CW23, COSW17, CNBN22, Czu19, DJF20,

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

calibration [SMSC21]. **Carlo** [BLvV21, KC21, LCD21, WCD22]. **case** [DKA17]. **categorical** [HVBJ17]. **causal** [HV21, LEB17, SM19]. **causal-noncausal** [HV21]. **causality** [AS19, BS18]. **censored** [SV18]. **censoring** [NABM23]. **Central** [HKTZ19]. **CFEnetwork** [AKW20]. **chain** [ELS23, FS22]. **Change** [BHKX17, ELS23, GHK18, CK24]. **changepoints** [Mac21b]. **changes** [JM21, SAK21]. **characterizations** [Ley23]. **checking** [LDL21]. **childhood** [CKL+23]. **Chinese** [THS18]. **choice** [AADN18]. **choice-based** [AADN18]. **Cholesky** [MMS+24, SOLP17]. **Cholesky-based** [MMS+24]. **Choosing** [ACG21]. **circular** [AMS23]. **class** [FGV21, For17, LEP18, PV17, QD19, Ric20]. **Classifiers** [AM23, ANL+21]. **cleaning** [MPG18]. **Closed** [PS19b]. **Closed-form** [PS19b]. **closer** [TB20]. **cluster** [Mac23]. **clustered** [BBP17, BSTS22]. **Clustering** [KR22, FGV21, HVBJ17, SC22]. **CMStatistics** [CK23]. **coefficient** [Bla22, CK21a, Czu19, SZH19]. **cointegrating** [AÖ21, ÖA17]. **cointegration** [VS21]. **collinear** [PS19a]. **Combined** [CA17, HLU20]. **Combining** [BCR24, Bay18, Cha23]. **Commodity** [KLMO22]. **common** [CRT19, CG19, DF21]. **Comovements** [GOS24]. **Comparison** [Lux22, CJG24, Egu18]. **competitive** [KO17]. **component** [BBS17]. **components** [ACG21, CG19, Max20, PRV17]. **Composite** [GM18, WCW18]. **computation** [BK18]. **Computational** [CK23, AKW20]. **concentration** [Sha17]. **Concurrent** [GM22]. **condition** [Mor24]. **Conditional** [PB22, SM20, BB21, BP22, GD22, GSUC22, GGHQ23, Mor19]. **conditionally** [LDL21]. **conditions** [KPY18, RSV20]. **confidence** [GFED22, LSBW20, SFdB17, SMSC21]. **confined** [Kiv23]. **Connectedness** [GOS24]. **connectivity** [HGFO20]. **consistency** [GRC17]. **consistent** [ySL21]. **constituent** [HO18]. **constrained** [KT19]. **constraints** [WS18]. **Constructing** [CKL+23, LSBW20]. **consumer** [SFdB17]. **Consumption**

[BD22, RC22]. **contaminated** [FZF19]. **context** [Mar17]. **Continuous** [CF21, AGMR18, KLS18]. **continuous-time** [KLS18]. **controls** [BK18]. **Convergence** [Kaw22, HSS18]. **convex** [GFED22]. **Copula** [KR22, KH19, ACL19, BM22, ELS23, GD22, GKD19, KC21, KJ20, SC22, SV18, ZDY22]. **copula-based** [ELS23]. **copula-graphic** [SV18]. **Copulas** [Smi23, FFO20, QD19, SS23]. **corporate** [GM18]. **Corrected** [LBWM22, BKH22]. **Correcting** [DGK22, De 20]. **correction** [Ang20, FH21]. **correlation** [De 20]. **Correlations** [BCR24]. **count** [BFS18]. **Covariance** [Hir23, Li24, BBS17, Hay24, MOCB21, Mor19, SAK21]. **Covariate** [XY22]. **Covariate-Varying** [XY22]. **Covariates** [Bin18, For17, PB22]. **COVID** [BCCI24]. **COVID-19** [BCCI24]. **credit** [DCVB22, JM21]. **Criteria** [RAC+24]. **criterion** [KH19, Lam18]. **cross** [AÖ21, JM21, RC22]. **cross-sectional** [AÖ21, JM21, RC22]. **cryptocurrencies** [PCP20]. **cure** [DCVB22]. **curves** [BHKX17, GFED22, KPTV21, THS18]. **CUSUM** [WL21]. **Cycle** [GOS24]. **Cyclical** [VS21]. **cylindrical** [AL17].

d [BM22]. **d-vines** [BM22]. **DAGs** [BB21]. **Data** [CK24, COySS23, FKKP22, PZK22, ZZZ20, AL17, ACL19, ASJLZ17, ADN18, BFS18, BBP17, BSTS22, BCJC17, BKH22, CdL20, Cha23, CNBN22, CKL+23, CS22, DJF20, DFS20, DF21, FZF19, GOP18, HVBJ17, Hay19, HO18, HLU20, KPY18, Kiv20, KKW17, KOPS17, KJ20, LS20, Mac21b, MPG18, PB22, RC22, SC22, SAK21, Tan24, WCW18, ZZ19, Mar17]. **data-cleaning** [MPG18]. **decision** [YW23]. **decrement** [ZMG18]. **defect** [ANL+21]. **delay** [BS18]. **demand** [BFS18, Ric20]. **densities** [FH19]. **Density** [ADN18, PZK22, BS19, CR20, Kaw22]. **dependence** [AÖ21, CIO19, FFO20, GKO18, HO18, JM21, Kir20, KJ20, RC22, ZDY22]. **Dependent** [PS24, BI19, De 20, Egu18, ÖA17]. **Designating** [PPDZ18]. **Designs** [CCCW23, BSM23, GG23, YW23]. **detect** [FMU20]. **Detecting** [SAK21]. **Detection** [RAC+24, RPRH19, ANL+21, FS22, GHK18, GF19]. **development** [Hay24]. **diagnostic** [LDL21]. **difference** [KV24, LDL21, MGF18]. **differences** [Bla22, TB20]. **Different** [Lux22, LN17]. **differential** [HGFO20, MZ22]. **Differentiation** [KR22]. **dimension** [MCNO17]. **Dimensional** [LBWM22, LDA23, BBS17, CK22, FR17, HO18, LY19b, Mor19, ZZZ20]. **Direct** [MW20]. **discontinuity** [FH19]. **discount** [PS23]. **Discovery** [CDH23, Yos18]. **discrete** [Dem21, Döh18, STW18]. **Discrimination** [STW18]. **dispersion** [TB17]. **distance** [PV17]. **distortion** [ES18]. **distress** [FMU20]. **distribution** [AFKL21, Jia17, Ley23, Pao17]. **Distributional** [KSS23]. **distributions** [AMS23, BKP18, ES18, QD19]. **disturbances** [LEP18]. **Divisible** [ZHO24]. **domain** [FFO20]. **Double** [ACG21]. **Driven** [BLvV21, FM17]. **DSGE** [Ang20, FHT20, Mut18]. **DSGE-based** [FHT20]. **Dynamic** [HL23, Li24, LDA23, ZYL22, ACL19, BBS17, BKH22, GW17, HT23, Hu21, Kiv20, KJ20, KO20, Mor19, NW19, Sha17, SSL23, ZZ19].

Dynamics [Czu19, ZZ19].

EC [PBMS20]. **Econometrics** [CK21b, CK21c, AKW20, BHL+17, COSW17, DHW20, CRG23, KVC17]. **Economic** [OFG22, HSS18]. **economics** [Hay24]. **EcoSta** [CK21b, CK21c, DHW20]. **edge** [DF19]. **edge-effect** [DF19]. **Editorial** [Ano19a, CK23, GR23, Ano19d, Ano19b, Ano19c, Ano20a, Ano20b, Ano20c, Ano20d, Ano21a, Ano21b, Ano21c, Ano21d, Ano22a, Ano22b, Ano22c, Ano22d, Ano23a, Ano23b, Ano23c, Ano23d, Ano24a, Ano24b]. **effect** [CS22, DF19, Mul18, TB20]. **effective** [Beu23]. **effects** [AGMR18, BBP17, BH24, CJG24, May22, NW19, Pol18, WFSJ23, ZZ19]. **Efficient** [ANL+21, LCD21, SG17]. **eigenvalues** [BV24]. **Embedded** [XY22]. **Empirical** [Asa23, HPW23, BP22, BCJC17, Lam18]. **endogeneity** [KP17, Kiv23, KO20]. **Endogenous** [CF21, BP22]. **Energy** [RC22]. **England** [HKTZ19]. **Ensembling** [LYBH21]. **environment** [CZJ+17]. **equation** [LS21]. **equations** [BP22, PBMS20]. **equicorrelations** [KO20]. **Equity** [ABC24]. **Equivalent** [HP21]. **error** [De 20]. **errors** [NW19]. **estimate** [Kar18]. **estimates** [CR20]. **Estimating** [GQ19, KO17, THS18, BP22, CCW24, HK22]. **Estimation** [ASJLZ17, Asa23, CF21, HSS18, Hir23, LBWM22, Li24, SWS22, SZH19, ZZ19, AMS23, ADN18, AO17, CWL23, CMR18, DJF20, DFS20, De 20, ELS23, FHT20, Flo18, FH19, FH21, GEH19, GSUC22, Hay19, HS20, HLU20, KV24, KH19, LCD21, MCRV20, MPG18, Mor19, PRV17, PS23, PS19b, SM19, WS18]. **estimator** [ADGG20, BSTS22, CRT19, GGHQ23, SV18, SVG19, dVC18]. **estimators** [Art24, BKH22, ES18, Kaw22, LEP18, Mél22]. **Euclidean** [MOCB21]. **euro** [Mor24, CG19]. **Evaluating** [DF21]. **event** [STW18]. **Evidence** [BLvV21]. **Evolutionary** [HVBJ17]. **Exact** [ZHO24]. **exogeneity** [May22]. **expectation** [BB21]. **expectations** [Ang20]. **expected** [BKP18, GGHQ23, HT23]. **expectile** [BHKX17]. **expectiles** [GSUC22]. **explained** [CJG24]. **explanatory** [KP17, TB20]. **extended** [CCW24]. **extracted** [GOP18]. **extraction** [AGE17]. **extreme** [ADGG20, ES18, GSUC22, RSV20]. **extremes** [Gui18].

Factor [GT23, KLMO22, LDA23, WFSJ23, ZYL22, DF21, HT23, KC21, MBM17, NW19, PS23]. **Factor-augmented** [WFSJ23]. **Factors** [ZYL22, CRT19]. **Fast** [BK18, LSW24, Mac23]. **Feasible** [Asa23]. **field** [FFO20]. **filter** [MCRV20, MPG18]. **filter-based** [MCRV20]. **Filterbased** [KLS18]. **Filtering** [MW20, Kar18, LY19a]. **financial** [AKW20, BCCI24, CWL23, FMU20, GP17, GOP18, KPY18, KJ20, Mor24]. **Finding** [CCCW23]. **finish** [ANL+21]. **Finite** [BLvV21, BBP17]. **finite-mixture** [BBP17]. **Fisher** [For17]. **Fisher-scoring** [For17]. **fitting** [For17]. **Fixed** [WL21, BH24, May22]. **Fixed-bandwidth** [WL21]. **Flexible** [ACL19, Hau21, KJ20, AL17]. **fMRI** [DJF20, SAK21]. **focus** [PCP20]. **Forecasting** [HT23, HV21, KPY18, BBS17, GOP18, GW17, PCP20, Sha17].

forecasts [Bay18]. **form** [PS19b]. **Fourier** [CS22]. **Fractional** [LS20, VS21]. **framework** [Kaw22]. **Fraud** [RPRH19]. **free** [Kiv23, Mac21a]. **Frequency** [BD22, PP23, ACG21, AJ21, Art24, BS18, CS22, DKA17, LS20, LY19a, Mil18, Pol18, WCW18]. **frontier** [DFS20]. **function** [FR17, Ley23, Ric20]. **function-on-scalar** [FR17]. **Functional** [FKKP22, GM22, GSUC22, Sha17, AADN18, CKL+23, FZF19, GFED22, KKW17, KOPS17, LW19, Mat20, MS17, SAK21]. **Functions** [PZK22, LSBW20, ZDY22]. **Future** [LDA23]. **Futures** [KLMO22, Czu19]. **Fuzzy** [CRG23, Fer24, FGV21].

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

Hamiltonian [KC21]. **Harris** [AM19]. **health** [BFS18]. **heavy** [BKP18, ES18]. **heavy-tailed** [BKP18, ES18]. **HESSIAN** [MMP21]. **Heterogeneity** [Mul18, DCVB22, Mar17, STI20, VS17]. **heterogeneous** [CRT19]. **Heteroscedastic** [CY21, PBMS20, GHK18, LDL21]. **heteroscedasticity** [LY19b, ySL21]. **heteroscedasticity-consistent** [ySL21]. **heteroscedasticity-non-consistent** [ySL21]. **Heteroskedastic** [SM20]. **heteroskedasticity** [LN17]. **hidden** [KLS18, LS21]. **hierarchical** [Col20, DCVB22, HGFO20]. **High** [BD22, CK22, FR17, LBWM22, LDA23, PP23, ZZZ20, BBS17, CS22, HO18, LS20, LY19b, Mil18, Mor19, WCW18, dVC18]. **High-Dimensional** [LBWM22, LDA23, CK22, FR17, ZZZ20, BBS17, HO18, LY19b]. **High-Frequency** [BD22, CS22, LS20, Mil18, WCW18]. **Higher** [Mut18, LEP18]. **Higher-order** [Mut18]. **highly** [PS19a]. **Hilbert** [GRC17]. **history** [Fer24]. **Homoscedastic** [CY21]. **horseshoe** [FY19]. **hyperplanes** [Flo18]. **hyperspectral** [FZF19]. **Hypothesis** [CW23, Kir20, GJ19].

identifiability [DKA17]. **Identification** [AR24, Max20, Jia17, KPY18]. **Identifying** [CZJ+17, Hay19]. **identity** [Ley23]. **Imbalanced** [LYBH21]. **Imbalanced-Spatial-Structured** [LYBH21]. **Implicit** [Smi23]. **Improved** [ES18, KR22, BS19]. **Improving** [DRW19]. **impulse** [LSBW20]. **imputed** [Cha23]. **income** [TB20, ZZ19]. **Incorporating** [VS17]. **independent**

[Max20]. **index** [KPY18, Mor24]. **indicator** [FMU20]. **indirect** [Cre17, GM18, Mél22]. **individual** [For17]. **Industrial** [GOS24]. **inequalities** [KT19]. **Inference** [KR22, Lux22, MW23, ADG24, Bin18, CdL20, Cre17, DRW19, DF19, GM18, Kiv23, KC21, LEB17, NABM23, PB22, QD19, Ron20, SG17, WCD22]. **inferences** [GSSL20]. **Infinitely** [ZHO24]. **Inflation** [BD22]. **Influential** [HPW23]. **Information** [RAC+24, KH19, Lam18]. **Inner** [CLNP23]. **Instrument** [Kiv23]. **Instrument-free** [Kiv23]. **Instrumental** [CF21]. **instruments** [LEP18]. **integer** [CCW24]. **Integrated** [dZBMRV24]. **integration** [LEB17]. **interactions** [CZJ+17]. **interactive** [BH24, NW19]. **interest** [Czu19]. **intersection** [Flo18]. **interval** [SVG19]. **Intraday** [DGK22, Sha17]. **Introduction** [GKD19]. **Invariant** [ZZZ20, ZZ19]. **irregularly** [ASJLZ17]. **Issue** [JS20, AKW20, BHL+17, COSW17, CK21b, CK21c, DHW20, FKKP22, Gui18, GR23, HKLW18, HILM17, IL22, KOPS17, MPSS18]. **issues** [CK23, Kiv20]. **Iterated** [BB21]. **Iterative** [De 20].

January [Ano17d, Ano18b, Ano19g, Ano20h, Ano21h, Ano22e, Ano23e, Ano24d]. **Joint** [SM19, LSBW20]. **July** [Ano17c, Ano18a, Ano19e, Ano20e, Ano21f, Ano22g, Ano23h]. **Jump** [CK21a]. **Jump-preserving** [CK21a].

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

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

M [BCJC17, SSL23]. **Machine** [LYBH21, XY22]. **macro** [Mor24]. **macro-financial** [Mor24]. **maker** [PPDZ18]. **management** [CWL23, GM21, MPSS18]. **many** [LEP18]. **marginal** [Col20, GGHQ23, LEB17]. **Market** [ABC24, CG19, FMU20, PPDZ18, RSV20]. **market-specific** [CG19]. **markets** [Czu19, LS20, Mac21a, PPDZ18]. **Markov** [AMK22, ELS23, FS22, Kar18, KLS18, LS21, Lux22, NABM23, PS24, WCD22, YW23]. **Markov-Switching** [Lux22, PS24, AMK22, Kar18]. **Markowitz** [LBWM22]. **martingale** [GJ19, LDL21]. **Matrices** [Li24, BBS17, Mor19]. **Matrix** [GT23, Hir23, BV24, BCCI24]. **Matrix-Variate** [GT23]. **matter** [Sha17]. **Max** [ZHO24, GKO18]. **Max-Infinitely** [ZHO24]. **max-linear** [GKO18]. **maximum** [Flo18, KH19, MCRV20]. **Mean** [KSS23, LBWM22, CK24, GFED22, HKTZ19]. **Mean-Variance** [LBWM22]. **Means** [Fer24]. **measured** [MZ22]. **measurement** [ZMG18]. **Measures** [DGK22, CJG24, ES18, KO20, STW18]. **measuring** [SFdB17]. **mediation** [GP23]. **medical** [GF19]. **Memory** [BCR24, dBCR21, Art24, AMP20, GEH19, LS19, PCP20, WL21]. **Meta** [ÖA17]. **Meta-analytic** [ÖA17]. **Method** [WW22, BKH22, CCW24, FH21, HK22, MMP21, NW19, Yos18]. **Methodological** [CK23]. **Methods** [CCCW23, Lux22, Beu23, COSW17, GRC17, GF19, HKLW18, Kiv20, LDL21, Mac23]. **Microeconometric** [Kiv20]. **MIDAS** [ACG21, GQ19]. **mild** [Kiv23]. **missing** [Bin18, CdL20, HP21, Tan24]. **Misspecification** [BBP17, CdL20]. **misspecified** [Col20]. **Mixed** [SVG19, AJ21, CJG24, DKA17, HV21, LY19a, SZH19]. **mixed-effects** [CJG24]. **mixed-frequency** [AJ21, LY19a]. **Mixing** [XY22]. **Mixture** [CY21, Hau21, IL22, KR22, BBP17, DCVB22, FS22, HVBJ17, HILM17, MZ22, MBM17, SC22, ZDY22]. **Mixtures** [OFG22, XY22, CNBN22, GP17]. **MLEs** [BCR24]. **mode** [AMS23, FGV21]. **Model** [COySS23, Egu18, GT23, GM21, HPW23, KR22, Kiv20, LS19, MW20, SMSC21, ZYL22, AL17, ADGG20, ACG21, AM19, BBS17, BCCI24, CdL20, CJG24, CCW24, DCVB22, ELS23, HT23, HKTZ19, HGFO20, KO17, KH19, KC21, MZ22, Mél22, SOLP17, SSL23, SZH19, Tan24, Yos18, ZMG18, ZDY22]. **Model-Based** [MW20]. **Modeling** [ABC24, CG19, FFO20, PZK22, BFS18, GKD19, HPZ22, Tan24]. **Modelling** [CIO19, OFG22]. **Models** [Asa23, BCR24, BLvV21, CDH23, CF21, Hau21, IL22, KLMO22, LSW24, LDA23, Lux22, OFG22, PS24, SM20, ACL19, AMK22, AADN18, Ang20, AGE17, AMP20, BBP17, dZBMRV24, Beu23, BM22, BCJC17, BKH22, CLNP23, CJG24, CRT19, CA17, Cha22, CWL23, CK21a, Col20, De 20, DF21, Egu18, FM17, For17, GKO18, GM21, GW17, HK22, HL23, HVBJ17, Hay19, HV21, HILM17, HS20, HP21, Hu21, HLU20, Kar18, KT19, KLS18, KJ20, Lam18, LY19a, LS19, LDL21, LCD21, LS21, LN17, LSBW20, Mac23, Mac21b, MCRV20, MPG18, Mat20, May22, MTV17, MOCB21, Mut18,

NABM23, NW19, PS19a, PCP20, PB22, PBMS20, PS19b, Ric20, SC22, SG17, SM19, SV18, TB17, VS17, WFSJ23, WCW18, WCD22, Yos18, ZZ19]. **moderation** [GP23]. **modification** [Döh18]. **moments** [BKH22]. **Monitoring** [RPRH19]. **monotonic** [Dem21]. **Monte** [KC21, BLvV21, LCD21, WCD22]. **monthly** [HKTZ19]. **moving** [NW19, PS19b]. **Multi** [BD22, BSM23, HGFO20, NABM23, PRV17, RC22]. **Multi-Annual** [BD22]. **multi-level** [RC22]. **Multi-objective** [BSM23]. **multi-sample** [PRV17]. **multi-state** [NABM23]. **multi-trial** [HGFO20]. **Multifractal** [Lux22]. **Multinomial** [MS17, Col20, HVBJ17]. **Multiple** [KO20, OFG22, Max20, MTV17, SM19]. **Multiple-block** [KO20]. **multiplier** [CA17]. **multiply** [Cha23]. **multiply-imputed** [Cha23]. **Multivariate** [COySS23, CY21, HPZ22, MMP21, MW20, AFKL21, ACL19, BV24, BCFP23, GW17, MCNO17, MGF18, MMS$^+$24, SS23, STI20].

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

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

Pages [Ano17b, Ano17d, Ano17c, Ano17a, Ano18b, Ano18a, Ano18c, Ano19f,

Ano19g, Ano19e, Ano19h, Ano20f, Ano20h, Ano20e, Ano20g, Ano21e, Ano21h, Ano21f, Ano21g, Ano22e, Ano22g, Ano22f, Ano23f, Ano23e, Ano23h, Ano23g, Ano24c, Ano24d]. **Panel** [Asa23, AÖ21, BKH22, CRT19, Hay19, HLU20, Kiv20, LW19, Mac21b, NW19, PB22, RC22, WFSJ23, ZZ19]. **panels** [De 20, ÖA17]. **Parameter** [Hau21, LW19, GQ19, HK22, Kir20]. **parameters** [CCW24, Kir20]. **parametric** [BP22, HVBJ17]. **Paretian** [Pao17]. **parsimonious** [AL17]. **parsimony** [FY19]. **partial** [Jia17, LW19]. **Partially** [ADG24, GG23]. **Particle** [LY19a, Kar18, MCRV20]. **particulate** [Sha17]. **payoffs** [RSV20]. **peak** [GF19]. **penalization** [MS17]. **penalized** [Bay18, KV24]. **penalties** [KV24]. **performance** [KP17]. **periodic** [LS19, ZP21]. **Periodicity** [DGK22]. **persistent** [ADG24]. **Perspective** [AM23, BCFP23]. **Phillips** [KPTV21]. **plot** [BSM23]. **Point** [SWS22, BHKX17, ELS23, GHK18]. **Points** [ABC24]. **polygenic** [CKL+23]. **polynomial** [GQ19]. **portfolio** [GP17, GSSL20]. **portfolios** [HT23, PS23]. **positive** [FH19]. **possibly** [Col20]. **posteriors** [Jia17]. **potentials** [FFO20]. **power** [May22]. **predetermined** [PB22]. **Predict** [BD22]. **Prediction** [KKW17, MW20, WW22]. **predictions** [STW18]. **Predictive** [HPW23]. **predictor** [FZF19]. **predictors** [Mil18]. **Preliminary** [PRV17]. **premia** [PS23, RSV20]. **presence** [Max20, MTV17]. **preserving** [AMS23, CK21a]. **price** [SVG19]. **pricing** [Mac21b, PS23]. **principal** [PRV17]. **Prior** [HPW23, FY19]. **Priors** [Hau21, Ber20, FHT20, GP23]. **probabilistic** [ANL+21]. **Probabilities** [PS24, NABM23]. **Probability** [LSW24, PZK22]. **Problem** [MW20, MW23, Dem21]. **procedure** [Döh18]. **Process** [SWS22, AM19, CK22, FM17, YW23]. **Processes** [dBCR21, ZHO24, ADG24, DF19, KKW17, Pol18, PV17]. **profiling** [GQ19]. **prognosis** [CZJ+17]. **proof** [Mél22]. **Properties** [MCRV20, QD19, Mél22]. **Proportions** [XY22]. **pseudo** [GM21]. **pseudo-models** [GM21].

Quadratic [Mat20]. **Quantile** [AGMR18, Mac21a, Mac21b, ADGG20, BSTS22, Bay18, HKLW18, Mul18, OSSRK19, WCW18, dVC18]. **quasi** [FHT20, Jia17]. **quasi-Bayesian** [FHT20]. **quasi-posteriors** [Jia17].

Rage [KSS23]. **random** [BBP17, Bin18, CRG23, HP21, NABM23]. **Randomized** [COySS23, SM20]. **rank** [ANL+21, AÖ21, Bin18, FMU20, ÖA17]. **rat** [FFO20]. **Ratio** [CY21, BS19]. **Realized** [AMP20, DGK22, BBS17, CWL23, CIO19, GSSL20, KO20, SOLP17, SVG19]. **Reconstruction** [KC23]. **Recursive** [WW22, GKO18]. **reduced** [ANL+21]. **reducing** [GEH19]. **reduction** [KPY18, MCNO17]. **Regimes** [OFG22, LW19]. **Regression** [Ber20, CDH23, GM22, KC23, KSS23, ASJLZ17, BB21, BSTS22, BCCI24, Bla22, FR17, FZF19, FH21, GF19, HKLW18, Hu21, LW19, Mac23, Mat20, MS17, Mul18, MMS+24, OSSRK19, PS19a, ySL21, SV18, TB17, WCW18, Yos18]. **Regressions** [XY22, Bay18, GQ19, HK22, LY19b]. **regressive** [SZH19]. **regressor** [Kiv23].

Regressors [CF21, PS19a]. **regularity** [Kiv23]. **regularization** [DFS20]. **Regularized** [Mor19]. **regularly** [GKO18]. **Relevance** [MW23]. **reliable** [BK18]. **Reproducibility** [KR22]. **Research** [LDA23]. **Response** [CF21, COySS23, GG23, LSBW20, Mat20, STI20, YW23]. **resting** [DJF20]. **resting-state** [DJF20]. **restricted** [DF21]. **restriction** [Hay19]. **results** [PS19b]. **Retrospective** [KC23]. **Review** [AM23, CJG24, Hir23, KSS23, Li24, Beu23, LN17, LSBW20]. **right** [NABM23]. **right-censoring** [NABM23]. **Risk** [Bay18, CK22, GD22, BCFP23, CWL23, CKL+23, DCVB22, ES18, GM21, HT23, MPSS18, PS23, RSV20, ZMG18]. **risks** [GM18]. **Robust** [BH24, CDH23, DFS20, GP17, GJ19, Hir23, KV24, RPRH19, CZJ+17, MPG18, Mil18, Ron20, SVG19]. **Robustness** [CdL20, HPW23, Mar17]. **Role** [BCR24]. **root** [MTV17, MGF18, ZP21]. **Rosenblatt** [SS23]. **Rosenblatt-type** [SS23]. **rules** [Cha23].

S&P [HO18]. **Sample** [BLvV21, KC23, ZZZ20, PRV17]. **sampling** [AADN18]. **scalable** [GW17]. **scalar** [FR17]. **Scale** [ZZZ20, AMK22, HK22, SV18]. **Scale-Invariant** [ZZZ20]. **scales** [MZ22]. **scanned** [KP17]. **scatter** [BV24]. **Score** [BLvV21, GM22, CKL+23, Flo18, Ley23]. **Score-Driven** [BLvV21]. **scoring** [For17]. **SDB** [MBM17]. **Seasonal** [dBCR21, HKTZ19, ZP21]. **Seasonality** [PP23, HKTZ19]. **sectional** [AÖ21, JM21, RC22]. **seemingly** [HK22]. **segmentation** [CK22, CK24]. **selecting** [ZDY22]. **Selection** [Col20, Ang20, AO17, BP22, CJG24, GW17, Kiv20, KH19, LS19]. **Selective** [Li24, LDA23]. **semantic** [MZ22]. **Semi** [AM23, BP22]. **semi-parametric** [BP22]. **Semi-Supervised** [AM23]. **Semiparametric** [BFS18, CdL20, WS18, XY22, Yos18, ADG24, ASJLZ17, Beu23, BCCI24, BCJC17, HKLW18, HLU20, Mor19, OSSRK19, SZH19, Tan24]. **Sensitive** [COySS23]. **separable** [GRC17]. **Separating** [TB17]. **Sequential** [LCD21, WCD22]. **Series** [BCR24, BS21, GT23, Hir23, PP23, RPRH19, ACL19, ASJLZ17, Art24, BM22, BHL+17, BCJC17, Cha22, CK21a, ELS23, FM17, GHK18, GF19, HKTZ19, HPZ22, LEB17, MCNO17, Mil18, Sha17, SAK21]. **service** [BFS18]. **sets** [CRG23, SMSC21]. **setting** [FGV21]. **shape** [AMK22, WS18]. **shifting** [HKTZ19]. **shocks** [Max20]. **Short** [BCR24, De 20]. **shortfall** [BKP18, GGHQ23, HT23]. **sided** [ADG24]. **Sign** [BI19, BV24, KT19]. **signal** [AGE17]. **signals** [HGFO20]. **signed** [Bin18]. **signed-rank** [Bin18]. **Significance** [RAC+24]. **Simple** [Mil18, ZZZ20]. **simulated** [Flo18, KO17, MCRV20]. **Simulation** [AJ21, ZHO24, KP17, Lam18]. **Simultaneous** [GFED22, GW17]. **single** [KC21, PBMS20]. **Singular** [AGE17]. **skew** [AFKL21, MBM17]. **skew-** [MBM17]. **skew-normal** [AFKL21]. **skewing** [FH21]. **slab** [CLNP23]. **smoothers** [ANL+21]. **smoothing** [AJ21, LY19a, THS18]. **Solutions** [MW20]. **Some** [BLvV21, BV24, Cha22, May22]. **Space**

[KLMO22, Lux22, Kir20, LY19a, MPG18]. **spaces** [GRC17]. **sparsity** [Hu21]. **Spatial** [LYBH21, ASJLZ17, SZH19]. **Spatially** [Hu21]. **spatio** [ADN18, MOCB21]. **spatio-temporal** [ADN18, MOCB21]. **Special** [BHL+17, COSW17, CK23, FKKP22, Gui18, GR23, HKLW18, HILM17, IL22, JS20, KOPS17, MPSS18, DHW20, GKD19]. **specific** [CG19]. **specification** [Kiv20, Mil18, Tan24]. **specifications** [Bla22]. **spectral** [CR20, DJF20, FFO20, Kaw22]. **Spectrally** [LBWM22]. **Spectrally-Corrected** [LBWM22]. **Spectrum** [AGE17]. **spike** [CLNP23]. **spillovers** [BCFP23]. **spline** [ANL+21, KV24, Ric20]. **splines** [THS18]. **split** [BSM23]. **split-plot** [BSM23]. **Spot** [CMR18]. **spread** [JM21]. **spreading** [BCCI24]. **Spurious** [JM21]. **squared** [QD19]. **Squares** [CKP21, DRW19]. **Stable** [SM20, Pao17]. **stage** [CRT19, KH19, Mul18]. **Standard** [GEH19]. **State** [KPTV21, KLMO22, Lux22, PS24, DJF20, LY19a, MPG18, NABM23]. **State-Dependent** [PS24]. **State-level** [KPTV21]. **State-Space** [KLMO22, LY19a]. **states** [LS21]. **stationarity** [MGF18]. **stationary** [DF21, Kaw22, PV17]. **Statistic** [CW23]. **Statistical** [AM23, GSSL20, MW23, NABM23]. **Statistics** [CK21b, CK21c, CK23, Cha23, COSW17, Gui18, Mut18, CRG23, KVC17]. **Stochastic** [CS22, KLMO22, Pol18, ZYL22, AM19, AMP20, dZBMRV24, GOP18, Kar18, KC21, KLS18, MCRV20, MMP21, MGF18, PS23, PCP20, SG17, SOLP17, AGE17]. **stock** [SVG19]. **storage** [KO17]. **storms** [BHKX17]. **STOXX** [CG19]. **strategy** [AO17]. **stratification** [CNBN22]. **stratified** [PBMS20]. **streams** [ADN18]. **strict** [May22]. **Structural** [BS21, LN17, AÖ21, KPY18, LS21, Max20, MTV17]. **structure** [Hay24, HS20, SAK21, Yos18]. **Structured** [LYBH21]. **structures** [ZDY22]. **Student** [PCP20]. **Student-** [PCP20]. **STUR** [MGF18]. **subject** [NABM23]. **Subjective** [STI20]. **Subsampling** [LSW24]. **subsets** [KP17]. **subspace** [AS19]. **suitable** [Ric20]. **Supervised** [AM23, MCNO17]. **Support** [LYBH21]. **supported** [FH19]. **surface** [ANL+21, GG23]. **Survey** [LDA23]. **survival** [CNBN22, VS17]. **swap** [RSV20]. **Switching** [Lux22, PS24, AMK22, Kar18, WCD22]. **synchronous** [GOP18]. **synthetic** [BK18]. **systems** [DKA17, PBMS20].

Tail [GKO18, ADGG20, CWL23, Kir20, dVC18]. **tailed** [BKP18, ES18]. **tale** [Ley23]. **targeted** [KPY18]. **Targeting** [Asa23]. **techniques** [GEH19]. **temperature** [HKTZ19]. **temporal** [ADN18, Cha22, CIO19, MOCB21]. **term** [HS20]. **Test** [CY21, GM22, ZZZ20, AÖ21, BBP17, BS19, CA17, CR20, Hay19, MGF18, PRV17, PV17, Tan24, ZP21]. **Testing** [AS19, Bla22, CW23, LY19b, MGF18, BCJC17, FH19, Kir20, MTV17, Pao17]. **tests** [BV24, BI19, Col20, KP17, May22, Mil18, ÖA17, WL21]. **theoretic** [Lam18]. **theoretical** [DHW20]. **theory** [PS23]. **three** [GG23]. **three-level** [GG23]. **threshold** [dZBMRV24]. **Tikhonov** [DFS20]. **Time** [BCR24, BS21, BM22, GT23, Hau21, Hir23, PP23, PS24, RPRH19, ACL19, ASJLZ17, Art24, BHL+17, BCJC17, Cha22, CK21a, Czu19, ELS23, FM17,

GHK18, GF19, HK22, HSS18, HPZ22, KLS18, LS20, LEB17, MCNO17, STW18, Sha17, SAK21, ZZ19]. **time-invariant** [ZZ19]. **time-series** [ASJLZ17, Cha22, HPZ22]. **time-to-event** [STW18]. **Time-Varying** [PS24, Hau21, Czu19, HK22, HSS18, LS20]. **Tobit** [HL23]. **tool** [TB20]. **topic** [GKD19]. **tractable** [AL17]. **trading** [Czu19]. **traffic** [KKW17]. **transform** [CMR18]. **transformation** [SS23]. **Transformed** [GT23]. **transforms** [BM22]. **Transition** [PS24, NABM23]. **Treasury** [THS18]. **treatment** [AGMR18, WFSJ23]. **trend** [BHKX17]. **trending** [ADG24]. **Trends** [BD22, GOP18]. **trial** [HGFO20]. **tropical** [BHKX17]. **truncation** [FH19, NABM23]. **Tuning** [HPW23]. **Turning** [ABC24]. **Two** [GT23, ZZZ20, CRT19, FGV21, KH19, Mul18, PBMS20, ZMG18]. **two-decrement** [ZMG18]. **two-mode** [FGV21]. **Two-Sample** [ZZZ20]. **two-stage** [CRT19, KH19, Mul18]. **Two-Way** [GT23, PBMS20]. **type** [CWL23, DF19, GGHQ23, LCD21, SS23].

UK [KPY18]. **unit** [MTV17, MGF18, ZP21]. **Univariate** [CK24, PS19b]. **Unknown** [ZYL22, LS21]. **unobserved** [DCVB22, VS17]. **unrelated** [HK22]. **updating** [Sha17]. **use** [LEP18]. **Using** [KLMO22, ySL21, ZYL22, AFKL21, ANL+21, Bay18, BM22, CZJ+17, CKL+23, CMR18, FFO20, FH21, GP23, GOP18, HVBJ17, KPY18, KR22, KC21, LDL21, MMP21, WCW18, WCD22].

v [BM22]. **v-transforms** [BM22]. **validation** [Lam18, SMSC21]. **Valuation** [GM21, ZMG18]. **Value** [Bay18, CK22, GD22, HT23]. **Value-at-Risk** [Bay18, CK22, GD22, HT23]. **VAR** [LSBW20]. **Variable** [CF21, De 20, GW17, SSL23]. **variables** [GKO18, KP17, MZ22, TB20]. **Variance** [Asa23, LBWM22, RSV20, SVG19]. **Variance-Targeting** [Asa23]. **variances** [CIO19, ySL21]. **Variate** [GT23]. **variation** [CJG24, ZP21]. **VARMA** [DKA17, Mél22]. **VARs** [AJ21]. **Varying** [PS24, XY22, CK21a, Czu19, GKO18, HK22, HSS18, Hau21, Hu21, LS20, SZH19]. **varying-coefficient** [CK21a, SZH19]. **Vector** [LYBH21, CA17, FY19, LN17, PS19b]. **versus** [GEH19]. **very** [ES18]. **via** [CNBN22, FH21, GQ19, LCD21, SMSC21]. **Vine** [SC22, ACL19]. **vines** [BM22, CIO19]. **Visualizing** [HO18]. **VMA** [DKA17]. **Volatility** [BLvV21, CKP21, DGK22, GOP18, KLMO22, WW22, ZYL22, ACG21, AM19, AMP20, dZBMRV24, CG19, CMR18, Czu19, GW17, Kar18, KC21, KLS18, LS20, LN17, MCRV20, MMP21, PCP20, SG17, SOLP17, SVG19, AGE17]. **volume** [Czu19].

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