

# A Complete Bibliography of the *Journal of Econometrics* (1980–1989)

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## Title word cross-reference

$(p, d, q)$ ,  $d = 0$  [De 80]. 1 [BR85, De 80]. AR(1) [Tho87].  $\chi^2$  [BJY84].  $F$  [BJY84, UCS84].  $k$  [DS84, SS83].  $M$  [Dun87, PP86].  $R^2$  [Cra87].  $t$  [BR85, RT80b].

\* [AG84, PMWA83].

**-class** [DS84, SS83]. **-estimation** [Dun87]. **-estimators** [PP86]. **-ratios** [UCS84].

**1** [Ano81g]. **17** [Ano83c]. **1980** [Ano80w, Ano80x, Ano80y, Ano80t, Ano80q, Ano80u, Ano80r, Ano80v, Ano80s, Ano81-30, Ano80g]. **1980-3** [Ano80g]. **1981** [Ano81-29, Ano81-28, Ano81-27, Ano81z, Ano81w, Ano81y, Ano81v, Ano81x, Ano81u, Ano81g]. **1981-1** [Ano81g]. **1982** [Ano81c, Ano81s, Ano81-31, Ano82p, Ano82n, Ano82r, Ano82q, Ano82o,

Ano82l, Ano82m, Ano82k]. **1983**  
 [Ano81b, Ano83i, Ano83s, Ano83r, Ano83t, Ano83p, Ano83n, Ano83o, Ano83q].  
**1984** [Ano84m, Ano84l, Ano84h, Ano84k, Ano84i, Ano84j]. **1985**  
 [Ano85q, Ano85y, Ano85t, Ano85r, Ano85p, Ano85w, Ano85x, Ano85u,  
 Ano85s, Ano85v]. **1986**  
 [Ano86s, Ano86t, Ano86u, Ano86n, Ano86o, Ano86r, Ano86q, Ano86p]. **1987**  
 [Ano87o, Ano87n, Ano87q, Ano87l, Ano87p, Ano87m]. **1988**  
 [Ano88r, Ano88o, Ano88t, Ano88u, Ano88q, Ano88s, Ano88p]. **1989**  
 [Ano89s, Ano89p, Ano89r, Ano89t, Ano89v, Ano89o, Ano89u, Ano89q, Ano89n].

**252** [Ano83c]. **2SLS** [Kni85].

**3** [Ano80g]. **37** [Xie11]. **3rd** [Ano81c].

**40** [Kra13].

**8th** [Ano81c].

**absence** [AL84]. **absolute** [Pow84]. **accelerated** [Lee84]. **acceleration**  
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 [Ano80a, Ano80b, Ano81d, Ano82a, Ano83a, Ano85a, Ano85b, Ano85c,  
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 [New88, PP86]. **adjustment**  
 [Cec86, HS81a, LWD87, Mar80, May89, MO86, Pie80, Sto80]. **adjustments**  
 [BF86b, GP83]. **adoption** [DR89]. **affect** [BW87, PMWA83]. **after**  
 [CGW87, Gol81, OT80, TO86]. **against** [Kin83b]. **agent** [Sin85]. **Aggregate**  
 [Bat81, HC86, BYBM87, CH86, Har82, Koh82, Nic85]. **aggregated**  
 [Bak83, PN82]. **aggregates**  
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**Balestra** [PH83]. **band** [BH82]. **bank** [BHL89]. **bankruptcies** [Lo86]. **based** [BDFW85, GWK89, Haj87, Kie85b, Man86, McC89, McF87, MV86, Mue81, Now89, NS89]. **Bayes** [BB84, CTJ88, Roe84]. **Bayesian** [AP83, BH84, BB84, BS82, CDJ85, Dia82, GM85, Gew88, GD80, Hol82, Kad85, KVT85, LH81, Lub85a, Mon83, NS88b, Oht82, PS85a, Pol85, RS88,

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**cake** [NPM80]. **calculating** [Han85]. **Calculation** [ZH88]. **calculations** [Han89]. **call** [Ano81a]. **calls** [PMWA83]. **can** [NN85a]. **Canadian** [HH84]. **capacity** [BF86b, Hul86, Mor86]. **capital** [ED80, Mee80, RS87]. **care** [BW87, GLS87, OS80]. **Carlo** [BR85, CG85, Gew88, GP83, GS86, LM89, MDR87, Nic85, Oha88, OSW80, Paa84, Sla86, ZBV88, vDK80]. **cars** [BCH81]. **case** [CCSH84, HM86, HHH81, Shi81, TSF80, YJM84, Zam81]. **categorical** [Bar83, FM83, Mut83]. **Causal** [Poi88, SI88, GS88, Zel88b]. **Causality** [Bas88, HHH81, Zel88b, CL82, EW83, GMD83, Gra88, HS89a, Lüt82, PT84, SW89b, SV88, Tjø81]. **causation** [Sky88]. **caused** [BK85].

**Censored** [Pow86, Che85, CI87, Dun86b, Fer86, Hor86, Law87, Paa84, Pow84, SM83a]. **censoring** [Cha86]. **census** [HH84]. **central** [BJY84, Xie88, Xie11]. **certain** [BJY84]. **change** [Ant86, BS82, Dia82, Hul86, Sla89]. **change-points** [BS82]. **changes** [Bla89, Sal82]. **characteristic** [VMD89]. **characteristics** [MT86, PMWA83]. **characterizations** [EW83]. **Charging** [PMWA83]. **check** [Hum81]. **Chi** [And88, Xie88, Xie11]. **Chi-square** [And88, Xie88, Xie11]. **Choice** [MV86, Bun88, Har82, Kin81, MDR87, MS80]. **Choice-based** [MV86]. **chronic** [Kad85]. **Cincinnati** [Ano81c]. **citizens** [Lan85c]. **class** [DS84, EK88, Far87, PP86, SS83]. **Classical** [Tur89, Das85, Kle88c, LV87, Sai89]. **Classification** [Ger80]. **co** [EY87]. **co-integrated** [EY87]. **CO<sub>2</sub>** [Ano82r]. **coarseness** [Cam87]. **Cobb** [Sch88]. **Cochrane** [Mag87, Tay81, Tho87]. **Cochrane-Orcutt** [Mag87, Tay81]. **coefficient** [BM80, HS81a, Kie82, Kni80, LT80, MR81a, PZ85, Phi84a, RSU80, Rao82, Shi88, TS82, WE83]. **coefficients** [CGW87, De 83, FMKT82, Gre83b, HP85a, KS86, KP87, LY89, OT80, Oht87, Pag80, Pal80, Par82a, Par82b, SM80, ST80, TO86, VMD89]. **cointegration** [EGH89]. **collateral** [Tri80]. **collinearity** [Bel81, Bel82]. **Combined**

[Ano80h, Ano81h]. **Comment**  
 [WF83a, And80, Cho81b, CN80, Off80, Poi80a, Ran87, Sto80, SM81].  
**comments** [Dij83]. **commercial** [Tis83]. **common** [Cap86, Con85, RT80a].  
**common-property** [Cap86]. **comparative** [BH82, SI88]. **Comparing**  
 [GMD83, CM89, GP81]. **Comparison** [Ros85, AP81, Ame83a, Bun88,  
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 [DF83, Mit84, Wes86]. **Competition** [Ano88e]. **Competitions** [Ano86e].  
**competitive** [CH86, VZ85]. **complete** [BSB84, PS85b]. **component**  
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 [MD83]. **comprehensive** [Pes82]. **Computation** [Wal85, Bel80, Hal84].  
**Computational** [CPW87, Jen80, BSDS88, CDG88]. **Computations** [GG80].  
**computed** [VKGB85]. **computer** [Dun80, HS80]. **computing**  
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 [Hal83]. **confluent** [BJY84]. **Congress** [Ano83i, Ano81-32]. **conjugate**  
 [RS88]. **consensus** [Dur88a, Fie88]. **consequence** [RS87]. **conservation**  
 [Sat85]. **considerations** [Tay80, Zel81]. **Consistency**  
 [CCH84a, DP85, Sha85, Web85]. **Consistent**  
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**containing** [Bai87]. **contemporal** [TG80]. **contemporaneously** [Tur89].  
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**Corrigendum** [Ano83c, Ano85d, Ano89b, Ano89c, Kra13, NS87, Xie11]. **cost**  
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Ano81k, Ano81l, Ano82d, Ano82f, Ano83d, Ano83e, Ano84c, Ano84d, Ano85f,  
Ano85h, Ano85i, Ano86g, Ano87e, Ano87f, Ano88g, Ano88i, Ano89f]. **Editors**  
[AS80, AZ88, Ano83f, BF86a, HS82, HS89c, KH88]. **education** [Lan85c].  
**effect** [Kie80, Sch83, Sch88]. **Effects** [Mar80, Sto80, Bre87, HT81, HE88,  
Kle88b, KP87, Mou86, Oha88, PW84, Sha85]. **efficiencies** [BC88].  
**Efficiency** [JS85, Mag85, Nel84, CPW87, Cha86, Cha87, CPC89, DS85,  
Dor81, DG83, FLS80, Han89, Hul86, KD82, Pal81, RSU80, Sai89, Tay81,  
Tho87, Wal84, Zie83]. **Efficient** [New87a, Are89b, Are89a, Bel80, CCG<sup>+</sup>85].  
**efficiently** [Koh82]. **eigenvalues** [Str83]. **elasticities**  
[CG85, Dea87, MR81b]. **electric** [BCH81, SJ86]. **electricity**  
[Aig84, CC80, CCSH84, CCH84a, CCH84b, EGH89, GK84, HT84, HV84,  
KM84, PA84, PW84, Tis83]. **elementary** [Lan85c]. **elicitation** [Lub85b].  
**Elliptical** [Kra13, VW89, VA89, CTJ88]. **Empirical**  
[CL82, BB84, CCG<sup>+</sup>85, ED80, EY85a, HR82, LWD87, Slo89, SBN89, VZ85].  
**employed** [HC86]. **employment** [Gar89, Mue81]. **employment-output**  
[Gar89]. **endogeneity** [Att85]. **Endogenous**  
[ED80, Nel84, New86, New87a, PR81, Sha88]. **entropy** [Vin82, ZH88]. **Entry**

[VZ85, CH86]. **envelopment** [CCG<sup>+</sup>85]. **equality** [TO86]. **equation** [Ben83, Cam86, Cha82b, CS87, FMKT82, HP81a, HP81b, Kie82, Kiv85, Kni80, MD81, Mut83, Now89, PZ80, PZ81, Pol84, Tsu82, ZBV88]. **equational** [TWI86]. **equations** [Ame83a, And80, Are89b, Att85, Bal81b, BH84, Con85, DS84, Jen80, Lan85b, Maa80, MJ88, MD83, MS80, MT84, RS88, SA89, Tse82, Tur89]. **equilibrium** [BF86b, Cap86, HK86, Kul85, SN86, Sla86]. **equity** [JS85]. **equivalence** [Kan85]. **equivalent** [Bas88]. **Errata** [Ano83g, Ano89g]. **Erratum** [Ano80l, Ano80m, Ano81n, Ano81o, Ano82g, Ano83h, Ano85j, Ano88j, Ano88k, Ano89h, HS85]. **error** [Bal81a, Bal81b, CGW87, CM89, Don86, Gho89, GD80, Ham86, HMP88, JYBB84, Kle88b, Kro88, Lee82a, Lev85, MaC82, Mag82, MP89b, MF82, Mor84, Now83, Now85, PM80, Pie81, ST85, Sic85, Ter82, Thu87, Var85, Vin82, WK89]. **error-components** [WK89]. **Errors** [GH86, Sta84, Ame85, BCC81, Blo89, CTJ88, Qin87, DA89, FG83, Gre83b, GB84, HS80, Hsi89, Kin83b, Kle88c, Now83, Now89, Oht82, PN84, Pal80, Pet89, Sar81, Sha85, Tre84, VR87]. **Errors-in-variables** [Sta84, Ame85, Blo89, DA89, Hsi89, Kle88c]. **essentially** [Gal81]. **estimate** [Pol85]. **Estimated** [SJ86, Gre83b, Ham86, Lüt89, NN85a]. **Estimates** [Bre81, RS87, Bel81, FP80, FMKT82, Hal84, LY89, MPV86, Mou86, PZ85, Vin82]. **Estimating** [BCC81, Bio81, CG85, CGW87, Con85, GM81a, GQ81b, HS89a, HV84, May89, PN84, PM80, SL80, Ter87b, NPM80, RSU80]. **Estimation** [AL84, Cra82, Dea87, Gre83a, Kie80, KG84, MT89, OT80, Sch88, VMD89, WW83, WK89, AH82, App82, Are89b, Bak83, Bal81a, BB84, Blo89, Bre87, Bun88, BW82, CPW87, Cha87, Cha82b, CS87, CHO83, Dav81, Den80b, DG83, DL87, Dun80, Dun87, Fer86, FL81, GD88, Gho89, Gre80b, Gre80a, Gre82, HH84, HM86, Hsi89, HW81, Jen80, JLMS82, JYYT87, Kra81, LE81, Lee83a, Lee84, Maa80, Maa86, MP89a, Mag87, MT86, MD81, MD83, New86, New87a, New88, Oht82, OS80, Pag80, PZ80, PZ81, PF85, Par80, Pow84, PS85b, PN86, Ruu86, Sal86, SP84, SW88, Ste80, ST80, SM83b, Tay80, Van81, WE83, Wes86, ZBV88, vdBFHM80]. **estimator** [AP81, Ame85, AS81, Are89a, Bel80, BB84, Cam86, Car81, Cha85, Dun86b, GM81b, GT84, GD80, Han87a, Han89, Hor86, Hsi83, JYBB84, Kha89, Man84, Man85, NS88a, Nel84, OH84, PH83, Phi84b, Rao82, RW81, Sha85, Tay81, Tho82, Tho87, Vin80, Vin81]. **Estimators** [Duf88, Zam81, Ame83b, And80, AN80, BY84, BH82, DG83, Dun87, Dur81, DS84, FG83, FGP84, GWK89, GB84, GP81, Han85, HK85, HZ84, MP82, MJ88, MW85, Mae80, Mag85, Mit84, Mit85, MT84, OSW80, Paa84, Pal80, Par82b, Phi84a, Pol84, PP86, RV88, Roe84, She85, SS83, Swa80, SM81, Tre84, USC83, UCS84, VKD88, Wal84, YJM84]. **Euro** [Ano83i]. **European** [Ano83i, Ano86a]. **evaluating** [HR85]. **evaluation** [Bek89, BY84, GS86, Pag89, RT80b, Tau85]. **Evidence** [Ste89, AS81, CL82, GM80, GMD83, GP83, Kie84, Mae80, MDR87, SW89b]. **Ex** [CU87]. **Exact** [De 80, DS84, Gew89, Agb88, Bal80, DR85, HMP88,



MP89b, NS88a, Pet89, Phi84a, Phi84b]. **examination**  
 [BSDS88, EW83, FG83]. **exceed** [Dun80]. **exchange** [HM88]. **existence**  
 [Duf88, SM80, SM81]. **existing** [AG84]. **exit** [CH86]. **exogeneity**  
 [BSB84, RV88]. **exogenous** [Phi84a, Tse82]. **expansions** [FMKT82, MT84].  
**expectations**  
 [Ant86, Bat81, BW82, CHO83, EY85a, FL81, HS81b, Mee80, Mor86, Mue81,  
 Pes81a, PN86, Sal86, Shi81, Sta83, TB88, Wat89, WF83b, Wes86]. **expected**  
 [BM80, Par82b, Thu87]. **expenditure** [Çin87, Jar87]. **expenditures**  
 [Lan85c]. **Experience** [Poi80a, Ste89, vDK80]. **experiment**  
 [PMWA83, Ste89]. **experimental** [AL84, Bal81a, GMD83]. **experiments**  
 [CC80, CCH84a]. **explanation** [Ant86]. **explanatory**  
 [BH88, Con85, New86, New87a]. **Explicitly** [GM85]. **exploratory** [Duf82].  
**exponential** [Gei85, SP84]. **exposé** [TGF81]. **extended**  
 [Çin87, JYYT87, RS88]. **extension** [DS83, Kel82]. **extensions** [NS88a].  
**external** [Haj87].

#### **factor**

[Bek89, CH86, Kan85, MP89a, Mee80, Pic89, PN86, Sic85, Sla86, WE83].  
**factors** [HC86, SN86]. **failure** [Lee84]. **Family** [Bou89, BW87, GD85].  
**Farebrother** [Bak83]. **February** [Ano84h, Ano87n, Ano80t, Ano81z,  
 Ano82o, Ano83p, Ano85t, Ano86n, Ano88r, Ano89s]. **Federal** [Hum81]. **fees**  
 [GLS87]. **Fertility** [RS87, OF85]. **Fienberg** [Dur88b]. **filter** [Sla89, TSF80].  
**filtering** [BW82]. **FIML** [CPW87, HNS88]. **financial** [MR81b]. **financing**  
 [GLS87]. **Finding** [RT80a]. **findings** [KM84]. **Finite**  
 [AN80, Cam86, BH82, DS84, GM81a, LM89, MW85]. **Finite-sample**  
 [Cam86]. **firm** [BC88]. **firm-level** [BC88]. **first** [Agb88, Bal80, DG83, FH80,  
 HMP88, Kin89, LT80, MP89b, PH83, Str83, Tse82]. **first-order** [Agb88,  
 Bal80, DG83, FH80, HMP88, Kin89, LT80, MP89b, PH83, Str83, Tse82].  
**Fiscal** [MI80]. **fitting** [CDG88, Nic85, PH81]. **fixed**  
 [Kie80, SN86, Sch83, Sch88]. **fixed-effect** [Sch88]. **flexible**  
 [Bar85, BLW85, BLW87, Gal81, GG84, Gre80b, MS86]. **food** [Iza80]. **force**  
 [FH82, NN85a]. **forecast** [HMP88, Koh82, MP89b]. **Forecasting**  
 [Ano81s, EY87, TG80, ZH89, Ano80z, EGH89, GWK89, Par82a, Poi80a].  
**forecasts** [EGH89]. **Foreign** [HM88]. **form** [Bar85, BJY84, DW88, Gal81,  
 LE81, Maa86, MJ88, Par82a, Pol84, SM80, SM81]. **forms**  
 [BLW85, BLW87, Bel82, BF86b, Gal81, GG84, McC81, Ros85]. **Formulation**  
 [AH82, HR81, HR82]. **formulations** [MT81]. **Foundations**  
 [CCG<sup>+</sup>85, Far87]. **Fourier** [CG85, Gal81]. **fourth** [Kin84, Kin89].  
**fourth-order** [Kin84, Kin89]. **Fractional** [Lew87]. **framework**  
 [Kel82, Tsu82]. **free** [ATG83, DL87, Hor86]. **freedom** [BN84]. **frequency**  
 [Cec86, GS81, Par80]. **frontier**  
 [BC88, FLS80, Gre80b, Gre80a, Gre82, JLMS82, KD82, Lee83a, Lee83b,  
 OSW80, SL84, Ste80, Wal82, Wal84, vdBHFM80]. **frontiers** [Kum87, SL80].  
**fuels** [Har82]. **Full** [FP80, Wes86, Bel80]. **Full-information** [FP80, Bel80].

**Full-versus** [Wes86]. **Fully** [Lee81, Mon83]. **function** [BDFW85, BC88, BH88, CG85, JLMS82, KD82]. **functional** [Bar85, BLW85, BLW87, DW88, Gal81, GG84, HK86, LE81, Ros85]. **functions** [BJY84, CCG<sup>+</sup>85, FLS80, Gre80a, Lee83b, Lüt81, Lüt89, MI80, Mun81, OSW80, RT80b, Ste80, VMD89, vdBHFM80]. **Further** [AS81, GM80, SV88, vDK80, EK88, HP81b, LWD87, MWD83, MPV86].

**G2SLS** [Ame83a]. **gamma** [Dia82, DS85]. **gas** [JS85]. **General** [Zel81, AG84, De 80, DF83, Eng82, Gre83b, HM86, HZ84]. **Generalised** [GMRT87a, Lan85a]. **Generalized** [Bol86, New85, Ame83b, Bal83, BLW85, BC88, Bre80, FGP84, Han87a, Han85, Ste80]. **generated** [De 80]. **generating** [SJ86, VKD88]. **generation** [Lyn85]. **generator** [BR85]. **generic** [Maa86]. **geographic** [BJ87]. **German** [BW82]. **GFT** [BDFW85]. **GFT-based** [BDFW85]. **Gini** [LY89, MR81a]. **Global** [Now85, BLW85, BLW87]. **GLS** [Ame83a, Are89a, Thu87]. **goal** [Oht87]. **Gradual** [TWI86, Tsu82]. **Granger** [Tjø81]. **Granger-causality** [Tjø81]. **grants** [CR82]. **GRF** [MJ88]. **group** [Ano80z, GNW89, Mou86]. **grouped** [Cam87, Che85, CI87]. **grouped-data** [Cam87]. **grouping** [Cam87, DS89]. **groups** [Sat85]. **growth** [Hul86, Sic85, ZH89]. **GTE** [PMWA83].

**harmful** [Bel81, Bel82]. **Hatanaka** [SW80]. **Hatanaka-Wallace** [SW80]. **Haugh** [EW83]. **Hausman** [NN85b]. **having** [NPM80]. **health** [Ano83c, BW87, GLS87, NPM80, VV81]. **help** [VMD89]. **heterogeneity** [Wal85]. **heterogeneous** [CH86, Lan85a]. **heteroscedastic** [Cra82, EK85, Tre84]. **heteroscedasticity** [AG84, EK88, Far87, GS86, HP81a, Hsi83, Koe81, Man84, TS85, YJM84]. **heteroscedasticity-consistent** [Hsi83]. **heteroskedastic** [SM83a]. **heteroskedasticity** [AS81, Bol86, Hon88, Kel82, LE81, MW85]. **heteroskedasticity-consistent** [MW85]. **higher** [HS89a]. **higher-order** [HS89a]. **Homogeneity** [Att85, Ber82]. **homoscedasticity** [OT80]. **hours** [Cha83, WO81]. **household** [BW87, Çin87, Dea87, Jar87, PMWA83]. **housing** [ELW85]. **human** [RS87]. **hypergeometric** [BJY84]. **hyperinflation** [BW82]. **hyperparameter** [Tri80]. **hypotheses** [Das83, Das85, DM83, FM81, GMT83, MWD83, Pes81b, Pes81c, Whi82b, Zel81]. **hypothesis** [EY85b, Gar89, GS81, HS81b].

**identically** [LC86]. **Identifiability** [WF83b]. **Identification** [BP86, Bek89, Blo89, HP85a, Now83, Now89, Pes81a, Sar81, TB88, BS82, Mar81, Now85, Pag80]. **Identifying** [Kie82]. **IFC** [Ano81s]. **II** [Ano80h, Ano81h, Ano81m]. **Illinois** [PMWA83]. **illustrations** [NS88b]. **impact** [BCC81, Cam87, HR85, HV84]. **Impacts** [BN84]. **Imperfect** [MR81b, LP87, Mas85, RS87]. **Implications** [GM80, GLS87, Mor84, Mun81]. **implied** [HS81b]. **Imposing** [GG84]. **Improved** [Car81, GD88, HJ87, Vin80, Vin81, MW85, YJM84]. **Improving** [LY89].

**impulse** [Lüt89]. **include** [DG83]. **including** [BH82]. **Income** [Bou89, NS89, Ano89l, Bla89, Çin87, DS89, GNW89, GS81, HS89a, Sat85, SW89b, ZM85]. **income-wealth** [Sat85]. **incomplete** [Biø81, BM89, WK89]. **inconsistencies** [BCC81]. **inconsistent** [MP82]. **independence** [HHI81, Phi88]. **independent** [CM89, Dia82, SJ86]. **Index** [Ano80n, Ano80o, Ano80p, Ano81p, Ano81q, Ano81r, Ano82h, Ano82i, Ano82j, Ano83j, Ano83k, Ano83l, Ano84e, Ano84f, Ano84g, Ano85k, Ano85l, Ano85m, Ano85n, Ano85z, Ano86j, Ano86k, Ano86l, Ano87i, Ano87j, Ano87k, Ano88l, Ano88m, Ano88n, Ano89k, Ano89i, Ano89j, Ano82s, Ano89w, Bar80a]. **indexes** [BDFW85]. **Indexing** [FJ81]. **Indicator** [TSF80, Ful80]. **individual** [Har82, HT81, HE88]. **Induced** [Ste89]. **industrial** [Tis83]. **industries** [VZ85]. **industry** [Bre81, Cha83, CH86, SGJ86]. **inefficiency** [JLMS82, Kum87, SL80]. **inequality** [Bla89, BM89, Cow89, GHM81, JYBB84, Maa89, NS89, Slo89, SBN89, The89, Tho82, Wol89]. **Inference** [Bai87, Spe81, AP83, FMR81, Gew88, NS88b]. **inferences** [Hsu82]. **infinite** [GM85]. **infinite-dimensional** [GM85]. **inflationary** [FL81]. **influence** [Kra81]. **information** [Aka81, Atk81, Bel80, BH84, Cho81a, FP80, Kie82, Mas85, May89, NN85a, RV88, Tri80, TB88, Wes86]. **informative** [Don86]. **Initial** [Ano81b, DG83]. **input** [BB84]. **Instrumental** [Ame85, Cam86, KP87, MP82, New86]. **instrumental-variables** [Cam86, KP87]. **instruments** [TB88]. **insurance** [Ano83c, Mof85, VV81]. **integers** [Sha88]. **integrated** [EY87, HS89a, Mor86]. **integration** [BR85, Gew88, NS88b, VKGB85, vDK80]. **intercept** [Krä85, MP89b]. **interdependence** [HHCS<sup>+</sup>81]. **interest** [Ano80z]. **International** [Ano81-31, YN81, Ano81-32, HHCS<sup>+</sup>81, The89, ZM85, ZH89, Ano81s, Ano83u]. **interpersonal** [Sch83]. **interpretation** [HK85, PS88]. **Interpreting** [Bla89, SW89b]. **interspatial** [DF83]. **intertemporal** [DF83, Kie80, Sin85]. **Interval** [Gei85, GWK89, HH84]. **intervals** [OF85]. **interventions** [HR85]. **Introduction** [Aig84, And88, Bro82, AS80, AZ88, AD89, Ame84a, Ano81m, Ano83f, Ano87h, Bar80c, BG85, Bel88b, Ben83, BF86a, Blu87, Den80a, Dun86a, HS82, HS89c, Jud84, Kie85a, KH88, Mad81, Slo89, Tri87, Van85, Whi82a, Whi83]. **invariance** [Bak83, Bre80, Sat85]. **inverse** [BJY84, MS86, Xie88, Xie11]. **investigation** [LWD87, LM89]. **investment** [BBR88]. **investments** [RS87]. **involving** [Kle88b]. **Ireland** [Ano81-31]. **ISI** [Ano86m]. **Item** [Per81, Ano85o, Ano89m]. **items** [Ano83m]. **iterative** [Mag85]. **ITSM** [Ano81c, Ano81-31, Ano83u].

**J** [Ano81t, Fie88, Kra13, Xie11]. **January** [Ano80q, Ano81w, Ano82l, Ano83n, Ano84h, Ano85p, Ano87n, Ano88o, Ano89p]. **Japan** [TT83]. **job** [NN85c]. **Joint** [KS86, LE81, HM83]. **Journal** [Ano83c]. **July** [Ano83i, Ano84l, Ano85r, Ano86r, Ano87o, Ano88t, Ano89t]. **June** [Ano83o, Ano84i, Ano88q, Ano80u, Ano81y, Ano85w, Ano86o, Ano89r].

**Kalman** [BW82, Sla89]. **kappa** [HS89b]. **key** [AMS83]. **Keynesian** [TS82]. **Klem** [TWI86]. **known** [SBN89]. **Koopmans** [CCG<sup>+</sup>85]. **Kuhn** [GHM81].

**labor** [FH82, Gar89, HH84, Mee80, MB81, NN85a]. **lag** [Lüt81, MS86, PH81, SW80]. **lagged** [FG83]. **Lagrange** [Eng82, HK85, Hon88, Pes81b, Pes81c, Rog86]. **Laguerre** [Kie85b]. **Large** [MD81, PZ80, PZ81, PA84, VKD88]. **Large-sample** [VKD88]. **Latent** [AD89, And83, Bar83, GS81, GS88, Mut83, And89, Ben83, BK85, CL85, Lev86]. **latent-variable** [Lev86]. **Laurent** [Bar85, BLW85, BLW87]. **laws** [Bat81, PS88, Sat85, Zel88b]. **Layoffs** [BKS85]. **LDC's** [Haj87]. **LDV** [Jar87]. **Least** [Pow84, AP81, Ame83b, Bal83, BN84, BM80, CHO83, Dij83, Don86, Gre83a, Gre83b, GP81, Hor86, Kha89, MPV86, Mit84, Mit85, NN85b, NS88a, PF85, Tho82, Wam80]. **least-squares** [Kha89, MPV86, NS88a]. **Lee** [Ame83a]. **length** [BM80]. **Leonard** [Ano81t]. **Leontief** [BLW85]. **level** [BC88]. **library** [HS80]. **Lie** [Sat85]. **life** [TT83]. **like** [BY84, HZ84, Maa80]. **Likelihood** [Aka81, Atk81, CP87, KVT85, Ste80, AP81, Bel80, Bre87, Bun88, Cha85, Dij83, Dun80, Fer86, Gho89, GM81b, GHM81, Gre80a, Gre82, Han89, HM86, Lee83a, Lee84, Lev83, Mag82, Pol84, Tau85, Tsu82, Wal82]. **Limited** [RV88, And87, BH84, BY84, Gre83a, Kie82, May89, NN85a, New86, New87a, Ruu86, Smi87, Wes86]. **limited-information** [BH84, Wes86]. **limited-translation** [BY84]. **limits** [Dun80]. **Linear** [And89, DA89, Gol81, Lüt84, New86, PN82, ST80, Xek84, Agb88, ASL87, AG84, AP81, BP86, BH88, Cha85, Che85, CI87, Çin87, CPC89, Den80b, DS85, Duf82, FMR81, GG80, GD88, Gew89, GB84, HNS88, HP85a, Hol82, Hor86, Kin83b, KG84, KS86, Kiv85, Lee81, LV87, Mag82, Mar85, PKK89, PP86, Sal86, SA89, Ter82, Ter87a, Ter87b, Tho82, TO86, Tre84, TB88, Tur89, USC83, Wat89, Wol89]. **link** [DL87]. **link-free** [DL87]. **living** [BDFW85]. **load** [Aig84, CCH84b, GK84]. **local** [CDG88, PMWA83]. **location** [GD85, Tal83]. **location-scale** [GD85]. **log** [Lee81]. **log-linear** [Lee81]. **Logit** [Lo86, DM84, GM81b, Lee82a, McF87, Par80, Wil87]. **Loglinear** [FM83]. **logs** [Bel88a]. **Long** [Gra80, CU87, EGH89]. **long-run** [CU87, EGH89]. **longitudinal** [MaC82]. **look** [AJR83]. **Lorenz** [Kra13, VA89]. **loss** [Dor81, JYBB84, Par82b, Thu87]. **lost** [Lyn85]. **Luxembourg** [Ano89l].

**M** [Ano83c]. **M.L.E.** [DS85]. **Maasoumi** [Hen82]. **macroeconomic** [FP80]. **macroeconomic** [HS83, Pal81]. **Maddala** [Ame83a]. **magazines** [Cec86]. **magnitude** [Bla89]. **major** [AT87]. **Malaysia** [RS87]. **manufacturing** [Ken85]. **March** [Ano81-31, Ano84k, Ano85x, Ano86q, Ano87q, Ano88u, Ano89v]. **marginal** [Bre81]. **marginal-cost** [Bre81]. **marginalposterior** [ZH88]. **market** [GQ81b, Lee86]. **markets** [Lee82b, LP87]. **married** [NN85a]. **Marsh** [HP85b]. **matrices** [Han85, Vin82]. **matrix** [Cha85, Hsi83, MW85, Str83, Ter82]. **maturity** [HM88]. **Maximum** [Bre87, Gho89, Gre80a, Gre82, Lee84, Vin82, AP81, Bel80, Bun88, Cha85,

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[CC80, CCSH84, CCH84a, CCH84b, Har82, KM84]. **Residual** [CI87].  
**residuals** [GMRT87a, GMRT87b, Lan85a, Lüt89, She85]. **resource** [Cap86].  
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**Restrictions** [Don82, Don83, Are89b, Are89a, BP86, Cha87, CGW87, GG84,  
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 [GKP80, CR82, MS80]. **run**  
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**S** [Ano83c]. **safety** [DR89]. **sales** [EGH89]. **same** [BDFW85]. **Sample**  
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 OH84, PZ80, PZ81, Sha88, Tay80, VKD88, VV81, YN81]. **samples**  
 [Cra87, Kiv85, LM89, Man86, MV86, Swa80, Tri80, Vin82]. **Sampling**  
 [Cow89, Par82b, SP84, TM84, UCS84, Wei84]. **sanitation** [BW87]. **Sargan**  
 [Mis83, Tse87]. **Savage** [Ano81t]. **scale** [Dia82, GD85, Hum81]. **scales**  
 [Çin87]. **scaling** [HM83]. **Schedule** [Ano83u, HT84]. **schedules** [Mee80].  
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 [Dea85, Kie80]. **sector** [Cap86]. **seemingly** [DG83, RS88]. **Selecting** [LV87].  
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 [Dia82]. **sequential** [YN81]. **Serial**  
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 BJ87, CDJ85, Cra82, De 80, Dea85, DS83, GS81, Gra81, HS81a, HP85a,

Hsi83, Kie80, Koh82, MaC82, Mar81, Mon83, Now89, Pie81, Poi80a, Pri88, RT80a, Sal82, TG80, Tjø81, Wei84, Ano81b]. **services** [KVT85, NPM80]. **sets** [Dun80, PK81, TO86]. **Seventh** [Ano81-32, Ano81-31]. **several** [AG84, SBN89]. **share** [CS87]. **shift** [Hsu82, Tal83]. **shifts** [PZ85]. **shock** [Gho89, Now83, Now85]. **shock-error** [Gho89, Now83, Now85]. **Short** [MB81, Cha83, CU87, EGH89, ED80, Gar89, TV81]. **short-and** [CU87, EGH89]. **Short-run** [MB81, Cha83, ED80, Gar89, TV81]. **shrinkage** [USC83, UCS84, Zam84, ZH89]. **side** [BHW86]. **sided** [KS86, Rog86]. **sign** [MPV86]. **signal** [Bel81, Bel82]. **signal-to-noise** [Bel81, Bel82]. **significance** [FM81]. **significant** [Mun81]. **Simple** [SL84, BLY84, CPC89, MS86, TS82, Xie88, Xie11]. **simplified** [Dun87, EY85a]. **simplify** [HR81]. **Simulated** [GMRT87b]. **Simulation** [FJ81, Pag89]. **Simultaneous** [Bal81b, Ben83, Jen80, Lan85b, Ame83a, And80, Are89b, BJ82, BH84, Cam86, Cha82b, DS84, FMKT82, HP81a, HP81b, JYYT87, Kiv85, Kni80, Maa80, MJ88, MT84, Now89, Pol84, RV88, Smi87, Tsu82, Tur89, ZBV88]. **simultaneous-equation** [Cam86, Pol84]. **simultaneous-equations** [Ame83a]. **Single** [GQ81b, GD85, Kiv85]. **single-bisection** [GD85]. **Single-market** [GQ81b]. **singular** [Vin82]. **site** [Sha88]. **Sixth** [Ano83i]. **size** [Bou89, Hon88, LM89]. **Slutsky** [SA89]. **Small** [Duf88, GP83, Nic85, OH84, Tay80, Tri80, Cra87, GB84, HNS88, Kiv85, Mae80]. **Small-sample** [Duf88, Nic85, GB84]. **social** [Ano85e, Bou89, Ste89]. **Society** [Ano81a, Ano86a]. **Software** [Hal84, GKP80, Old88]. **Solution** [Sal86, Wat89]. **Some** [CG85, Das83, DA89, Dij83, DR85, FGP84, Gra81, Gra88, HP81b, Lub85b, MWD83, MW85, Pag80, Par82b, Tal83, Tho82, TS85, Wes86, YJM84, AMS83, GB84, GS86, Hsi89, Mul86, PS85a, Spe81, Zel81]. **Sources** [Pie81, Hul86, PZ85]. **space** [Ham86]. **Spain** [Ano81s]. **spatial** [BJ87]. **spatial-time** [BJ87]. **special** [Ano80z, Spe81]. **specific** [Sic85, Zel81]. **Specification** [FMR81, GT84, Kie85b, Lee82a, LC86, Mul86, New87b, BJ82, BBR88, Bie82, Bie84, Bie87, CS87, DM83, DM84, Don86, GM80, Gra81, HR81, HS83, Kan85, Kro88, Kum87, Lee84, Lee86, Lo86, MWD83, MF82, McF87, Mor84, New85, Thu87, Wil87, ZBV88]. **specifications** [SL84, Sin85]. **Specifying** [HR87]. **spectrum** [BH82]. **speculative** [Web85]. **spells** [Mof85]. **split** [SW89a]. **spurious** [Oha88, Phi86]. **square** [And88, HMP88, MP89b, Ter82, Xie88, Xie11]. **squared** [JYBB84]. **squares** [AP81, Ame83b, Bal83, BN84, BM80, CHO83, Dij83, Gre83a, Gre83b, GP81, Hor86, Kha89, MPV86, Mit84, Mit85, NN85b, NS88a, PF85, Tho82, Wam80]. **stability** [Duf82, Lüt88, PKK89, Shi88]. **stable** [Bat81]. **stage** [AP81, Ame83b, BN84, CHO83, Dun87, HH84, Kha89]. **standard** [BCC81, Gre83b, Ham86, Kel82, PN84]. **State** [Lyn85, Ham86, Slo89]. **state-space** [Ham86]. **static** [Kul85, Mor86, PN86, SN86]. **statics** [SI88]. **stationarity** [Sin82]. **stationary** [Agb88, LM88, ST80, Wal82]. **statistic** [Kin81, NS85]. **Statistical** [GNW89, Far87, Kle88a, Mor84, Old88, Pag89, Phi88, Tho82]. **statisticians**

[Ano86e, Ano88e]. **statistics**  
 [Ano86m, Dur88a, Fie88, Hal83, LC86, Nic85, Sai89]. **stein**  
 [Vin80, BB84, BY84, Car81, HZ84, JYYT87, Mit84, Mit85, Phi84b, Vin81].  
**Stein-like** [BY84, HZ84]. **stein-rule** [Vin80, Car81, Phi84b, Vin81].  
**Stein-ruled** [Mit85]. **step** [CHO83, FG83, Nel84, PP86]. **Stephen** [Dur88b].  
**Stochastic** [CS87, PZ85, BP86, Gre82, JLMS82, Kum87, Lee83a, Lee83b,  
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 [Sal82, AJR83, Cho81b, FH82, HH84, Hsu82, Lüt88, Maa86, MS80, MT84,  
 Mut83, Nor81a, Nor81b, Par82b, PKK89]. **structure**  
 [And80, Ben83, DA89, HK86, MaC82, Now89, PS81, Shi81, Spe81].  
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**Subject** [Ano82s, Ano85z, Ano89w, MF82, PH81]. **subjective** [GD85].  
**subset** [PT84]. **substitution** [CG85, OF85]. **subsystems** [Cam86].  
**sufficient** [Dur81]. **summer** [Ano89l, Ano81a]. **supply**  
 [AT87, BHW86, BYBM87, CH86, HH84, VZ85]. **supply-side** [BHW86].  
**surprise** [Bai87]. **survey** [Ame84b, Dea87, FLS80, YN81]. **surveys** [NS89].  
**survival** [SW89a]. **Swamy** [Rao82]. **switching**  
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**system**  
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 [Att85, Ben83, BH84, BSB84, CS87, DR89, EY87, GMD83, HNS88, Kel82,  
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 [PMWA83]. **temporal** [GMD83, Wei84]. **temporally** [PN82]. **Temporary**  
 [Cap86, BF86b, HK86, Sla86]. **term** [Shi81]. **terms** [MD83]. **Test**  
 [Lee82b, Wam80, ATG83, Bel81, Bel82, CGW87, CM89, Das85, EK85, GT84,  
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 Cra82, Das83, EY87, EY85b, GQ81b, HK85, HR87, KG84, LE81, LC86,  
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