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Title word cross-reference

AR(1) [Kru08, Kru14, PSS03a, PSS03b]. ARCH(∞) [HZ07b, HZ07c]. F [BM00b]. GARCH(1, 1) [Cor00]. hv [Rac00]. k [GL02]. m [Deo00a, GH06a]. N [GV07, HR07]. Q [HLNS06]. t [BM00b, Des06, GGHW08]. τ [Fit04].

-block [Rac00]. **-class** [GL02]. **-consistent** [HR07]. **-dependent** [Deo00a]. **-distributions** [GGHW08]. **-estimators** [Fit04]. **-tests** [BM00b].

/unit [Kru14, Kru08].

106 [CK07, Dav02a]. **108** [BT03a]. **109** [BZ04]. **112** [GKLT05]. **114** [HI07]. **117** [PSS03a]. **119** [Cha08]. **134** [HLT12]. **138** [Zel07a]. **141** [HLT08]. **144** [Kru14]. **1980s** [CL00]. **1990s** [CvdK08].

2000 [Ano00s, Ano00r, Ano00p, Ano00n, Ano00q, Ano00l, Ano00m, Ano00k,

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Ano00j, Ano00o, Ano00i]. **2001**
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201-400 [Ano03x]. **2SLS** [DLM06, fL07a].

30 [SCF08].

50th [Gra07].

75 [RU05].

'87 [Bat00].

95 [KA02].

Ability [Arc04, CM05, CSO01, HHM04]. **absence** [Pes04]. **academically**
[Reb04]. **accomplishments** [SEGG06]. **accuracy**
[BK06, CM01, CW07b, CS02, CS06c]. **accurate** [FRW05]. **ACD** [ACMP08].
achievement [HHM04, Mat08, vdK08]. **Achievements** [Hen01]. **across**
[AT07, Lav01]. **action** [Lon04b]. **actively** [AAD05]. **activity**
[BMS07, IV06, Phi01]. **Adaptive**
[BBvDvO04, BGG08, XP08, CG07, SS06, VKG09]. **addendum** [PJH07].
additional [Hu06]. **additive** [PS08]. **additivity** [GL01]. **Adjusted** [Per00].
adjustment [DHL06, SS01]. **adjustments** [SS00]. **Administrative**
[LSW08]. **admissible** [MS04]. **admissions** [MZ04]. **advances** [BLvD04].
adverts [Ano02t]. **affect** [Lal08]. **affine** [DMN05, EHL06, Sin01]. **affinity**
[HD08]. **affirmative** [Lon04b]. **against** [BT03b, BT04b, HL09, Kle04]. **age**
[Cos03, HSWW08]. **agents** [KM09]. **aggregate** [JMR09]. **aggregated**
[CM07a, vDP08]. **Aggregation**
[GG04, Zaf07, Bar07, DS05, Haf08, KLV04, MR04, Zaf04, vGLP00].
aggregation-theoretic [Bar07]. **agreement** [BEP08]. **agricultural** [PN05].
AHEAD [Gew03]. **AIDS** [WKV03]. **Aigner** [Ano05h, Ano08a]. **AIM**
[FS08a]. **air** [AD05, MMS⁺08b]. **Aitken** [GL00a]. **al** [Bas03b]. **algorithm**
[JST06]. **algorithms** [BW02, BD04, Nie00]. **allocation** [MS09a, WW09].
allocative [KT05, KW06a, KW06b]. **allowing** [KP09b, MR03]. **Alternative**
[CS07a, CGGT03, Dav06a, FKS05, RT04, SA04, DGR08, GO05, GT06,
Hid03, HL09, KP09b, MMS⁺08b, Phi00, SV07b]. **alternatives**

attrition [Bha08, Das04]. **auctions**
[BP06, Bre07, BP07c, EL03, HKL05, HS03, LPV00, Li05, McA08].
augmentation [IvD05]. **augmented** [IS08, Moe08]. **August**
[Ano00r, Ano01m, Ano02r, Ano03s, Ano05z, Ano06x]. **Australian**
[ACMP08]. **Author**
[Ano01e, Ano01a, Ano01b, Ano01c, Ano01d, Ano02a, Ano02b, Ano02c,
Ano02d, Ano02e, Ano02f, Ano02g, Ano03c, Ano03a, Ano03d, Ano03e, Ano03f,
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Ano05d, Ano05e, Ano05f, Ano05g, Ano06a, Ano06b, Ano06c, Ano06d, Ano06e].
Authors [Ano02t]. **auto** [CR08, XL04]. **auto-regressions** [XL04].
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Autocovariance [AT05, LP08d]. **automatic** [EL09]. **autoregression**
[Gal09, PPC04, Rot02, Shi01]. **autoregressions** [Des06, DT00, GK04].
Autoregressive [GJS09, KYH09, MM08, BGG08, Cho05, DS04, Dis08,
DSS07b, DT00, ES01, FG06, GW05, Gos02, Han03, HW06, fL07a, fL07c,
MN00a, NS03, PB09, PT05, RJ02, RT04, XP08, ZRT01]. **average**
[Ban07, For05, Frö07, IL09]. **Averaging** [Wri08, FLS01, Han08]. **aversion**
[ASL00]. **Award** [Ano08a, Ano05a, Ano05h].

B [WW02]. **B-robust** [WW02]. **back** [Gra07]. **Bagging** [LY06]. **Bahadur**
[KP09a]. **balanced** [DS04]. **balances** [HKL05]. **band** [CN06]. **bandwidth**
[ZBK09]. **bargaining** [Fré09]. **based**
[ABW07, AG09, BBvDvO04, BGG08, BL08, Ber01, Bow07, BT01, CDPX07,
CF06b, CF06a, CP07a, CS07b, CDS09, DGR03, Dah09, DFG04, DG07,
DK02b, DKBG04, DJ06, DT07, FFP07, GP02b, HIJS07, HH00, Hor02, Kar02,
KP09a, Koo01, Kra06, LL09, LHZ03, Li09, MT03, PS09b, Ram02, RS00,
Sak07, SS00, Sko07, ST01b, SS01, SW07b, Xu09, dJAS07, vAJM02]. **baseline**
[CJ07]. **basis** [DG07]. **Bayes** [Zel07a, CH02, KP02, Rei07, Zel07b]. **Bayesian**
[AD05, BLvD04, BHH08, CC04, CH00, CP04b, Cla07, CHMR08, DIW00,
DGR08, FVRR04, FKS00, FLS01, GSN08, Gew01, GS04, HTV07, HK03,
HM03, Hou03, IvD05, JJ00, JPR04, JMR09, Kim02, KP02, KZ03, Kle04, KY09,
KV00, Koo01, KP04b, KT06a, KT05, LG02, LS08a, LW01, MN00a, MZ04,
McC08a, MPR00, MS04, MT03, MT08b, Nak00, NS03, Nob00, OC05, OP04,
PS08, RT06, Sar03, SP01, SI04, Vil06, Wri08, YS07, Zel02, Zel07d, ZBK09].
be [GM06a, HLZ07, MPS09, Mor09]. **beat** [EHL06]. **beaten** [HLZ07].
behavior [CDSV08, vdKW08]. **behaviour** [HI03, HI07, Rei07]. **behind**
[KSC09]. **beliefs** [Leh09]. **Benchmark** [FLS01]. **benefits** [EL05, Lal08].
bereavement [WKV03]. **Bertrand** [FTC03]. **better** [BN06b]. **between**
[AHM+03b, ABCD07, CHS07, CSW00, HLW09, KS02, OZC08, Rob05, vdK08].
Beveridge [Kim08, Nel08, OZC08]. **Beyond** [ADG09]. **Bias**
[PS07a, BU07b, CS07a, HS07, HD08, IL09, JL08, KMR07, LS09a, Mal08,
RSU96, RU05, TC09]. **bias-corrected** [IL09]. **biased** [BR05a]. **biases**
[CES08]. **bilinear** [FMZ08]. **Binary** [AC03b, BMM09, BD07, Che00a,
Che00b, Cop01, FL03, KY09, LY06, LS08b, MM07, Moo04, MS06, Rot09].

binding [Li05, MT08a]. **binomial** [Mac04]. **Birth** [BvS08, LP03].
Birth-spacing [BvS08]. **bivariate** [CZ07, GTP06, Lie01, MS06, OP04].
black [CL00]. **black-white** [CL00]. **block** [Rac00]. **blocks** [And06, Hid03].
Board
[Ano04p, Ano02i, Ano02j, Ano02k, Ano03g, Ano03h, Ano03i, Ano03j, Ano03k,
Ano03l, Ano03m, Ano03n, Ano03o, Ano03p, Ano03q, Ano04g, Ano04h,
Ano04i, Ano04j, Ano04k, Ano04l, Ano04m, Ano04n, Ano04o, Ano05k, Ano05l,
Ano05m, Ano05n, Ano05o, Ano05p, Ano05q, Ano05r, Ano05s, Ano05t,
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Ano07i, Ano07j, Ano07k, Ano07l, Ano08b, Ano08c, Ano08d, Ano08e, Ano08f,
Ano08g, Ano08h, Ano08i, Ano08j, Ano08k, Ano08l, Ano09b, Ano09c, Ano09d,
Ano09e, Ano09f, Ano09g, Ano09h, Ano09i, Ano09j, Ano09k, Ano09l, Ano09m].
bond [DL06, EHL06]. **bonus** [BR05b]. **Bootstrap**
[Bie02, Cha04b, CS05, CS06a, CI08, DM02, HN05, HK06, Hor02, MPS09,
Seo06, AB01, ALM06, DH05, Dav02c, Dav06a, DM06, DF07, DF08a, DF02,
GW04, Gos08, HM03, Hid03, Hid05, HS00, Hor01b, KS08a, LT06a, Par06a,
PPP06, Wha00, YH06, vGK02]. **Bootstrapping**
[BT04a, CPS06, FNS04, GK04, HLNS06, IS06]. **both**
[KP09b, RL04, YdJfL08]. **bound** [JST06]. **Boundedly** [Can07]. **Bounding**
[Hu06]. **bounds** [DFH06, San07, ST01a]. **Box** [HLNS06]. **branch** [JST06].
branch-and-bound [JST06]. **brand** [CKP01]. **break**
[EM07, KLN02, KP09a, KP09b, Kur02, MOC05]. **Breaking** [LP08a, vdK08].
Breaks [BM06, AC03a, Ano05u, BU05, BT03b, CM05, DH00, GTU05,
GGV08, MN00a, PZ05, PT05, PT07b]. **Britain** [GO07]. **buffer** [HS02b].
Burg [BD04]. **bus** [EL05]. **Business** [PQT01, GRS06].

C. [Dei01]. **Cactus** [Bas03b]. **Calculating** [Lew03, CJ07]. **Calculation**
[Wu03]. **calendar** [STW01]. **calibration** [DGR07]. **Can**
[EHL06, HLZ07, DM04, Mor09]. **canonical** [DFG04]. **cap** [JKS03]. **capacity**
[FTC03]. **cards** [CGS08]. **Care** [Vin01, EL05, SW01b, KYH09]. **Carlo**
[BM00a, BBvDvO04, CNS02, CS06b, DGR06, Duf06, Dur06, GRZ07, KW06b,
LG02, MN00b, VI02, Vil01]. **case**
[Bas03b, CP02, CR08, Cop03, DMN05, JM07, San07, STW01]. **cases**
[Can07, Gas03, JDGZ03, Lew03]. **cash** [HKL05]. **categorical**
[LMR09, RL04]. **Cauchy** [SS00]. **causal** [AHM$^+$03b, Gra03, Hoo03, MR03].
Causality [BBU06, Vil01, ACM03, BC06, DJ06, DPR06, Eic07, Flo03,
GRZ07, Hau03, Hec03, Hid05, HLW09, McC07b, MC06, MS06]. **cause**
[DM04]. **caused** [Bha08]. **causes** [BM06, WvDW03]. **CCA** [DS04].
celebrate [Gra07]. **Censored**
[BP07b, BCY00, CMvS00, CK00, DT09, HH04, KP01b, KT09, jLV06].
censoring [CGM08, HKP02, KT07]. **Central**
[JP09a, Dav02a, Dav02b, PSS07b]. **certain** [Zd03]. **ceteris** [BS00]. **Chain**
[Oul08, CNS02, LG02, Nak00]. **chains** [McC07a]. **challenges**

[Bol01, FvD07, Hen01, Hsi01, Lüt01, Phi01]. **Chamberlin** [Bas08]. **Change**
[Car02, BR05a, BMS07, BIKY07, BT04b, Can07, CT08, CCZ05, DP08a,
Fit04, GG03, GKvD07, Han00, HLT06, HLT12, Kim00, KA02, Laz05, LS08b,
PR03, PQ06, Qu08]. **change-point** [LS08b]. **changed** [Kim08, Lon04a].
Changes [CL00, HW08b, BC08b, CL09, CCZ08, Han03, Hil05, KP08].
changing [ABG05, JX05a, JX09, Zaf07]. **chaos** [SL04]. **characteristic**
[Sin01, SW07b]. **Characteristics** [FGNW05, KS08b]. **Charles** [CDN08].
check [WW08]. **chi** [BSW04]. **chi-squared** [BSW04]. **children**
[FGS03, JR03, LHMC09]. **Chinese** [Yu07]. **choice**
[AC03b, BD07, BHH08, Car07, Che00a, Che00b, CW07a, HN07, HP04, HN00,
Jin09, KY09, fL00, Lon04a, Man00, Man07, Moo04, MME08, Oku09, PJH07,
Ram02, Sto09, Stu03, Tab00]. **choice-based** [Ram02]. **choices** [CKP01].
Choosing [DIN09, AB01]. **CIR** [JKS03]. **citation** [SV07a]. **claim** [JJ00].
class [FMZ08, GL02, Plo04]. **classical** [CH03b, Das03b, KZ03, KP04b].
classical-type [Das03b]. **Clive** [SEGG06]. **Closed** [Yu07]. **Closed-form**
[Yu07]. **clustered** [CH00]. **clustering** [GM06b]. **co** [CHP09].
co-movements [CHP09]. **coal** [SBES05]. **coefficient** [BH07, CDXW06,
Cai07, CLP09, CZ07, Dis08, JMR09, KLV04, KT06a, MW08, Xia09a].
coefficients [CK03, DFH06, ES01, Li08]. **coincident** [IV06]. **cointegrated**
[And02, BW02, CM07a, CSO01, Han03, KP08]. **cointegrating**
[ABG05, CPS06, Joh02, Joh06, KH09b, LS00, LST03, NS07b, RY02, Seo07,
Shi01, Xia09b, dJ01, dJ02a]. **Cointegration**
[RI05, ABG05, AV09, BKN09, BL02b, BH02, Bre02, BT03a, CH03a, CHO08,
CN06, CS06b, Dav02c, Dav06a, HS02a, HML02, HPU06, HR07, HS02b,
Jan05, JX05b, KP02, MR01, Pes04, Rob08b, Seo06, Vil06, XP02a, Xia09a].
collective [LP08c]. **collectively** [CDSV08]. **college** [Arc04, BS04, BGKT04,
Cap04, CL09, Gro04, HD08, JLS05, Lon04a, Reb04, SS04, Lon04b, Rot04].
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combination [AT06, GT09]. **combinations** [ET04, San07]. **Combining**
[KPS07a, MJ05, vdBvdK01, DT09]. **Comment**
[Lüt01, Nob00, WWM01, Kri01]. **Comments**
[Dei01, Zel01, Gra05, Gra06, Hor01a]. **Common** [AIV06, EM06b, GTP06,
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company [CR08]. **comparable** [Das03b]. **Comparing** [FVRR04].
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[GP02a, LST03, AL04, BR08, CS07b, FS07, Ink00, MSW06, MN00b, OP04].
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[Jur02, Lew03]. **competing** [JM07, Li09]. **competition** [FTC03, MC08].
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[BEP07, Gre06, PSS07b]. **compliance** [BR05b]. **component**
[BSJ01, BBP06, BSEY01, BR09, Cho02, fL00, PY09a]. **components**
[CKL06, Dav02d, DGR08, DS06, KKP07]. **composite** [SK06b].
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[BS00, CHS07, EM06a, NS07a]. **Conditional** [KYH09, Ots08, AC07, AT06,
AMS07, BN01, BV04, BK07, BZ02, BZ04, CW08, CGM08, CMvS00, CCZ08,
CP09, CHJ06, CS06a, CS06c, DS07, DE07, DS08a, Deo00b, DIN03, DIN09,
Esc08, FW08a, FG05, FG06, GK04, GTP06, Han00, JP09b, KT09, Kom05,
LT06a, Lon04a, Lug03, MFY08, MMS$^+$08b, Muk07, Pal09, PB09, PQT01,
RJ02, Sak07, Seo07, SSVY09, Smi07, SW07b, Vil01, ZRT01]. **Conditionally**
[LPV00, SF01, SCF08]. **Conditioning** [Hec03, AC07, MS04]. **conditions**
[CCFG07, Dav02a, Dav02b, MS09b]. **Conference** [Ano00a, Gra06].
Confidence [ES01, EM07, IS02, Ros08, CCL03, CS06c, GH09, vGK02].
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[JS08, Ber01, BC08b, CDSV08, HZ07a]. **consumption-based** [Ber01].
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[DSS07b, EZ01, Zaf04, DK02a]. **content** [ABR07, BPT01, CP04b]. **contents**
[Ano04w, Ano07m]. **contexts** [HY05]. **contextual** [fL07b]. **contingent**
[JJ00]. **continuous** [ASY06, ABD07, Bow07, Can07, CV03, Cor00, DP08b,
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[ASY06, ABD07, CV03, Tod09]. **continuum** [CCFG07]. **contracts** [AT07].
Contributions [PP04b, CDN08, Dei01]. **control** [AG08, Jun09, Lee07].
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Copula-based [LL09, CF06b, CF06a]. **copulas** [PS09b]. **copyrights**
[SMB07]. **correct** [Mor09]. **corrected** [IL09]. **Correcting** [BR05b, KMR07].
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Seo06, Seo07, SI04, TC09, Win05]. **correctly** [ASWY01]. **correlated**
[BH07, Cai07, HPT08, JPR04, KKP07, MW08, Tur00]. **Correlation**
[Rob08a, BSK03, BSJK07, CZ07, CM07b, DK02a, DFH06, EL09, Han07b,
Yam08]. **correlations** [AM09, Pal09, Pel06, Tse00]. **Corrigendum**
[BZ04, BT03a, Cha08, CK07, Dav02a, GKLT05, HI07, HLT12, KA02, Kru14,
PSS03a, RU05, PJH07]. **cost**
[AP02, BC08b, FS08a, KT05, KW06b, Mos01, Oul08]. **cost-of-living** [Oul08].
costs [DMN05, JDGZ03]. **count** [BGW02]. **countries** [Bar07]. **country**
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[BM00b, ET07, FFL08, For05, Hid05, HK06, Kle07, Kru08, Kru14].
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[Ano02j, Ano02k, Ano03k, Ano03l, Ano03m, Ano03n, Ano03o, Ano03p,
Ano03q, Ano04g, Ano04h, Ano04i, Ano04j, Ano04k, Ano04p, Ano04l,

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[AT07, AG08, DF09, KLM08]. **crediting** [AD05]. **crime** [SW08b]. **critical**
[HS00, Hor02, WZ03b]. **critique** [ST05b]. **Cross**
[CG02, vGLP00, Bai04, BGKT04, Cha02, Cha04b, CH00, Gir00, GH06b, HM08,
HH04, HS02b, KP04a, Mor04, PS07a, Rac00, Rob08a, SYR09, SK06a, VV05].
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Cross-sectional [vGLP00, Cha02, Cha04b, Mor04, Rob08a, SK06a].
cross-sections [Gir00, VV05]. **cross-state** [BGKT04]. **Cross-validated**
[CG02]. **cross-validation** [Rac00]. **cross-validatory** [Rac00]. **currency**
[BGW00]. **Current** [DK05, Hsi01, Lüt01, Lüt07]. **curriculum** [HD08]. **curse**
[LP08a]. **curvature** [Bar02, McC08a, OC05]. **curve**
[APW06, CP04b, DRA06, DLY08, LMNT01, Moe08]. **curves**
[CLP03, HK03, LP08c, ST02]. **CUSUM** [DP08a, XP02a]. **cuts** [Tho00].
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[DH05, HP06, HTV07, Par06b]. **cyclical** [HPU06, VI02].

daily [BKPT09, CDS09, EG06]. **Dangers** [STW01]. **Danish** [Kar02]. **data**
[ALS01, AL01, Ant01, AC03b, Bai04, BSK03, BKP07, BSJK07, BMM09,
Bha03a, Bha07, Bha08, Biø04, BGW02, BN06b, BW00, BK06, CLP09, Car07,
Cha04a, Cha08, CMvS00, CMvS01, CH00, CH02, Chi07, CJ08, CKP01,
Cop03, CS06b, CS07b, CS01, CHP09, Das03a, Das04, Dav02d, DLM06,
Dom01, DS06, EG06, FVRR04, FFP07, GSCV06, Gre05, GH06b, HOS05,
Han07a, Hay09, HCL08, Hid02, Hid08, HH04, HKvD07a, HL04, HM06,
HPT02, HLR07, IvD05, Ino08, IL09, JMR09, KKP07, LSW08, LLC02, LS07,
LT06a, LMR09, Mac04, Man07, Moe08, Mol08, Mor04, Mul06, MW08, Nic06,
Oku09, PW08, PSS03a, PSS03b, PSS07a, PY09b, PS09a, Rac00, RL04, RR02,
Rob08a, SC07, SBES05, STW01, Tod09, WW02, Wan01, Woo07, WP07,
Yam08, YH00, YdJfL08, ZRT01]. **data** [dMF07, vDP08, vdBvdK01].
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[Cha00, Deh05b, KS08a, Sko07]. **decision-based** [Sko07]. **Decisionmetrics**
[Sko07]. **decisions** [Lon04a, Man00, SV07b]. **declines** [Cos03].
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[Kim08, KP06, MP08, Nel08, OZC08]. **Decompositions** [BSW04, OZC08].
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MMS⁺08b, MT08a, MT03, PS00, SW01b, Slo08, Tho00]. **Dennis** [Ano05h].
densities [Bon03, HH09, HKvD07b, PQT01, RJ02, Wu03]. **Density**
[LP04, CG02, CS06c, CDS09, EHL06, HS07, HLZ07, LS07, LT06a, McC08b,
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[CF07, DP02, HLW09, SV07a].

F [Bas03b]. **Factor**
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[BN06a, CFK06, GRS06, GTP06, KP02, fL07b, MP04, OP05]. **facts** [Dir01].
failure [GS08]. **families** [Das03b]. **Family** [Bha03b, DSS07a, FG06, LM02].
Fast [OCSN07, HS06]. **fat** [JPR04]. **fat-tails** [JPR04]. **FDI**
[BEP07, BEP08]. **fears** [Bat00]. **features** [AIV06, HPU06, VI02, EM06b].
February [Ano01q, Ano02s, Ano03u, Ano05-28, Ano06u, Ano09s]. **fecundity**
[BvS08]. **Federal** [WW08]. **feedbacks** [BK06]. **Feeders** [Bas03b]. **feeding**
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[BvS08]. **Festschrift** [PP04b]. **field** [AT07, LP04]. **fields** [DGR03, JP09a].
figures [Dir01]. **filtering** [Dur06, PFC08, Wil04]. **filters** [Pol00]. **finance**
[BN06a, BHPW04, DW01, DEF$^+$06, GMA08, GGHW08, Gra05, Gra06, Kri08,
SEGG06]. **Financial** [Bol01, CFK06, Eng01, AG06, BK08, BV04, BS06,
CR05, GT03, HLW09, SV07b, Tau01, ZRT01]. **findings** [WZ03b]. **Finite**
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DKBG04, Duf06, LS09a, LLC02, McC07a, OK00, Ros08, Sto09, Win05].
Finite-sample [DJ06, DT00, DKBG04, Duf06, LS09a, LLC02]. **finite-state**
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[CM01, ET04, FW08a, GT09, Han08, IL09, LS08a, San07]. **Forecasting**
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PP04a, AT06, BRY08, CN06, DSS07b, Gew01, GGHW08, IK06, IL09,
MSW06, Sch05]. **Forecasting-looking** [Gra07]. **Forecasts** [GT09, ASM08a,
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[FMRT09]. **fractional** [AV09, CH03a, CN06, Dav02c, HR07, MR01, NS07b,
PW08, RY02, RI05, Rob05, SP06, SP03]. **fractionally**
[BH02, Dav06a, DG02, Shi07, TC00]. **frailty** [BvS08]. **framework**
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[AM08, DS08a, DFH06, FS07, HK08b]. **frequencies** [GSCV06]. **Frequency**
[CM07a, Bas08, BPT01, BW00, BC06, Cha04a, Cha08, MMS$^+$08b, Tod09,

dMF07]. **frequency-domain** [BC06]. **frequentist** [NS03]. **Frisch** [Koe00].
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Ano03q, Ano04g, Ano04h, Ano04i, Ano04j, Ano04k, Ano04p, Ano04l,
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[LHMC09]. **Fully** [SO04, Des00, MPR00]. **function**
[Cho00, FNS04, KP09b, KW06b, Lee07, LP08d, LS09b, Sin01, SW07b].
function-based [SW07b]. **Functional**
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Functional-coefficient [CLP09, Xia09a]. **functionals** [HM06]. **functions**
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Galton [Koe00]. **game** [dP09]. **games** [Dav06b]. **gamma** [DSS07a].
GARCH [BRT03, BC08a, CDPX07, CI08, EZ01, Gos08, Haf08, Hil05,
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VKG09, Zd03]. **GDP** [APW06]. **gender** [Bha03b]. **General**
[Lüt07, Rob03, BR05a, Bie07, CCFG07, CS07b, DGR07, Duf06, ET04, Hu08,
KT07, LS09b, PS09a, Sch04, WZ03b, Woo07]. **General-to-specific** [Lüt07].
Generalised [Tur00]. **Generalized** [Ber01, BD04, EV06, GS08, Han07b,
KP06, Muk07, RS02, vAJM02, Abr00, Can08, CZ07, DSS07a, FHLR04, GL01,
HI03, HI07, HIJS07, HK08a, IS02, LH04, Lie01]. **Generalizing**
[Kle07, Zel07a, Zel07b]. **Generating** [DS05]. **getting** [GSCV06]. **Geweke**
[LW01, Zel01]. **Gini** [Dav09]. **Glejser** [Im00, MS00]. **Global**
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PS08, RZ07, Tod09, dMF07]. **high-dimensional** [MT08a, PS08, RZ07].
high-frequency [BPT01, BW00, Tod09]. **Higher**
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Higher-order [ALM06, RH03, GP02a]. **Highly** [FRW05, Gos02, Mül05].
hint [GG00]. **historical** [CS07b]. **histories** [Jur02]. **history** [Coo08, Zel07d].
Hodges [LP08b]. **homogeneity** [GG00, PY08a]. **homoskedasticity**
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[Lee08]. **Household** [DF08b, Bha07, CKP01, CLP03, HW08b, LP08c, PS00].
household-level [HW08b]. **households** [vdKW08]. **housing** [CMvS01].
hybrid [ADGG03]. **hypotheses** [AD07, Bas08, CK02, CK07, DV09, HY05,
HK08a, Joh02, Joh06, KP09b, RM07]. **hypothesis** [CW06, Deo00b, EV06,
HLT07, HLT08, Has01, HS00, Hor01b, Jan05, RT07, ST01b, SK06b, Tay05].

i.i.d [ABD07]. **Identification**
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SF01, BP07c, Can07, CS07a, CDvD07, CW07a, CFP09, GS08, Jun08, JP09b,
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[Ano02j, Ano02k, Ano03k, Ano03l, Ano03m, Ano03n, Ano03o, Ano03p,
Ano03q, Ano04g, Ano04h, Ano04i, Ano04j, Ano04k, Ano04p, Ano04l,
Ano04m, Ano04n, Ano04o, Ano05k, Ano05l, Ano05m, Ano05n, Ano05o,
Ano05p, Ano05q, Ano05r, Ano05s, Ano05t, Ano06o]. **IGARCH** [Lin07].
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[BNS06, OP05, EM06a, Reb04]. **impacts** [DS08b, WKV03]. **implement**
[vGK02]. **Implementation** [JST06]. **implications** [ABD07]. **Implied**
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important [CR05]. **imposing** [HHP09, OC05]. **improve** [MJ05]. **improved**
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[CF07, Dom01, LBPA02, Wu03, vdKW08]. **incomplete** [HM06]. **Incorrect**
[AG09]. **Increasing** [HM08]. **incremental** [BPT01]. **independence**
[MGM08, SW07b]. **independent** [BR09, Gir00, Hor05, LPV00]. **Index**
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[BS06, BDGT00]. **investor** [WW09]. **issue**
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[BN03, Pos09, Yu07]. **jump-diffusion** [BN03, Pos09]. **jump-diffusions**
[Yu07]. **Jumps** [BKPT09, ABD07, BNS06, BLT08, Das02, JO08, Tod09].
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HPT02, JJP07, KS08a, Kim02, Kom05, Kru08, Kru14, KPST07, Lin07,
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FLS01, For05, FHLR04, GLR03, GV07, GSN08, GP02b, Gos08, Gre05, HN06,
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Hou03, HLR07, Hu06, HS02b, IvD05, Ink00, JJ00, Joh06, Jun08, Jun09,
KLM08, Kru08, Kru14, LG02, LS08a, LSW08, fL00, LS08b, LL09, Lew00,
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AM09, AHR09, BN01, BRT03, BC08a, BK08, BSK03, BEP07, BS03, BN03,
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CCZ05, CF06b, CD06, CF06a, CG07, CHS07, CP09, rMCGJL08, CGGT03,
CH06, CIN07, CHJ09, CH00, CNS02, CH02, CNS06, CW07a, CP04b, CM01,
CW07b, CT07b, CFP09, CS07b, CRW04, DGR03, Das03a, Das04, Das05,
DM02, Dav02d, DE07, DS08a, Des00, DP08b, DLM06, Dis08, Dom01, DP02,
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FG05, FG06, FV09, FVRR04, Fit04, FFP07]. **models**
[FZ01, FHH07, GG07, GC08, GGJ04, GRS06, GW04, GP02b, GW05, GM07,
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fL07a, fL07b, fL07c, Leh09, LP08c, Li02, LHZ03, LH04, Li08, Li09, Lin07,
Lug06, LT02, MK06, MM07, MR04, MME08, MW08, Nak00, NS07a, NS03,
Nic06, Nob00, Oku09, OP04, Ots08, PWT08, PS08, PSS03a]. **models**
[PSS03b, PSS07a, PP04a, PQ06, PSS00, PT05, Phi00, RHSP05, Ram02,
Rob01, Rot09, Sai05, SW01a, Sar03, SF01, SCF08, Seo07, SL07a, ST01a,
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Moments [Tim00, BZ02, BZ04, GG03, HI03, HI07, HIJS07, IS08, IS02,
LM02, Oku09, OT05, PQT01, SS09]. **monetary** [Bar07]. **money** [HS02b].
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LM08b, MFY07, OFRP05, RL04, SL04, SK00, YH06, ZW09, BM00a, BL02b,
BDGT00, CK00, Cop03, Das04, Das05, DEG01, EV08, EE00, FW08b, FS05,
For08, FNS04, GG07, GL00b, GL01, HHP09, HK03, HL09, HN00, JX05a,
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Ano01n, Ano01l, Ano01k, Ano02s, Ano02q, Ano02r, Ano02p, Ano02m,
Ano02o, Ano02n, Ano02l, Ano03s, Ano03t, Ano03x, Ano03w, Ano03v, Ano03y,
Ano03u, Ano03r, Ano04s, Ano04u, Ano04t, Ano04v, Ano04r, Ano04q, Ano05z,
Ano05-28, Ano05x, Ano05v, Ano05y, Ano05-27, Ano05w, Ano06x, Ano06u,
Ano06p, Ano06v, Ano06r, Ano06t, Ano06s, Ano06w, Ano06q, Ano07p,
Ano07q, Ano07o, Ano07n, Ano07r, Ano08r, Ano08q, Ano08s, Ano08p, Ano08o,
Ano09n, Ano09t, Ano09u, Ano09s, Ano09o, Ano09r, Ano09q, Ano09p]. **pair**
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CC01, CJ07, Das03a, Das04, DS06, FV09, GV07, Gew03, Gre05, HHK07,
HOS05, Han07a, Han07b, Hay09, HCL08, HH04, HL04, HPT02, Ink00, Ino08,
IL09, Kru08, Kru14, LLC02, MPP07, MW08, Nic06, Oku09, PSS03a, PSS03b,
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DH05, DP08b, GL00b, HOS05, HL09, KPS07b, jLV06, Lug03, MGM08, Sic05,
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processes [ASY06, ALM06, BK08, BNS06, BH02, CV03, CSW00, CS05,
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GG04, Gos02, GW02, GH06a, GS06, Haf08, HP08, Hid05, HK06, Hid09,
HHS07, Laz05, LM02, MC06, MPR02, MP08, Par06a, PY09b, Pos09, Rob05,
RT04, Shi07, SW07a, SP03, TC09, TC00, XP02b, ZW09]. **processing**
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JLS05, MR02, PQT01, STW01, WW09]. **revealed** [ABW07]. **reverse**
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Dis08, FMZ08, Gal09, Gos08, HMS05, Has01, KSS03, KLN02, KP09b, Kru08,
Kru14, LLC02, MP04, MPP07, PPP06, PR03, Phi02, PM07, Phi07, RT04,
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BIKY07, CHJ09, CW06, CS02, Das04, Des00, DS06, DT00, DK02b, DKBG04,
DJ06, Duf06, GV07, HI03, HI07, HLZ07, Ink00, Joh02, LS09a, LLC02, McC00,
McC07b, OK00, PT05, SB02, Win05]. **sampled** [ASM08b, GSCV06, ZW09].
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[FFP07]. **Scheinkman** [ASM08b]. **scheme** [rMCGJL08]. **schemes**
[DS05, KLV04]. **school** [Mat08, Reb04]. **schooling**
[BMM09, HHM04, JLS05]. **schools** [MC08]. **scientific** [FF07]. **score**
[CK02, CK07, Deh05a, FS08b, Hor02, Moo04, MPS09, SSVY09]. **scores**
[HHM04]. **search** [DF08b, EvdB07, GSN08, HSWW08, Koo01]. **Seasonal**
[HS02b, BT01, BT04a, DHL06, HMS05, RT04, RT07, SS00, SL03, SO04,

SL07b, ST01b, Tay05]. **Seasonality** [FFP07, BT03b]. **seasonals** [KV00].
second [BU07b, CC07, RSU96, RU05]. **second-order**
[BU07b, CC07, RSU96, RU05]. **secret** [EL03]. **section**
[Bai04, CH00, GH06b, HM08, PS07a, SYR09]. **sectional**
[Cha02, Cha04b, HH04, KP04a, Mor04, Rob08a, SK06a, vGLP00]. **sections**
[Gir00, VV05]. **sector** [WvDW03]. **sectoral** [GO07]. **securities** [GG00].
Security [LSW08, Bow07, vdKW08]. **seek** [AAD05]. **seemingly**
[DK02a, FRW05, SK00, Tur00]. **Selection**
[AT07, Mal08, MOC05, PT07b, AL01, AG09, CF06a, CHS07, DG07, GV07,
Gol01, GP02b, HIJS07, Hid02, Hor05, IK06, jLV06, Lee08, Lew07, Li09,
MZ04, MT03, MT08b, Nev02, PS08, PS00, Rac00, SNT06, ZBK09]. **selective**
[BR05b]. **Self** [Lin07, CH09, MT03, CR05]. **self-selection** [MT03].
Self-Sufficiency [CR05]. **Self-weighted** [Lin07]. **sellers** [vdB07]. **Semi**
[BL02b, ABD07, CHMR08, jLV06, LHMC09, SW07a]. **semi-martingale**
[ABD07]. **Semi-nonparametric** [BL02b]. **semi-parametric**
[CHMR08, jLV06, LHMC09, SW07a]. **Semiparametric**
[Aba03, BMM09, BW00, BP07c, CH02, FLS07, GS04, HL04, JP09b, KT06a,
LS08b, Lew00, MR01, PSS03a, PSS03b, Par03, PSS07a, Rot09, SS06, Tab00,
AC07, Art04, CMvS01, CC01, CF06b, CF06a, CP09, Dav02a, Dav02b, GV07,
HY05, JLWY08, KP01b, KP04b, LHZ03, Lin02, PS08, RH03, ST01a, Shi07,
SO04, Sic05, Yan06]. **Semiparametric-efficient** [PSS03a, PSS03b].
semiparametric/nonparametric [LHZ03]. **sensitivity** [BM00b].
separability [FW08b]. **September**
[Ano00i, Ano01r, Ano02l, Ano04q, Ano05w, Ano06q, Ano08o]. **sequences**
[Deo00a]. **Sequential** [Pal09, AHR09, BP06, Bre07, Das03a]. **serial**
[BSJK07, DFH06, EL09, Han07b, Yam08]. **serially** [Cai07, KH09b]. **series**
[AT05, AC03a, ALS04, AHR09, BN01, BN08, BU07b, BS06, Cai07, CLP09,
CT07a, CP03, CC01, CCZ05, CF06b, CG07, Dah09, Dav02a, Dav02b, DT02,
DV05, DEG01, DFH06, DPR06, Eic07, EM07, FPW04, Gir00, GTP06, Gre06,
GS08, HP08, HTV07, Hid03, HT09, Hsi09, IS06, Kim00, KA02, LY06, LHZ03,
LT06a, LP08d, LS09b, LT06b, MSW06, MV02, MS06, Mül05, Phi01, PP04b,
Rob08a, SL03, SL07b, Whi06, XP02b, dJ02b]. **service** [KM09]. **services**
[HW08b, HSWW08]. **set** [CS01, vdB07]. **sets**
[EM07, HKvD07b, JM07, PY08b, Ros08]. **setting** [BL08, PS09b]. **settings**
[Sic05]. **several** [Cop04]. **severely** [Cop03]. **shadow** [AP02]. **shape**
[ASD03, BMM09, HKvD07b, OFRP05]. **share** [Dub07]. **sharpen**
[Mul06, Sim00]. **shift** [LST03]. **shock** [Ham03]. **shocks** [GM06a]. **Short**
[DPR06, Tho00, ADG09, BC06, GT09, HPT02, Kri01]. **short-** [BC06].
short-term [GT09]. **shortfall** [CW08]. **Should** [WW09]. **shrinkage**
[DGR08]. **sided** [AD07, AMS08, DT00]. **Siegel** [DLY08]. **Sign** [DV05, SS01].
signal [Art04]. **significance** [SV07a]. **similar** [For05]. **Simple** [BCY00,
Das04, BP07a, BZ06, CS06b, EE00, HLT07, HLT08, HT03, LS07, Shi01].
simplified [ST01a]. **simulated** [CS07b, GG03, Nie00]. **Simulation**
[DK02b, DKBG04, Kra06, Li09, CW07a, DJ06, GLS02, MN00b, MT03].

Simulation-based [DKBG04, Kra06, DJ06, MT03]. **simultaneous**
[And06, CP02, GL02, GGV08, Gol01, KP04a, Phi00, RT06, SU08]. **since**
[Kim08, Lan00]. **single** [EM07, GP02b, HN05]. **singular**
[Bie07, Can08, KP06]. **SIPP** [LSW08]. **SIPP/Administrative** [LSW08].
Size [Mül05, AG09, BL02a, GM06a, Mor09, SV07a]. **skeptical** [WW09].
skewed [FS07]. **skewness** [CHJ06, MS09a, RJ02]. **Skill** [BR05a].
Skill-biased [BR05a]. **skills** [CL00]. **slope** [KP09a, PY08a]. **slopes** [VF05].
Slutsky [HHP09]. **Small** [PT05, Des00, GM06a, Ink00, Joh02, PS07b, RS00].
small-sample [Des00]. **Smith** [Deh05a]. **SML** [Ink00]. **smoking** [JDGZ03].
smooth [GJ06, KT06a, MFY08, MM08, VKG09]. **smoothed** [Hor02, SL07a].
smoother [CCZ08]. **smoothing** [Dur06, LMNT01]. **Smoothly** [GK07].
SNP [CG02]. **Social**
[LSW08, vdKW08, BDF09, BD07, LM08a, Mor04, dP09]. **Socio** [ACM03].
Socio-economic [ACM03]. **socioeconomic** [AHM$^+$03b]. **solution**
[Hu08, Oul08]. **solutions** [MZ04]. **Some**
[BDW07, Dir01, Flo03, Gra03, Hoo03, Phi01, Pot03, Rot02, Zel07d, ABG05,
BBvDvO04, CMP09, Gra05, KP04b, SP06, SV07b]. **sorting** [Arc04]. **space**
[GG04, Vil06]. **space-time** [GG04]. **spaces** [Sch04]. **spacing** [BvS08].
Sparse [LP08b, HW08a]. **Spatial** [CM07b, BSK03, BSJK07, BU07a, CC01,
KP07, KS07, LP07, fL07a, fL07c, PSS07b, Rob08a, SC07, YdJfL08].
spatially [BKP07, KKP07, KP04a]. **Special**
[ABCD07, Ano07m, HL05, IL08a, SW08a, CDN08]. **specific**
[CKL06, Lüt07, Sic05]. **specific-to-general** [Lüt07]. **Specification**
[CCL03, Del08, EV08, GC08, Hid08, CGM00, CS05, DS08a, EE00, Esc08, FG05,
GM07, Hau03, HL07, HK06, HLR07, LP07, LC08, LHZ03, MME08, SSVY09].
specifications [CLP03, GT06]. **specified** [CD06]. **spectra** [XL04]. **Spectral**
[CV03, Deo00b, Ber01, Dah09, EV06]. **speculative** [MN00b]. **spell** [SW01b].
spells [GH06b]. **spherical** [Bek02]. **spillover** [Hon01, HLW09]. **spillovers**
[CS04]. **splines** [DH09]. **spurious** [CHO08, Mar08, NS07a, TC00]. **square**
[Pol00]. **square-wave** [Pol00]. **squared**
[BU07b, BSW04, CW06, RSU96, RU05]. **squares**
[And05, CN06, DP08a, GL00b, Han07b, Han08, HK08a, HW06, IS08, PS07b,
Sch04, SL07a, Wil04, YH06]. **Stability** [KLV04, Sai05, DF02]. **stable**
[Deo00a, fL00, LPS05, MPR02, ZW09, vGK02]. **stage**
[And05, Bha05, HW06, Kha01, PY09b, PS07b, SW07a]. **standard**
[Zel07a, Zel07b]. **STAR** [KSS03]. **State** [DG08, BGKT04, CP04b, HH09,
Hsi01, HSWW08, JJP07, KLM08, Lüt01, McC07a, YH06, ZBK09].
state-price [ZBK09]. **states** [AAD05]. **static** [vGK02]. **Stationarity**
[FZ01, LM02, MPR02, BT04b, CSW00, Kur02, MV02, Mül05].
stationarity-ergodicity [CSW00]. **stationary**
[CT07a, CT08, CN06, Dah09, Des00, DT00, EJ03, Hid05, HK06, HT09,
Kar02, Kru08, Kru14, McC07a, PPP06, PY09a]. **statistic**
[HKZ06, KP01a, vGK02]. **Statistical**
[Bas03b, Joh06, Zhe01, ZC01, CFP09, FGS03, FSZ04, HM06, SV07b].

Statistics
[Coo08, Bas03a, BHPW04, Das03b, DP02, Kle07, Lin02, Per00, SV07a, XP02b].
status [AHM⁺03b, ACM03, Pot03]. **step** [AB01, KP01b, Kim09, Win05].
stepwise [Biø04]. **Stochastic**
[AP02, GGJ04, HML02, OCSN07, Art04, AM09, AB00, BRT03, Bai04,
BKN09, BV04, Bie07, BZ02, BZ04, BDGT00, BT03b, CMP09, rMCGJL08,
CNS02, CNS06, CS07b, DHL06, DP08b, DGR07, DV09, Dur06, FS07,
FMZ08, GSN08, GM07, GJS09, Gre05, GS04, GS06, GO05, HKZ06, Hou03,
JPR04, Jon03, KT06b, KPST07, PZ05, Rob01, Tod09, WS09, Yu05]. **stock**
[BU05, BM06, BGKT04, CGGT03, HS02b, Lie01, Liu00, MR02, PQT01,
STW01]. **stocks** [ACMP08, SCF08]. **storage** [MN00b]. **strategies** [AT06].
strategy [Bas08, KM09]. **strength** [MN00a]. **strike** [EL05]. **Strong**
[AC03a, Can07]. **strongly** [BK08, Hid02]. **Structural**
[Car02, GG03, GM06b, Han03, PZ05, PSS00, Pos09, AG08, Ano05u, BU05,
BH07, BIKY07, Can07, CCZ05, CH06, CHO08, CM05, DH00, DP08a, DP02,
DF09, FV09, Fit04, GTU05, GGV08, GKvD07, Han00, Hau03, HW06, Jun09,
KS08a, KP08, KP09a, Laz05, Li09, LST03, MK06, MN00a, MJ05, PR03,
PQ06, PT05, Qu08, dLJ06, vSDG02]. **structure** [ADGG03, AM09, BS03,
CFK06, DL06, DMN05, For05, GT06, HMSA03, HTV06, LaF08, WZ03b].
structures [Dav02d]. **student** [Mat08, vdK08, Des06]. **Student-** [Des06].
Studies [HP01, Ehr04]. **study** [BM00a, CR08, VI02]. **Studying** [CHP09].
subject [ABD07]. **Subsampling** [BHPW04, Cho05, GW05, AG09, HS06].
subsidy [CH09]. **subspace** [BW02, CP04a, DS04]. **substitution**
[HW08b, fL07c]. **sufficiency** [CH09, CR05]. **sufficient** [Bar02]. **summer**
[Mat08]. **super** [Hil06]. **Superconsistent** [DP02]. **Superlative** [Hil06].
supply [CES08, Hou03, JS08, Reb04, vSDG02]. **support** [Bas03a, Bas03b].
surprise [Das02]. **survey** [Bha07, EvdB07, JDGZ03]. **surveys** [KMR07].
swap [JKS03, JO08]. **swaption** [JKS03]. **Sweden** [EL03]. **switching**
[BGW00, Car02, Des06, DI01, FZ01, HN06, Kim04, KPS08, Kim08, Kim09,
LPS05, MP08, Pel06, SWZ08, SNT06, Tim00]. **symmetric** [DFH06].
Symmetry [BL08, BN01, Che00a, DE07, HHP09]. **Symmetry-based**
[BL08]. **Synchronization** [HP06, dP09]. **synthesis** [BB02, Gol07]. **System**
[vS04, KT05, KW06a, MMS08a]. **systematic** [SM02]. **systems**
[AV09, BS08, BW02, Biø04, CM07a, CLP03, HHP09, Hen06, HPT08, HN05,
KP04a, LP04, MT08a, NS07b, Par06b, PN05, PP04b, RY02, RI05, Slo08].

T [Han07a, YdJfL08]. **Table** [Ano04w]. **tailed** [CDPX07]. **Tails**
[ST02, JPR04]. **talented** [Reb04]. **tamed** [DF08a]. **TAR** [Gos08].
TAR-GARCH [Gos08]. **target** [LT06b]. **targeted** [BN08]. **Tastes** [Bar02].
teachers [Reb04]. **technical**
[BR05a, BMS07, DF08c, Flo03, KS08b, KT05, KT06b, KW06a, WS09].
techniques [JST06, KP04b]. **technology** [AP02, Bar02, FGNW05]. **tell**
[APW06]. **Temporal** [Haf08, MR04, HOS05]. **temporally** [CM07a]. **tenant**
[EL03]. **tennis** [KM09]. **Term** [GT06, ADGG03, BCC00, BS03, CH09,

CFK06, DL06, DMN05, GT09, HTV06, RT06]. **term-structure** [HTV06].
terminology [Lüt07]. **test**
[ALS04, AV09, BN01, BBP06, BSW04, CK02, CG07, CK07, CHO08, CW06,
CS02, CS06b, DH05, DEG01, EL09, FW08b, FMZ08, GH09, HHM04, HLT07,
HLT08, Hid05, HZ07b, HZ07c, Hon01, HLNS06, HLR07, Im00, JX05a, KP01a,
Kem01, Lav01, LT06a, LMR09, Lin02, MS00, MGM08, McC08b, MPS09,
PW08, RM07, RV02, Rei07, SYR09, SSVY09, Shi01, SL04, SS01, SK06b,
SW07b, Tse00, XP02a, Yam08, dJAS07, vGK02]. **testable** [ABD07, McA08].
testimony [FGS03]. **Testing** [AD07, ABG05, AS07, BC08a, BSK03,
BSJK07, BK07, BM05, BC06, BT03b, CT07a, CT08, Cha04a, Cha08, CCK00,
CSW00, DGR03, DP08b, Dis08, DMN05, ET07, EJ03, GL01, HHP09, Han00,
HS02a, HL09, HKZ06, HP01, IPS03, JO08, JX05b, KSS03, Kon05, KV00,
KSC09, Kur02, Laz05, LS00, MP04, PY08a, PY08b, Qu08, VF05, dMF07,
Ano01f, BL02b, BLS06, Dav06a, Del08, Deo00a, DSS07b, DJ06, EM06a,
EE00, Gal09, GGV08, GC08, HMS05, HY05, HK08b, HCL08, Hid08, LP08a,
Li08, MME08, PPP06, Pes07, Rob08a, Rob08b, SF01, Seo06, ZC01]. **Tests**
[BSEY01, BT04b, CM01, JX09, Kle09, Mor09, ASBS01, AMS07, AMS08,
AB00, BM00b, BGG08, BIKY07, Bre02, BT03a, BT01, BT04a, Can07, CGM08,
Cha02, Cha04b, CHS07, CDSV08, Cho05, CM05, CW07b, CS05, CS06a,
CS06b, CS06c, DM02, Dav02c, DM06, DF02, DV05, DE07, DS08a, DP08a,
Deo00b, DIN03, DK02a, DK02b, DKBG04, Duf06, DV09, EV08, EV06, Esc08,
FW08a, FG05, For05, For08, GTU05, GG03, GKLT03, GKLT05, Gos08, Gre06,
GS08, HLT06, HLT12, Has01, HK08a, HK06, HS00, Hor01b, Hor02, Jan05,
Joh02, Jun08, JP09b, KLN02, KS08b, KP09a, KP09b, KP06, KPS07b, LLC02,
LHZ03, Lug03, Lug06, LST03, McC07b, MOC05, MPP07, Mül05, PWT08,
PR03, Pes04, Plo04, RS02, RT04, RT07, SS00, SL03, SK06a, ST01b, Tay05].
tests [Vil01, WZ03b, Wes01, Wha00, AHM$^+$03b]. **Thailand** [WKV03]. **their**
[AT05, JDGZ03]. **them** [Hil06]. **Theorem**
[Zel07a, Zel07b, Dav02a, Dav02b, PSS07b]. **theorems** [JP09a]. **theoretic**
[Bar07, GLS02, LBPA02, Nev02, Smi07]. **theoretically** [CLP03]. **Theory**
[AT07, ABD07, CFK06, CG08, CMP09, GC08, IL08a, MCM07, PSZ08,
ABW07, ABCD07, Bas08, BS00, BDW07, Cha00, DGR03, FGNW05, KPS07a,
Koo01, Maa01, McK04, Mül07, Par06a, PM07, Rot02, Zel07a, Zel07b, vS04].
there [BEP07]. **thick** [GZ06]. **third** [BEP07]. **third-country** [BEP07].
Thirty [Ame09]. **Thirty-five** [Ame09]. **Three** [Sim00, AB01, MN00b].
three-step [AB01]. **Threshold** [Car02, BGG08, DSS07b, GP02b, GW05,
HS02a, LS08b, PWT08, Seo06, SL07a]. **Time** [GRZ07, HP08, McC07a, SS04,
Whi06, ALS01, ASY06, AC03a, ABD07, ALS04, AHR09, BN01, BN08,
BU07b, BNS06, BS06, BKPT09, Bow07, Cai07, CLP09, CT07a, CV03, CP03,
CCK00, CC01, CCZ05, CF06b, CG07, Cor00, CSW00, CS01, Dah09, DFG04,
Dav02a, Dav02b, DT02, DV05, DP08b, DEG01, DFH06, DPR06, ELX03,
Eic07, EM07, FPW04, FHH07, GG04, Gir00, GTP06, Gre06, GS08, HTV07,
Hid03, HT09, HPT02, IS06, Kim00, KA02, KP09b, LY06, LT06a, Li08, LS09b,
LHMC09, Lon04a, LT06b, LS00, MSW06, MV02, MS06, Mül05, OFRP05,

Phi01, PP04b, RM07, Rob08a, SL03, SL07b, Tod09, WW09, XP02b, XP08].
time-deformed [BNS06]. **time-inhomogeneous** [ELX03].
time-reversibility [RM07]. **Time-series** [Whi06, BU07b, LT06a, PP04b].
Time-use [SS04]. **time-varying** [ALS01, Cai07, Li08, XP08]. **times**
[AHR09]. **timing** [GRZ07]. **timing-of-events** [GRZ07]. **Title** [vdK08].
tobacco [HZ07a]. **Tobit** [YS07]. **Todd** [Deh05a]. **top** [KM09]. **toxic**
[FGS03]. **tracking** [Lam01]. **Trade** [BGKT04, BEP08, BP08]. **trade-offs**
[BP08]. **trademark** [Gas03]. **trading** [DF09, Lie01]. **training**
[BGKT04, HIM05]. **transaction** [DMN05, GW02, ZRT01]. **transformation**
[CS06b, Kon05, LM08b]. **transformations** [DG02]. **transformed**
[HT09, PWT08]. **transforms** [AT05, SvG09]. **transition**
[FSZ04, Kar02, MM08]. **transitions** [GJ06, KLM08]. **transitory** [OZC08].
translog [KT05]. **treatment** [AHV05, Aba03, CH06, CH00, CH02, Chi07,
CJ07, CJ08, Frö07, HN07, Lew07, Man00, Man07, Sto09]. **Trend**
[MV02, MP08, Pol00, AB00, BT03b, CMP09, HLT07, HLT08, KP09b, KV00,
LS00, VF05]. **Trend/cycle** [MP08]. **Trending** [Cai07, Phi01, Pol00].
Trends [HTV07, Bai04, BKN09, CH03a, FS08a, JX05a, MPP07, Par06b,
PZ05, PY09a, Phi02, PS07a, RI05]. **trials** [AAD05, Mal08]. **Triangular**
[Hau03]. **true** [CK02, CK07]. **Truncated** [DG01, Hor05, PSZ08].
truncation [CGM08]. **Turning** [SW08b, CC04]. **Two**
[ADG09, Ano02t, KP01b, Kha01, SW01b, And05, AMS08, DT00, Dur06,
HS02a, HW06, Kim09, OK00, PY09b, PS07b, SW07a, Win05]. **two-factor**
[Dur06]. **Two-part** [SW01b]. **two-regime** [HS02a]. **two-sided**
[AMS08, DT00]. **Two-stage** [Kha01, And05, HW06, PY09b, PS07b, SW07a].
Two-step [KP01b, Kim09, Win05]. **type**
[CHO08, Das03b, HKZ06, MOC05, OP04, Phi00].

U.S. [AAD05, FS08a, Lee08, PN05, RT06, SBES05]. **Uhlenbeck** [GS06].
unattended [BT03b]. **unbalanced** [Ant01, BSJ01, Biø04, Dav02d].
unbiased [Gos02]. **uncensored** [DT09]. **uncertainty**
[AB00, BDW07, Han06]. **uncompleted** [GH06b]. **unconditional** [WW08].
uncorrelated [LL09]. **uncorrelatedness** [HLNS06]. **underlying**
[ASWY01, Jon03]. **Understanding** [Cos03]. **undesirable** [AD05].
unemployment
[AAD05, GZ06, GH06b, Jur02, Lal08, RS00, vDFP02, vdBvdK01].
ungrouped [DLM06]. **unidentified** [Can07]. **unification** [SR02]. **Unified**
[HY05, GKvD07]. **uniform** [JP09a, dJ02b]. **unilateral** [CCL03]. **Union**
[Cos03]. **uniqueness** [vdB07]. **Unit**
[AB00, Gal09, KLN02, KP09b, LLC02, PPP06, Phi07, BGG08, Bre02, BT03a,
BT01, BT04a, BT03b, CT07a, Cha04a, Cha08, Cha02, Cha04b, CS06b,
CLP03, Dis08, EJ03, EM06a, FdV07, FMZ08, Gos08, Gre06, HMS05, Has01,
IPS03, KSS03, KMR07, Kru08, Kru14, MN00a, McA08, MP04, MPP07,
PR03, Phi02, PM07, RT04, RT07, SS00, SL03, SK06a, ST01b, Tay05].
unit-root [BGG08, FMZ08]. **University** [Gra07, BGKT04]. **unknown**

[BK07, Fit04, GK04, KP09b, Lew00, Lug03]. **unobservables** [Bha08].
unobserved [CL00]. **unrelated** [DK02a, FRW05, SK00, Tur00].
unrestricted [Kle07]. **updating** [Can07]. **use**
[ABR07, CDS09, SW08a, SS04]. **useful** [CR08]. **usefulness** [BS06]. **Uses**
[Ull02]. **Using** [CW06, GL00b, Sim00, AP02, BN08, BSJK07, BW02, BZ02,
BZ04, Bon03, CL09, CMvS00, CMvS01, Cop01, Dav02c, DGR08, DHL06,
Dom01, DP02, DS06, EG06, FFL08, Gal09, Gas03, Gew03, GH06b, HL07,
HKvD07b, HM06, HKZ06, HIM05, Hu06, Hu08, IS08, IvD05, IV06, JKS03,
JMR09, JX05b, KT09, KP09a, KP06, KV00, LSW08, MGM08, MT03, PY08b,
SSVY09, Sin01, SNT06, Tod09, VKG09, XP02a, XL04, YH06, dJ01, vDP08].
usual [BM00b]. **utilities** [AD05]. **utility** [ABW07, HN00, Stu03].
utilization [Ano07s]. **Uttar** [Bha03b].

v [Bas03b]. **Valid** [KS08b, DGR08]. **validated** [CG02]. **Validating** [EHL06].
validation [GRS06, Rac00]. **validatory** [Rac00]. **validity** [MPS09, PS09b].
valuation [CHJ06, CGM00]. **value**
[CDPX07, CGS08, CLP03, HKL05, HL07, KP06, KYH09, SV07a].
value-at-risk [CDPX07]. **values** [Che07, CF07, HS00, Hor02, WZ03b].
Valuing [Dub07]. **VAR** [CC04, DJ06, GSN08, HPU06, LS09a, LS00, LST03,
Moe08, Par06b, Sch05, VI02, CW08]. **variable** [Aba03, BV04, BL08, CIN07,
CH08, CHMR08, Cop04, Gol01, GO05, HT03, HKvD07b, HL09, Jun09, KZ03,
Lin02, McC08b, PPC04, RHSP05, Ram02, Sak07, SL03, SK06a, WW02].
variables
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[ALS01, Cai07, Cha04a, Cha08, Li08, OFRP05, XP08]. **vec** [Tur00]. **vector**
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Seo07, Shi01, Tur00]. **vector-autoregressive** [NS03]. **vectors** [Joh02].
versatile [RM07]. **version** [dJAS07]. **versus** [FMRT09, MV02, vGK02].
veterans [Cos03]. **via** [Cho00, MFY07, PPP06, Pol00]. **Vietnam**
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volatilities [ASBS01, BPT01, EM06b]. **Volatility**
[BZ06, CFT06, ADGG03, ABD07, Art04, AM09, BRT03, BRY08, BU05,
BM06, BPT01, BW00, BZ02, BZ04, BDGT00, CF01, CG08, CT07a, CT08,
CCZ05, CCZ08, rMCGJL08, CNS02, CNS06, CN06, CKL06, CDS09, DHL06,
DP08b, DV09, Dur06, EG06, FNS04, GGJ04, GSCV06, GKLT03, GKLT05,
GJS09, GW02, GM06b, GS06, HL06, Hon01, JPR04, Jon03, Lie01, Liu00,

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