A Complete Bibliography of the *Journal of Econometrics* (2020–2029)

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

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

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

13 June 2024
Version 1.31

Title word cross-reference

$_2$ [RW24]. α [LTYZ23]. b [Cas24]. β [BR22]. F [MISW20, PS23a]. g [BC21]. $I(1)$ [BLL21]. ∞ [Roy23]. K [ZL23]. L_2 [KLSW23]. L_p [BKW23]. N [YCK20, CZ20]. p [Kli24, ZD24]. q [CK20]. R [HL20a]. t [HM24, MO23].

-boosting [KLSW23]. **-estimation** [HL20a]. **-fold** [ZL23]. **-order** [BC21]. **-prediction** [CZ20]. **-ratios** [MO23]. **-stable** [LTYZ23]. **-values** [Kli24, ZD24].

164 [PST22]. **19** [ÇS24, CKS21, GLLZ23, HLM23, HLS21, JZS23, JSY23, KN21, KV23, Kor21, LLSS21, LL21, LMS21, MM21a, PST23, Tam21, Tou21].

2020 [Ano20t, Ano20s, Ano20u, Ano20o, Ano20q, Ano20n, Ano20r, Ano20p]. **2021** [Ano21s, Ano21u, Ano21p, Ano21q, Ano21t, Ano21r]. **2022** [Ano22r, Ano22p, Ano22o, Ano22n, Ano22m, Ano22q]. **2023**

[Ano23b, Ano23o, Ano23p, Ano23w, Ano23v, Ano23u, Ano23q, Ano23x, Ano23r, Ano23s, Ano23t, Ano23y, Ano24d, Ano24e, Ano24f]. **2024** [Ano24a, Ano24b, Ano24s, Ano24t, Ano24u, Ano24v, Ano24w, Ano24x]. **212** [CCCM22]. **230** [AACH23]. **2SIF** [KS20]. **2SLS** [BS24].

85th [CT20].

ability [CFG24]. **abortions** [JS24]. **Academic** [DDH22, BF22]. **accumulation** [BFLT21]. **accuracy** [BP20a]. **accurate** [LMSND22]. **ACD** [CMRV24]. **achievement** [BF22]. **across** [FJ22]. **actions** [GSV22]. **activity** [ADDP24, BAFMS20, NP22]. **Adaptive** [JLZ21, LR20, NP22, SKF23, BG23, CL24b, JPTZ23]. **adaptivity** [GCT23]. **Adjusted** [BDSV23, MH20, FKW20, FJS22, HLM$^+$24, JPTZ23, ZD21]. **adjusted-range** [HLM$^+$24]. **adjustment** [BJR$^+$24]. **administrative** [LMSW23]. **admissions** [ZZ21]. **adoption** [AI22]. **Advances** [ADDP24]. **Adversarial** [AIMM24]. **adverse** [PG21]. **Affine** [HNZ22]. **after** [AKM21, CSV23]. **against** [HJG23, HHS20]. **age** [LTZ21, Sch23]. **aggregate** [GJ23, LST23]. **aggregation** [DSZ24, GM21, LP22]. **ain't** [DKSS23]. **Akaike** [JM21]. **algorithm** [CLWY24]. **allocation** [KW23, PT11, PST22, CR24a]. **alpha** [FLLM22]. **ALQR** [FLS24]. **alternatives** [FLLM22, HJG23]. **ambiguity** [BKS22]. **America** [MGSN24]. **among** [JS24, KSW24]. **Analysis** [JLMM21, AHX21, AHZ23, ACL22, ABL22, AI22, Bot20, CMV23, CL24b, CHK22, Che24, CWXZ24, CY22, CK23b, EF24, GHKP21, GK24, Ho23, HT20, HJLP23, JZS23, KHK20, PY20, SW21a, SKY$^+$21, SWZZ24, TPZ23, WY21, WLFF24, ZZ24b]. **analytical** [NW21]. **Analyzing** [HW22, SX22]. **Anatomy** [MM21a]. **angular** [JC20]. **Annals** [DvdKWZ22, GH22, NQV21, CT20]. **Announcement** [Ano20a, Ano23a]. **announcements** [GSV22]. **Annual** [Ano20a]. **anticipation** [DM22]. **Application** [HS24, BBGS24, BMP23, BK20b, Cal21, CCM21, CNPR22, CYX$^+$23, CKL24, CFG23, DS20, DMP22, DM22, FMM$^+$22, GHM20, GM21, GJ23, Gua21a, GLLZ23, GLLZ24, HKT20, HM24, HL20b, HNZ22, HLS21, JPS24, Kam24, Kim23, KHK20, KZ20, LL22, LH24, NP22, RW24, Wan22, YCK20, ZM24]. **Applications** [SCC22, BM20, BKW23, FFX20, FKL21, KKIS21, KOEP20, Win24, XP23]. **approach** [Bai24, BAFMS20, BCPV23, BK20a, CGV22, DHS24, EFS23, FLS24, FH22, FGP22a, HY24, HHO22, HLM$^+$24, HLLO21, HV20, HL23, HKNW23, JP24, JS22, KPS24, KHK20, MZ21, NW21, RC23, SX22, SH23, SW21b, SG21, Tou21, YS21, ZGZ24, vdBJMN21]. **approaches** [FS21]. **appropriate** [MNW23b]. **Approximate** [BN23a, CFR22]. **approximately** [Kli24]. **Approximation** [Kno22, MJLS20]. **Approximations** [EL21, ASLL24]. **April** [Ano20t, Ano21s, Ano22r, Ano23w, Ano24a, Ano24b]. **arbitrage** [CCL21, HNZ22]. **arbitrage-free** [HNZ22]. **ARCH** [Roy23]. **Arctic** [DRG$^+$24, DR22b, DRG$^+$23]. **area** [DRG$^+$23, DRG$^+$24]. **Artificial**

[TPZ23]. **ascending** [BGM21]. **Assessing** [WML21]. **assessment** [AAG20]. **assessments** [DR22b, DSZ24]. **Asset** [CLWY24, FFL24, WCLC22, BT24, CFX22, Dal23, GM21, GKX21, LP20a, PT11, PST22, SX22, SG21, Uml24, Win24, YYX24]. **asset-pricing** [LP20a]. **assets** [AM22]. **assignments** [OP24b]. **Assumption** [LMR24, Gof24, KY22]. **Assumption-lean** [LMR24]. **assumptions** [AFiK+23, ACS20]. **asymmetric** [HHLS22, WZLL22]. **asymmetry** [ACM22, Roy23]. **Asymptotic** [CY22, DGR20, MISW20, MZ21, PS23a, SWP20, Shi23, ACG20, GGV20]. **Asymptotically** [Pet22, CL23c]. **asynchronous** [Che24, CMZ24]. **attachment** [CCW20]. **attention** [FLS22]. **attitude** [LH24]. **attrition** [GHKOB24]. **auction** [EFS23, GG20b, JP24, LPV23, LX23]. **auction-determined** [LPV23]. **auctions** [BGM21, GG22, GZ23, JZ22, Luo20, Zin24]. **audit** [YCK20]. **Augmented** [FKL21, CHL24, DR22a, JLZ20, Wan22]. **August** [Ano22p, Ano23v]. **Australia** [IK21]. **auto** [CFZ23]. **auto-regression** [CFZ23]. **autocorrelation** [Cas23]. **autocovariance** [CCQY24]. **autocovariance-based** [CCQY24]. **Autoencoder** [GKX21]. **automated** [SW21b]. **automobile** [WY21]. **autoregression** [GGR24, RLZ+24, YfL21]. **Autoregressions** [CCM21, Mav21, OSW21, Bog22, CCM19, CCCM22, CGL+22, FS23b, Gua21b, GB21b, Gup23, IK20, KPT23b, MGW23, Pre20, RW24, RR23, RL23]. **Autoregressive** [BFL24, CXY21, FSU20, FHP23, HT20, HWZW20, JfL24, JLZ20, JLZ21, KS20, LTYZ23, MH20, MS21a, PDC21, WZL24, ZZLL22, ZHPW20, ZM24, HKST24]. **average** [CCT23, GdXP22, LMS23, ZD21, Zhu23]. **averaging** [Boo23, CL23c, FLX22, LZGZ21, PY22, SHL+21, SHWZ23, ZL23, ZZ24a]. **aversion** [BKS22, JZ22, KRvdK22]. **Award** [Ano20a]. **Awards** [Ano23a]. **aware** [SZ24].

bagging [MGW23]. **balance** [iSK21, Pre20, ZD24]. **bank** [GSV22]. **based** [AFiK+23, AI22, Bei24, BLL24, Boo23, CBN23, CHLZ20, CMV23, CP21, CMRV24, CCQY24, CXW22, Che24, CY22, CLS23, DRT24, FFX20, HLM+24, HL23, KZA20, LPG20, LLZ22, LLYZ22, LZ20, PS21b, RL23, SST21, SKF23, SG21, SXZ23, Uml24, WCLC22, WLFM24, YLC+23, ZZLL22, ZZ24a, ZGZ24, ZD24]. **Basket** [BDSV23]. **Basket-Adjusted** [BDSV23]. **Bayes** [Gal22, OJT20, Tau22]. **Bayesian** [Bog22, CCCM22, ABL22, ARRW21, BAFMS20, CCM19, Cha23, CGL+22, CK24, DMP22, DTB21, FJS22, FH22, FJ22, FHLL22, GKR22, Ho23, IK22, KZ21, KHK20, Kli24, KS23, MS21b, NP22, NS24, Pet22, Shi23, TPZ23, WFL22, Yu22]. **be** [HD22]. **behavior** [CMRV24, CKS21, LPY24]. **behavioral** [KKKN21]. **behaviors** [JS24]. **Beliefs** [GSS22, RSW22, BBRR22, GLWW22, HS21a, KS23, vGW22]. **Bellman** [Lan24]. **benchmark** [BDKM23]. **benefits** [BBRSS23, TZ24]. **best** [WZZW24]. **Beta** [GK24, BDKM23]. **betas** [BFL24, CLY24, ZLTT22]. **Better** [BMS24, OP24a]. **between** [Gua21a, Hor21, ZT22]. **Beyond**

[MB24, BFM23, YZC21]. **Bias** [HJ24, TZ23, AK24, GHKOB24, PW23, SST23]. **bid** [JZ22]. **Bidding** [BGM21]. **bids** [GG20b]. **Big** [YCK20]. **bilateral** [QfLY21]. **Binary** [GLPY23, LH24, Car23, GR23, Gun23, KPT23a, LTY21, Man23, PF23, Su21, WTH24]. **binding** [AMSV22]. **Bipartite** [WLFF24]. **bird** [HS20]. **birthday** [CT20]. **BLP** [HLL21, Wan23]. **board** [Gua21a, Ano20b, Ano20c, Ano20d, Ano20e, Ano20f, Ano20g, Ano20h, Ano20i, Ano20j, Ano20k, Ano20l, Ano20m, Ano21a, Ano21b, Ano21c, Ano21d, Ano21e, Ano21f, Ano21g, Ano21h, Ano21i, Ano21j, Ano21k, Ano21l, Ano21m, Ano21n, Ano22a, Ano22b, Ano22c, Ano22d, Ano22e, Ano22f, Ano22g, Ano22h, Ano22i, Ano22j, Ano22k, Ano22l, Ano23c, Ano23d, Ano23e, Ano23f, Ano23g, Ano23h, Ano23i, Ano23j, Ano23k, Ano23l, Ano23m, Ano24g, Ano24h, Ano24i, Ano24j, Ano24k, Ano24l, Ano24m, Ano24n, Ano24o, Ano24p, Ano24q, Ano24r]. **bond** [FKL21, HJL$^+$24, KLL21, WFL22]. **bonds** [BDKM23, CS22]. **Boosting** [YN21, KLSW23, YCK20]. **Bootstrap** [CNPR22, CLRSØ23, HL23, HJLP23, PS21b, PS23b, BHS24, DT20, DS24, FSU20, FL24, GGR24, HV20, LMS23, LP23a, LT21, WZ24]. **Bootstrap-based** [HL23]. **Bootstrapping** [BCGR21, GP20, FLZ24]. **boundary** [CNPR22]. **Bounding** [Hor21, TZ24]. **Bounds** [Cal21, AL21, Cha24, Mar24]. **Box** [ZZ24b]. **break** [BP20a, CP21, DBH23, DR20, Shi23]. **breaks** [AKM21, HLM$^+$24, KOEP20, LOW23, MT23a, OW21, PDC21, PT11, PST22]. **Bridging** [ÇS24]. **browser** [JLMM21]. **bubble** [GJM20]. **build** [AGP20]. **bunching** [BMS24]. **bundled** [SZ24]. **bundles** [AR22]. **burst** [COR22]. **Business** [BT24, ABB$^+$22]. **Business-cycle** [BT24]. **buyer** [GG20b].

C [CT20]. **Can** [AMMQ22]. **cancer** [Kim23]. **Canonical** [CLS23, Fun24]. **capital** [BFLT21, CFX22, IK21]. **carbon** [CMH24, WGH20]. **Carlo** [AIMM24, FHLL22, KS20]. **case** [HLT20, HR21, IK21, KV23]. **cash** [PST23]. **catastrophe** [BDKM23]. **catastrophic** [ILMM20]. **categorical** [HM21]. **Causal** [CLMZ24, CKS21, DGJOOSB23, GPWY24, Kas22, Sun24, XP23]. **Causality** [CMPZW20, ATM20, GHM20]. **CCE** [DS24, JKW21]. **Celebrating** [SW21a]. **celebration** [CT20]. **Censored** [NK22, BHKvD20, CW20, Che23, FVvVV24, WX22]. **censoring** [CW23]. **center** [GMM22]. **Central** [GSV22]. **cereal** [KHK20]. **chain** [Gal23]. **Chamberlain** [GH22]. **change** [AV22, BHS20, BCS20, CP21, CYZ23, CGGK24, HPP20, JZS23, JPS24, LSK24]. **change-point** [JZS23]. **changes** [BDH24, BKW21, CHL24, DR20, FHW23, GHKOB24, HLRW20]. **changes-in-changes** [GHKOB24]. **changing** [DGR20, Kas22]. **characteristics** [GG20a]. **chi** [DTB21]. **chi-squared** [DTB21]. **child** [BBRR22]. **children** [CEC22, GSS22]. **China** [HLLO21]. **Chinese** [ZZ21]. **choice** [ABL22, AL21, AM20, BKS22, BSX21, CGI21, HMM24, KSSR21, KRvdK22, KMMS21, Lia24, LH24, Lu22, Man23, NS24, PS21a, PVWZ22, STXH23, SY20, Wil20, WY21]. **choices** [HJ23, KKKN21, LTY21]. **circular**

[HHPT24]. **City** [BF22]. **claims** [FLS22]. **Clarke** [BFM23]. **class** [PPX24, RW20]. **Classical** [Kli24]. **Climate** [Ano24c, MP24a, MP24b, BCS20, CKK+20, CGGK24, DR22b, HPP20, ILMM20, JPS24, MJLS20, PLS20, Pre20, PM24]. **clinical** [CL24b]. **Closed** [ASLL21, ASLL24, Gup23]. **Closed-form** [ASLL21, ASLL24, Gup23]. **Cluster** [MNW23a, AGP20, CSW23, CK24, Hwa21, KS24, OP24b]. **Cluster-robust** [MNW23a, Hwa21]. **cluster-sample** [CSW23]. **clustered** [RV21]. **clustering** [JLSS24, MNW23b, VL20, YGV24]. **clusters** [BCL24, KS24, MW20, WZ24]. **co** [BMPQ22, DLLZ24, HT20, SX22]. **co-jump** [DLLZ24]. **co-movements** [SX22]. **co-shifting** [HT20]. **Coefficient** [LPG20, Bre21, CFX22, DAM21, DOT22, FL24, FHSW23, JPS24, PW22, PW23, TW22, UWY23]. **coefficients** [GZW20, HHO22, HN21, JLZ20, LL22, LCL20, LST23, LOW23, SS24b]. **cointegrated** [BLL21, Pre20, ZGHK24]. **Cointegrating** [LPG20, Cha20, KP23, PW23, WGH20]. **cointegration** [iSK21, KASY20, LTY20, PK24, SW21b, Tra21, YfL21]. **cointegrations** [LT20, TLW22]. **collected** [PS23a]. **collective** [Hub23, LL22]. **college** [PVWZ22, ZZ21]. **combination** [CGRvD24, CM24, CHL24, LWZ24, MM21b]. **combined** [CL23c, HL23]. **Comment** [Bog22]. **commodity** [HR21]. **Common** [CMH24, BL21, CGV22, JS22, KOEP20, LCL20, MPS23, SWZZ24]. **communal** [PW22]. **communication** [GSV22]. **Communities** [CHK22]. **Community** [CFZ23]. **comoment** [BCV20]. **Comparing** [Cha23, DR22b, QTZ24, FMM+22]. **comparison** [HM24, KV23, WAZ24]. **comparisons** [CCT23, KST22]. **competing** [Kim23]. **complementarity** [AR22]. **complete** [ALR22, JP20]. **completion** [CKL24]. **complex** [CFR22]. **compliance** [BG23, DGJOOSB23]. **complier** [WTH24]. **component** [Che24, CY22, LW20]. **components** [WZ22a]. **compositional** [ZM24]. **computational** [HY24]. **compute** [Woo24]. **Computing** [AL21]. **concentration** [MB24]. **condition** [For24a, Gun23, RW20]. **Conditional** [Roy23, ZT22, ASZZ24, AF24, BO20, BHS24, BFL24, Car23, CNPR22, CFG23, Dal20, FFX20, FZ20, HW24, HPR24, JC20, JLZ21, Kas22, LWZ24, MRW24, NP22, PS23b, VW23, WPLL21]. **conditionally** [CPZ23]. **conditioning** [LSW23]. **conditions** [BM21a, CKLZ24, Gal22, HSW24, Kit22]. **Confidence** [LSZ24, ACG20]. **confidentiality** [Vil23]. **confounded** [Kéd23]. **confounders** [CLMZ24]. **confounding** [GZW20]. **conjugate** [Bog22, CCM19, CCCM22]. **connectedness** [BHSvS21]. **connections** [EHKS23]. **consequences** [CMRV24, ZZ21]. **Consistency** [BH20]. **Consistent** [AV21]. **constancy** [DAM21]. **Constrained** [GHLL22]. **Constraints** [HS24, AMSV22, CT21, DDH22, FS23a]. **constructed** [QfLY21]. **construction** [SZ24]. **Consumer** [KN21, KKKN21, WML21]. **consumption** [ABBL24, BT24]. **contact** [LLSS21]. **continuity** [BC21]. **Continuous** [CP21, ALZ22, BLSV23, BK24, BKW23, BCFL21, HSS22b, NP22, Xie24,

uHS23]. **continuous-time** [BLSV23, BK24, BCFL21]. **continuum** [ACS20]. **contracts** [AHZ23, LPV23]. **contributes** [PW23]. **contributions** [AAI24]. **Control** [NS21, AL24, DHS24, Fer21, LY22, LSK24]. **convergences** [BKW23]. **Copula** [CXW22, CHY21, FHP23, MW23, NKM22, OP24b, SZ24]. **Copula-based** [CXW22]. **copulas** [BHK21, FH23, LZ20]. **coronavirus** [GJ23]. **corporate** [CK20]. **correct** [Kle21, LMS23]. **corrected** [BFM23, DS21, HKL22, HV23]. **Correcting** [GHKOB24]. **correction** [SL20]. **correlated** [LY21]. **correlation** [CYX+23, Che24, CY22, CLS23, DL24, GLP24, GK24, HLT20, HW24, JC20]. **correlation-based** [CY22, CLS23]. **correlations** [BO20, Tsa20]. **Corrigendum** [AACH23, CCCM22, PST22]. **cost** [BIJS22]. **costs** [HMM24]. **cotrending** [iSK21]. **Counterfactual** [JP20, ALZ22, KRvdK22, PS21a]. **country** [LMS21]. **country-level** [LMS21]. **coupled** [LW20]. **covariance** [CHLT24, CK24, DTW22, Gal23, GH23, GKM23, SCC22, WD22, WPLL21, YZC21, ZLLT22, BDSV23, HKST24]. **covariance-mean** [ZLLT22]. **covariances** [CBN23, CGQ23, LL23]. **Covariate** [BJR+24, ZD21, BG23, JPTZ23, KY22, ZD24]. **covariate-adaptive** [BG23, JPTZ23]. **Covariate-adjusted** [ZD21]. **covariates** [BGPS23, BH21, DDF+21, Fen24, GG20b, KKSV21, MW23, NRS23, PW22, TLW22, WZZW24]. **coverage** [AK24, CFG23]. **COVID** [GLLZ24, GLLZ23, HLM23, HLS21, JZS23, JSY23, KN21, KV23, Kor21, LLSS21, MM21a, ÇS24, CKS21, LL21, LMS21, PST23, Tou21]. **COVID-19** [GLLZ24, GLLZ23, HLM23, HLS21, JZS23, JSY23, KN21, KV23, Kor21, LLSS21, MM21a, ÇS24, CKS21, LL21, LMS21, PST23, Tam21, Tou21]. **Cox** [PPX24, ZZ24b]. **crisis** [CGRvD24, HNZ22]. **criteria** [CGGK24, GCT23]. **criterion** [LYZ20]. **Cross** [DS24, ARTT23, BPY21, CFX22, GXZ20, GP20, HS21b, HW22, Hos22, HJPS21, JMS21, KLL21, QTZ24, Uml24, WCWL20, ZL23, uHS23]. **Cross-section** [DS24, HJPS21, KLL21]. **cross-sectional** [ARTT23, BPY21, CFX22, GXZ20, HS21b, Hos22, Uml24]. **cross-sections** [QTZ24, uHS23]. **cross-validation** [HW22, ZL23]. **crowd** [DJK21]. **CRPS** [BZ24]. **cure** [NK22]. **curve** [BDFM23, JZS23, WGH20]. **curved** [Gal23]. **curves** [VL20]. **cycle** [BT24, IK21]. **cycles** [KM24, PM24]. **Cyclical** [CHM23].

D [KKKN21]. **Daniel** [HKW21]. **Data** [CFLS24, AA22, ACL22, ATTX24, Ari21, BBGS24, BL21, BCL24, BY23, BM21a, BV23, BLL22, BIJS22, CBN23, CHLZ20, CFX22, ÇS24, Cal21, CSV23, CGRvD24, Cha22, Cha20, CPZ23, CHLT24, CT20, CFVW21, CYX+23, CMZ24, CM24, CHW24, DPS24, DM22, FST23, FGP22a, GXZ20, GLPY23, GJ23, GNP24, HLWZ24, HSJ23, HLLO21, HJW24, HJL+24, Ish20, JYGH21, JLSS24, KPR21, KPS24, LMS23, LMSW23, LP23a, LSTW24, LLV20, LCL20, LY21, LLZ22, LSZ24, LS20b, LS23b, Meh23, MM21b, NSYC21, OW21, PPX24, Pou23, RW24, SW21a, STXH23, SST21, SST23, SH23, SKF23,

SXZ23, SWZZ24, Vil23, WX22, WPS24, Yu23, YGV24, ZLB22, ZZZ24]. **datasets** [KSS21]. **date** [CP21]. **Day** [NQV21]. **DCS** [LW20]. **DCS-EGARCH** [LW20]. **Debiased** [Sem23]. **debt** [CK20, HNZ22, RSW22]. **December** [Ano23b, Ano24d, Ano24e, Ano24f]. **Decision** [HS24]. **decisions** [AHX21, HY23, JS24]. **decomposition** [MM21b]. **defactored** [NSYC21]. **defined** [HSS22a]. **degree** [CCW20]. **demand** [BDFM23, JLMM21, LST23, PS21a, RSW22, Wan23, WML21]. **densities** [Dal20, DSZ24]. **density** [ALP23, APdAV23, BC21, CGRvD24, GNP24, LSTW24, LNP24, LQ21, ZLB22]. **dependence** [CFX22, FFX20, GXZ20, GP20, HS21b, HJPS21, KS24, ORS24, SZ24]. **dependence-aware** [SZ24]. **dependency** [GLL23]. **Dependent** [LLV20, BBGS24, CT20, KMS21, LMS23, LPY24, MS21a, Wil20, vdBJMN21]. **derivatives** [CCT23, RW20]. **Design** [AI22, AIMM24, Ber20, BC21, DM22]. **Design-based** [AI22]. **designs** [BK23, HSW24, Tuv20, Xie24]. **destination** [JfL24]. **Detecting** [BM21b, For24a, GB21b]. **Detection** [KPR21, CYZ23, FLS22, LS20a, LSK24]. **determinants** [Woo23]. **determined** [LPV23]. **Determining** [Fre22, LS20b]. **Deviance** [LYZ20]. **deviated** [LT20]. **deviation** [WAZ24]. **devil** [OP24a]. **Diagnostic** [BPY21, ZZZ24]. **dichotomous** [FLX22]. **Diebold** [IKP22]. **Difference** [AI22, CS21, GB21a, CJS23, Hor21, MW20, RSBP23, SZ20, uHS23]. **Difference-In-Differences** [AI22, CS21, GB21a, MW20, RSBP23, SZ20, uHS23]. **Differences** [AI22, CS21, GB21a, LS23a, MW20, RSBP23, SZ20, dCD23, uHS23]. **differences-in-differences** [dCD23]. **differencing** [GLX23]. **different** [BO20]. **differential** [BS23]. **differentiated** [BIJS22, Wan23]. **Diffusion** [BHK21, LS20a, PW21, WZ22a]. **diffusions** [GS21]. **digital** [LTZ21]. **Digitalization** [BDFM23]. **dimension** [CES20, CJS23]. **dimensional** [ASW23, BHS20, BKW21, BLL21, BHN22, BMS20, CHLZ20, CLWY24, CPZ23, CCQY24, CHLT24, CFZ23, CGQ23, CCL24a, CCL24b, CMZ24, CM24, CGI20, DDF$^+$21, DLZ21, DGL23, DBH23, FFX20, FHP23, FLLM22, FHW23, GZW20, GLT20, GLLZ23, GLLZ24, HLT20, HHLS22, HJG23, HJW24, KSS21, KASY20, KPT23b, KLSW23, LCW23, LC20, LMNZ24, LS23b, MPS23, MJLS20, PK24, SCC22, Tsa20, UW24, WCWL20, Wan22, WZL24, WLFM24, XP23, YZC21, YN21, YHKZ22, ZZZ24, ZZ24b]. **dimensions** [CBN23, CMV23, FHLZ20, FLS24, MTWZ24]. **dioxide** [WGH20]. **directions** [Tau22]. **disappear** [DRG$^+$23, DRG$^+$24]. **disaster** [DN23, SG21]. **disaster-type** [DN23]. **disconnected** [MGSN24]. **discontinuities** [BKL$^+$22]. **discontinuity** [BK23, Ber20, BC21, HSW24, Tuv20, Xie24]. **discontinuously** [KY22]. **discount** [PVWZ22]. **discrepancy** [ZGZ24]. **Discrete** [FS23b, AL21, AM20, Ari21, ABB23, BK24, BSX21, FHW23, HKR20, HJ23, KSSR21, KMMS21, Lia24, Loh23, NS21, NP22, NS24, STXH23, Wil20]. **discrete-continuous** [NP22]. **discrete-time** [ABB23]. **discriminants** [OJT20]. **Discussion** [Pow23]. **Disentangling** [PG21, RSV20]. **disparity**

[Par20]. **displaced** [Woo23]. **displacement** [Cal21]. **distance** [AD21b, WD22]. **Distinguishing** [LPV23]. **distortion** [JPS24]. **Distributed** [RLZ+24, FJ22, KY22]. **Distribution** [BS23, AKOW20, ALZ22, CJ23, Cas24, CJM24, CWXZ24, CFVW24, Hub23, KOPV20, PS23b, YZC21]. **Distribution-invariant** [BS23]. **distributional** [ACS20, Cal21, KPV23, Pet22, GG20a, TD20, ZM24]. **Distributions** [BvBGK24, ACL22, ARTT23, CCW20, CKK+20, HM24, HV20, JMY22, Kit21, LCW23, NP22, TD20, ZGZ24]. **diverging** [CLMZ24, LZGZ21, LLCW22]. **Dividend** [PST23]. **Do** [LMSW23, PS21a]. **Does** [BP20a]. **Domain** [GP23, Cha20, CYZ23, KPS24]. **dominance** [AST20, FMM+22, LLW23, LSW23, LT21, Luo20]. **dominant** [PY20, PY21]. **Double** [YCK20, JLZ20, LTYZ23, LTY20, LMR24]. **double-machine-learning** [LMR24]. **double-nonlinear** [LTY20]. **double-robustness** [LMR24]. **Doubly** [SZ20, HKL22, LCZ23]. **draws** [HLL21]. **drift** [COR22, LMSW23, LS20a]. **drift-diffusion** [LS20a]. **driven** [AF24, BGK21, BvBKL22, BFL23, BCFL21, CMH24, CKLZ24, GGIS22, GK24, HP24, SWP20, Uml24]. **drugs** [MB21]. **DSGE** [KK23]. **due** [JPS24]. **Dufour** [CMPZW20]. **duration** [Bot20, Che23, FOP23, HL20a]. **during** [CL23a, PST23]. **dyadic** [GLX23, GNP24]. **Dynamic** [AHX21, BL21, BLL21, DL24, HS24, HLWZ24, HPR24, JC20, JLSS24, KKSV21, OP24b, STXH23, AGL21, AGP20, AA22, AM20, Bai24, BY23, BM21a, BH20, BHSvS21, BHLZ24, BK24, BK20b, BSX21, BD24, DN23, GHKP21, HW24, Han21, HJ23, HJW24, JLMM21, JfL20, KSSR21, KKIS21, KPT23a, Kit22, KZ20, KMMS21, LKLP20, LY21, LXX22, NS24, NSYC21, PS23b, PST23, SCC22, SWX23, SA21, Win24, WY21, YfL21]. **Dynamics** [HHvR+22, RSV20, ADDP24, BO20, EMS23, NRS23, vGW22].

early [CKS21]. **earnings** [Bot23, DLCP23, PVWZ22]. **Earth** [PLS20]. **Econometric** [GAL20, HPP20, KS23, PY20, PLS20, Pre20, Gua21a, PST23, YS21]. **Econometrics** [AACH23, Ano24c, BHKL24, CCCM22, PST22, AAI24, BM20, HKW21, LTZ21, Mac23, Pou23, RSVZ20, RSBP23, Tam21, MP24a, MP24b, Ano23a, DvdKWZ22, GAL20]. **econometrics/Covid** [Tam21]. **econometrics/Covid-19** [Tam21]. **economic** [AV21, ADDP24, DS20, FGP22a, HY22, JPS24]. **Economics** [DvdKWZ22, Yu22, CFLS24, KKKN21]. **economy** [ILMM20, LTZ21]. **economy-climate** [ILMM20]. **edges** [MZ21]. **editor** [BHKL24, Vil23, Yu22]. **Editorial** [IKP22, LTZ21, Mav21, Ano20b, Ano20c, Ano20d, Ano20e, Ano20f, Ano20g, Ano20h, Ano20i, Ano20j, Ano20k, Ano20l, Ano20m, Ano21a, Ano21b, Ano21c, Ano21d, Ano21e, Ano21f, Ano21g, Ano21h, Ano21i, Ano21j, Ano21k, Ano21l, Ano21m, Ano21n, Ano22a, Ano22b, Ano22c, Ano22d, Ano22e, Ano22f, Ano22g, Ano22h, Ano22i, Ano22j, Ano22k, Ano22l, Ano23c, Ano23d, Ano23e, Ano23f, Ano23g, Ano23h, Ano23i, Ano23j, Ano23k, Ano23l, Ano23m, Ano24g, Ano24h, Ano24i, Ano24j, Ano24k, Ano24l, Ano24m,

Ano24n, Ano24o, Ano24p, Ano24q, Ano24r]. **editors** [HPP20, Ano21o, CMPZW20]. **education** [MB21]. **effect** [Cal21, CKL24, CT24, HKR20, HK21, Hos22, HY23, YCK20, ZD21]. **Effects** [IK21, AX23, ABCR22, Bai24, BKP23, BPQ20, BMP23, BV23, CK23a, CKK+20, CLMZ24, CR24b, CFVW24, CO21, DN23, DS21, DGJOOSB23, FOP23, Fus24, GZW20, GGV20, GLPY23, GK24, GL20, Han21, HY24, HSJ23, JLMM21, JPTZ23, Joc23, JSY23, Kam24, KPR21, Kas22, KPS24, Kéd23, Kit22, KLSW23, KPZ23, LMSW23, LPV23, LY21, LSZ24, LP22, LTY21, LH24, LS20b, MMY23, MIMRS24, MLS20, NW21, SU23, SST21, SA21, Sun24, VB23a, WTH24, dCD23]. **efficiency** [AL21, TPZ23, ZLTT22, ZZ21]. **Efficient** [CHY21, CCT23, GS21, Gup23, Kle21, KPZ23, LCL20, SCC22, Yan20, BHKvD20, GdXP22]. **EGARCH** [LW20]. **eigenvalue** [DTW22, HPR24]. **elastic** [HHO22]. **elasticities** [LS24]. **elicitation** [GLWW22]. **elicited** [KRvdK22]. **elliptical** [YZC21]. **emissions** [WGH20]. **Empirical** [SG21, CT21, Koh23, MNW23a, MM21b, WAZ24]. **employee** [CSV23]. **Employer** [DLCP23, CSV23]. **employer-employee** [CSV23]. **employers** [BBRSS23]. **Endogeneity** [CKT24, CPU23, CW20, KN24]. **endogenous** [AX23, ABCR22, BHN22, Car23, CCM21, GR23, Hos22, Joc23, QfLY21]. **endogenously** [HR21, HLM23]. **energy** [iSK21, Pre20]. **engines** [GLWW22]. **England** [KHK20]. **Enhanced** [SZ24]. **enhancement** [YYX24]. **entry** [BK20a]. **environmental** [WGH20]. **epicenter** [HLS21]. **epidemic** [KV23, Kor21]. **epidemics** [HLS21]. **epidemiological** [ÇS24]. **Epilogue** [McF21]. **episodic** [DGRT22]. **epistemic** [vGW22]. **equality** [ZGZ24]. **equation** [iSK21, SW21b, ZHW20]. **equations** [CK20, CHL21, LM24, LMY20]. **equilibria** [GJM20, LXX22, Yoo24]. **equilibrium** [KZ20, JLMM21]. **equity** [ASKM20, ATU21, GSV22, GLL23]. **equivalence** [Pre20]. **Equivalent** [LW23b]. **ERP** [Cas24]. **error** [AKOW20, CK20, CSZ22, DOT22, Gel23, KSS21, MM21b, NSYC21, PS21b, Pow23, SL20, Woo24]. **errors** [BCL24, CMM24, CGI20, Ell20, HHLS22, HM23, HHS20, HSS22b, LPY24, RV21]. **Essays** [GAL20]. **establishing** [ACG20]. **Establishment** [Sch23]. **estimate** [BCPV23]. **estimated** [OP24b]. **estimates** [PLS20]. **Estimating** [BKW21, HLS21, HL23, HHS20, KST22, LP20a, Lu22, MM21a, PDC21, Phi20, RW20, SA21, FZ20, ZHW20]. **Estimation** [AX23, ALZ22, BHS20, BLL21, BvBGK24, BV23, BS21, BLL22, CSZ22, DOT22, FHP23, FLZ24, For24b, GAL20, HLT20, HR21, HJW24, HHK+24, KSS21, KLL21, KLSW23, LLZ22, LTY20, LOW23, MLG21, MW23, Meh23, MS21b, PY21, QfLY21, RC23, SU23, Tou21, UW24, WLLS24, WX22, WTH24, YfL21, Zin24, AGS24, ASLL24, AA22, AKM21, AD21b, BY23, BAFMS20, BvBKL22, BK24, BLL24, BCV20, BDSV23, BLT21, BMS20, BHK21, BSX21, BIJS22, CHLZ20, CP24a, CMRV24, CPU23, CP24b, Cha20, CHLT24, CSW23, CW20, CHY21, Che21, CCT23, Che23, CR24b, CKL24, CGI21, CK24, CHW24, Dal23, DGS21, DPS24, DN23, DMP22, DLZ21, DBH23, EFS23, Erg23,

FHLL22, Fun24, GHLL22, GKM21, GdXP22, GNP24, GS21, Gup23, HL20a, HD22, HKT20, HHO22, HM23, HL20b, HLL21, HSJ23, Hos22, Ish20, JfL20]. **estimation** [JfL24, JYGH21, JPTZ23, JMS21, JKL24, KN23, KKSV21, KP23, Kor21, LS20a, LP23b, LSTW24, LCZ23, LLV20, LCL20, LWY23, LTYZ23, LNP24, LSZZ20, Loh23, LQ21, LST23, MT23b, MNP20, NRS23, NP22, NS24, NSYC21, PW21, PF23, PK24, RLZ+24, RW24, SKF23, SCC22, Søl20, Tau22, TZ23, VB23a, WGH20, WCWL20, WPLL21, WZLL22, Wan22, Yan20, YS21, Yoo24, YHKZ22, YGV24, ZLB22]. **estimator** [AF24, DLP21, HKL22, JKW21]. **estimators** [AD21a, Boo23, CJ23, Can23, CJM24, CCT23, DHIV20, FHLZ20, Fer21, FS23b, GZW20, HSS22a, KSSR21, KPZ23, LMR24, SZ20, dCD23]. **ETF** [BDSV23]. **Euler** [CHL21]. **euro** [HNZ22]. **Eurozone** [DSZ24]. **Evaluating** [CKK+20, KKKN21, ORS24]. **evaluation** [BKS22, BHKvD20, CL23a, HY24, SH23]. **event** [PPX24, SA21]. **events** [LKLP20]. **Evidence** [BF22, CS22, GLWW22, ZZ21, CMM24, LMSW23]. **evolutionary** [Cas23]. **exclusion** [DHS24, Kiv20]. **Existence** [GG20a, FZ22]. **Exogeneity** [TD20]. **exogenous** [GK24, MW23]. **expectation** [GJM20]. **Expectations** [DvdKWZ22, AHX21, AMMQ22, AL21, CS22, CEC22, DDH22, GMM22, HHvR+22, PVWZ22]. **Expected** [ILMM20, WTH24, Zin24]. **ExpectHill** [DGS21]. **expectile** [DPS24, MTWZ24]. **experiment** [BKS22]. **experiments** [BJR+24, DGJOOSB23, GLWW22, HBB24, VB23a]. **explainable** [FLS22]. **explosions** [BKN22]. **explosive** [LPY24]. **exponential** [ACM22]. **exponentially** [AD21b, Zhu23]. **extended** [HMM24, LP23b, RL23]. **Extensions** [DGRT24]. **extent** [DRG+23, DRG+24]. **external** [OSW21]. **externalities** [WY21]. **Extreme** [DPS24, ALTZ24, DGS21, HK21, HLPZ24, Tsa20]. **eye** [HS20].

Factor [AM22, BLL21, CBN23, FKW20, FH22, Fre22, ASKX20, AGP20, BHS20, BN23a, BDH24, BKW21, BH20, BHSvS21, BHLZ24, BK20b, CMV23, CFVW21, CHL24, CLY24, CK23b, DLZ21, DBH23, Erg23, FKL21, FJS22, FLLM22, FHW23, GP20, GCT23, HKTY23, HM23, JMS21, KSS21, KMS24, Lew22, LKLP20, LC20, MLG21, MT23a, MT23b, MW23, NW21, OP24b, SCC22, UW24, WLLS24, Wan22, XP23, YHKZ22, YYX24]. **Factor-adjusted** [FKW20, FJS22]. **factor-augmented** [CHL24, Wan22]. **Factor-based** [CBN23]. **factors** [AM22, ABB23, BLL21, BCV20, CLS23, FKL21, Fre22, Hub23, LP20a, MPS23, SXZ23, AG21]. **failure** [For24a]. **falsification** [LMR24]. **Fast** [LMSND22, DT20, LMS23]. **fat** [ADDP24, ABB23, KM20]. **FDI** [HLLO21]. **FDR** [LSK24]. **features** [CGV22, WX22]. **February** [Ano20s, Ano22o, Ano23u, Ano24s]. **Feedback** [Cha22]. **few** [Fer21, MW20, WZ24]. **fields** [JM21]. **filter** [LLSS21]. **filtered** [CHY21, CXW22]. **filtering** [CKLZ24, Dal20, GS21, Lan24]. **filters** [BN23b]. **Finance** [Yu22, CFLS24, HM24]. **financial** [ACL22, ATTX24, BHSvS21, CGRvD24, CCL21, LP22, LTZ21, RSVZ20, SKF23, SCC22]. **Financially**

[CL24b]. **Financing** [HS24]. **Finding** [LLSS21]. **fingerprint** [CKK+20]. **Finite** [HV23, Sen24, LNP24, SS24b, TD20]. **Finite-sample** [HV23, TD20]. **Firm** [EMS23, HS24, APdAV23, DKSS23, LMSW23]. **Firms** [CSV23, EHKS23, Gua21a]. **first** [AGS24, EFS23, GG20b, GG22, GZ23, JZ22, KSW24, Zin24]. **first-order** [KSW24]. **first-price** [EFS23, GG20b, GG22, GZ23, JZ22, Zin24]. **first-stage** [AGS24]. **Fisher** [OJT20, YYX24, ZD21]. **fit** [KKSV21, LZ20, WD22]. **fixed** [BMP23, CK23a, Cas24, DS21, GGV20, GLPY23, HSJ23, KPS24, Kit22, LSZ24, MLS20, dCD23]. **fixed-** [Cas24]. **Flexible** [DHIV20, CGRvD24]. **flow** [HKNW23, JfL24]. **flows** [PST23]. **focus** [Man23]. **fold** [ZL23]. **forecast** [BP20a, CM24, CHL24, HL23, ORS24]. **forecasting** [ARRS23, BLSV23, FKL21, HW22, LKLP20, PS21b, QTZ24, WXY23, ZT22]. **forecasts** [ALP23, CL23c, LMS21, OP24a]. **foreword** [BHKL24]. **form** [ASLL21, ASLL24, CK24, Gup23]. **formation** [CU23, CEC22, Gao20, GLX23, Gua21a]. **Forward** [SH23, ZZ24a]. **Forward-selected** [SH23]. **forward-validation** [ZZ24a]. **Fourier** [FHW23]. **fraction** [HLS21]. **fractional** [PM24, WXY23]. **fractionally** [MNP20]. **framework** [ABB23, CCQY24, Koh23]. **Francis** [IKP22]. **fraud** [FLS22]. **free** [BIJS22, DR22b, HNZ22, JS22, LSTW24, VB23b]. **frequencies** [HV20]. **Frequency** [Cha20, GP23, JLP20, ASKX20, ASB20, ASS24, BKS22, CHLZ20, CHLT24, Che24, CMZ24, CHW24, GHM20, HKO+23, KPS24, LLV20, LLZ22, MMF20, PS23a, SKF23, SXZ23, WCLC22, ZLB22, ZLTT22]. **Frequentist** [KZ21, Tau22]. **frictions** [BGM21, Par20]. **Frisch** [Cha24]. **frontier** [CPU23, CP24b, CWXZ24, KHK20, TPZ23]. **full** [DTPP23]. **Fully** [KP23, WGH20]. **function** [DHS24, GdXP22, RW20]. **function-valued** [RW20]. **Functional** [PW22, SX22, ALP23, CFX22, CCQY24, EFS23, HLWZ24, LLCW22, PW23, TW22]. **functional-coefficient** [CFX22, TW22]. **functionally** [BP20b]. **functionals** [CT21, Yan20, ZHW20]. **Functions** [BLL21, AKOW20, ALZ22, AL24, FGP23, HHS20, KOPV20, LS24, LY22, NS21, Xie24]. **fund** [AAG20, FJ22, HJLP23]. **funding** [AG21]. **fused** [MT23a]. **future** [SW21a]. **fuzzy** [HSW24].

G [ZZLL22]. **G-GARCH** [ZZLL22]. **game** [EF24, KS23]. **games** [ALR22, BK24, BK20a, CU23, JP20, Koh23, LXX22, Yoo24]. **gap** [BMW23, DLCP23]. **GARCH** [ALP23, BPQ20, CHY21, DW20, FZ22, GL20, HHM22, HPR24, SKY+21, WZLL22, ZZLL22]. **GARCH-type** [GL20]. **Gary** [GH22]. **gases** [CGV22]. **Gaussian** [CPZ23, FHP23, LM24, TD20]. **GB2** [HM24]. **Gender** [LS23a, HMM24]. **gender-specific** [HMM24]. **general** [BHSvS21, CLRSØ23, CLMZ24, GLP24, KZ20, MIMRS24, vdBJMN21]. **Generalized** [BH20, Can23, GM21, BHLZ24, CZ20, GH23, HM24, JLZ21, LSK24, RW24, Wan22, Zhu23]. **Generative** [AIMM24]. **Generic** [ACG20]. **geoadditive** [KHK20]. **geometric** [BK20a]. **George** [CT20]. **get** [KW23]. **Gini** [Cha24]. **Global** [CGV22, Ho23, HT20, BCS20, CMH24, CK23b, KOEP20, KK23, GG20a].

GMM [BCPV23, CR20, FGP+22b, HSJ23, Hwa21, HKL22, HV23]. **go** [HLM23]. **good** [HLT21, ZD24]. **Goodness** [WD22, LZ20]. **Goodness-of-fit** [WD22, LZ20]. **government** [RSW22]. **gradient** [YCK20]. **Granger** [GHM20]. **granular** [BM21b]. **graphical** [FFX20]. **greenhouse** [CGV22]. **gross** [LS24]. **gross-output** [LS24]. **Group** [MT23a, HJPS21, KPZ23, LCW23, LOW23, Meh23, MSW20, SWX23, WS21, WPS24, YGV24]. **groups** [GB21b, LSZZ20]. **Growth** [CFG23, FGP22a, HY22]. **Growth-at-Risk** [CFG23]. **guest** [HPP20]. **guide** [KN23, MNW23a].

HAR [Cas24, SY20]. **Hard** [MZ21]. **Hartz** [Woo23]. **Hawkes** [CLRSØ23]. **hazard** [EF24, PG21, vdBJMN21]. **hazard-rate** [EF24]. **Head** [Kam24]. **Health** [GMM22, BBRR22, JS24, PG21]. **heavy** [BBGS24, DGS21, HHLS22, SL20, ZZLL22]. **heavy-tailed** [BBGS24, HHLS22, SL20, ZZLL22]. **hedge** [AAG20]. **hedging** [ABB23]. **Hellinger** [AD21b]. **hemispheric** [HT20, KOEP20]. **hero** [BMPQ22]. **Heterogeneity** [ABBL24, vGW22, AGS24, APdAV23, AGL21, ABL22, ALL23, Bot20, BMP23, Bot23, CGI21, DKSS23, Esc23, FLZ24, FW23, Fus24, GLP24, HHvR+22, JS24, KST22, LS23b, Luo20, LXX22, Tra21]. **Heterogeneous** [GXZ20, OW21, ADDP24, BS21, CSZ22, CO21, GLPY23, GH23, HLLO21, KSS21, KS23, LCW23, LCL20, LS24, LTY21, PVWZ22, PPX24, SA21, Sun24]. **heteroscedastic** [CZ20, CGI20]. **heteroskedastic** [HHLS22, LMY20]. **heteroskedasticity** [AX23, AS23, Cas23, JLZ21]. **Hierarchical** [CD21, FH22, KSS21]. **High** [ASKX20, ASB20, ASS24, BHN22, CHLZ20, CSV23, CPZ23, Che24, DLZ21, DGL23, FLLM22, JLP20, KASY20, MMF20, MPS23, PK24, WZL24, ASW23, BHS20, BKW21, BMS20, CMV23, CJS23, CCQY24, CHLT24, CFZ23, CGQ23, CCL24a, CCL24b, CMZ24, CM24, CGI20, CHW24, DDF+21, DBH23, FFX20, FHP23, GZW20, GLT20, GLLZ23, GLLZ24, HHLS22, HJG23, HJW24, HV20, KPT23b, KLSW23, LLV20, LLZ22, LC20, LMNZ24, MTWZ24, MJLS20, PS23a, SKF23, SCC22, SXZ23, Tsa20, UW24, WCLC22, Wan22, WLFM24, YZC21, YN21, ZLB22, ZLTT22, ZZ24b]. **High-dimensional** [BHN22, CHLZ20, CPZ23, FLLM22, KASY20, MPS23, PK24, WZL24, ASW23, BHS20, BMS20, CCQY24, CHLT24, CFZ23, CGQ23, CM24, CGI20, DDF+21, DBH23, FFX20, FHP23, GZW20, GLT20, GLLZ23, GLLZ24, HHLS22, HJW24, KPT23b, KLSW23, LC20, LMNZ24, MJLS20, SCC22, Tsa20, WLFM24, YZC21, ZZ24b]. **High-frequency** [ASKX20, MMF20, CHLZ20, CHLT24, CHW24, LLV20, SKF23, SXZ23, ZLB22, ZLTT22]. **Higher** [RR23, AD21a, ACL22, ACM22, Gua21b, LMS23]. **higher-moment** [ACM22]. **Higher-order** [RR23, AD21a, LMS23]. **highly** [WZ22b]. **Hill** [DHIV20]. **Hiring** [DKSS23]. **Historical** [FZ20]. **hitting** [AS21]. **homoskedastic** [Kle21]. **homoskedasticity** [BPY21]. **Honor** [CMPZW20, GH22, IKP22]. **Honoring** [NQV21, HKW21]. **Honour** [GAL20]. **horizon** [DRT24, KMS24]. **household** [Hub23, vGW22]. **households**

[LL22]. **How-To** [Ano23n]. **HP** [LLSS21]. **human** [BFLT21, CKK+20, IK21]. **Hybrid** [LP20b, LMNZ24, WZLL22]. **hypotheses** [DTB21, Hor21]. **Hypothesis** [CCL24a, KZA20, CJS23, COR22, Kli24, LLYZ22, CCL24b].

ice [DR22b, DRG+23, DRG+24]. **ice-free** [DR22b]. **ID** [AK24]. **Identifiability** [Fun24]. **Identification** [AL23, BDKM23, BMP23, BHK21, CU23, CMPZW20, Fus24, Gua21b, HHM22, HKR20, Han21, HJ23, HSS22b, Hub23, Ish20, KPT23a, Kor21, LL22, LS24, Lia24, LSZZ20, LXX22, LX23, PF23, VB23a, Yoo24, AFiK+23, ACF24, AR20, Ari21, BIJS22, CCM21, Che21, CGQ23, DW23, Esc23, FST23, For24a, Gao20, GG20b, GR23, Gun23, HY24, HK21, HSW24, JP20, Kit21, KK23, LP23b, LCZ23, Loh23, MISW20, Meh23, NS21, STXH23, TD20, Tou21, Wil20, Kas22]. **Identification-robust** [AL23, BDKM23]. **identified** [AL24, BK20a, DHK20, JP24, LCZ23, LMY20, OSW21, Sem23]. **identify** [BGPS23]. **Identifying** [AM20, BKP23, DGJOOSB23, Kam24, Kéd23, Kiv20, SWX23, SXZ23, WS21, GZ23, Kim23]. **identity** [JM21]. **idiosyncratic** [CLY24]. **Ill** [BMS20]. **Ill-posed** [BMS20]. **Illegal** [MB21]. **Illuminating** [HY22]. **immigrant** [DLCP23]. **immigrant-native** [DLCP23]. **impact** [CKS21, CGGK24, Kas22, Phi20]. **impacts** [JPS24]. **imperfect** [BG23, OP24a]. **Implementation** [KKIS21]. **implied** [ASLL21, CR20, CCL21, GLL23, LQ21]. **importance** [LWY23]. **impossibility** [KS24]. **Impossible** [BM20, Kiv20]. **improvability** [PY22]. **improve** [BP20a]. **Improved** [LWY23, OP24a, LT21]. **Improving** [OJT20]. **Impulse** [BLL21, GHKP21, IK20, IK22]. **Impulse-Response** [BLL21]. **imputation** [CBN23]. **inattention** [GGIS22, Lia24]. **Incentive** [GGIS22, LPV23]. **Incentive-driven** [GGIS22]. **Incentives** [GLWW22]. **incidence** [FOP23]. **incidental** [JS22]. **Incoherent** [HS24]. **income** [ABBL24]. **Incomplete** [HS24, FST23, STXH23, TD20, Yoo24]. **Incorporating** [DW20, CHW24]. **increasing** [FHLZ20, FLS24]. **independence** [ASZZ24, Car23, DW23, Kit21, WLFM24]. **index** [Gao20, LLCW22, Mar24, NRS23, ZGHK24]. **indexed** [CS22]. **indices** [LP22]. **Indirect** [BY23, FK21, KS20]. **individual** [KST22, LS20b, MMY23]. **Individualized** [KW23]. **inducing** [LMT22]. **industry** [FJ22]. **inefficiency** [KHK20]. **inequalities** [MRW24]. **inequality** [Bei24, CT21, FS23a, KZ21]. **infection** [JZS23, MM21a]. **infections** [HLS21, LMS21]. **Inference** [AKOW20, AKM21, ALR22, AL24, ARRW21, BLSV23, BG23, CMPZW20, CCW20, CKL24, DHK20, GLT20, HS21b, HV20, HSS22a, KOEP20, LPG20, LMY20, MMY23, OSW21, RV21, SL20, WZZW24, Xu20, ZLLT22, ASW23, AD21a, ALZ22, AV21, AL23, BHS20, BY23, BM21a, Bei24, BM20, BK20a, Boo23, BLL22, CCL23, CU23, CP21, Cas23, CNPR22, CLRSØ23, CSZ22, CLMZ24, CLY24, DTPP23, DGRT24, FHP23, FST23, FGP23, For24b, FK21, FSU20, FL24, GKR22, GLP24, GZ23, GLLZ23, GLLZ24, HHLS22, HPTZ23, HK21, Hwa21, HV23, IK20, IK22, JLZ20, JLZ21, JMS21, JS22, KSS21, KRW22, KPS24, KN23, KS20, KN24, Kle21, KS23, KS24, KPT23b, KLSW23,

LP23a, LR20, LM24, LL20, LT20, LP23c, LMSND22, LS23b, MLG21, MW20, MNW23a, MM21a, MW23, PY21, Pet22, PK24, RLZ+24, RR23]. **inference** [SU23, SST21, Shi23, SY20, TLW22, TW22, UW24, VW23, VB23b, WGH20, WX22, Wan22, WZ24, XP23, YLC+23, ZHW20, Zhu23, Zin24, vdBJMN21]. **inferences** [KLP20, ZZLL22]. **Inferential** [BHLZ24, Tra21]. **Infinite** [JMY22, ATM20, HL20b]. **inflation** [AMMQ22, CS22, DSZ24]. **inflation-indexed** [CS22]. **influence** [WLFF24]. **Influencers** [CHK22]. **informality** [BFLT21]. **Information** [GCT23, AFiK+23, ASZZ24, ALR22, CHW24, JP20, JP24, Koh23, KLL21, LYZ20, SST23, Yoo24, YGV24]. **information-Theoretic** [JP24]. **initial** [BM21a]. **Innovate** [HS24]. **instability** [AV22, HW22]. **institutions** [FMM+22]. **Instrument** [BIJS22, KN23, Sun24, AK24, Kit21, OSW21, VW23]. **Instrument-free** [BIJS22]. **Instrumental** [AGS24, EL21, NSYC21, BMS20, Che21, CLY24, GKM21, GLT20, Hor21, Kle21, WZ24, WTH24]. **instruments** [CSW23, Fen24, Gof24, Gun23, LWZ24, Loh23, MO23, NS21, Søl20]. **insurance** [BBRSS23, PG21, SZ24]. **integer** [BLSV23, CD21]. **integer-valued** [BLSV23, CD21]. **Integrated** [SST21, DTW22, FGP22a, LLV20, MNP20, SWP20]. **integration** [TW22]. **interaction** [Hos22, HY23]. **interactions** [AL21, Joc23, LH24, LLCW22]. **interactive** [Bai24, CK23a, GLPY23, HSJ23, KPS24, LSZ24, MLS20, NW21]. **interdependent** [GG20b]. **interest** [DSZ24, GZW20]. **interference** [HBB24]. **interlocks** [Gua21a]. **Internal** [HKNW23]. **international** [BK20b]. **intertemporal** [JfL20]. **intervals** [BH20, LSZ24]. **interventions** [MIMRS24]. **Intraday** [ARTT23, DW20, LW20]. **Introducing** [Ano23n]. **Introduction** [CSV23, CMPZW20, CFLS24, CT20, DvdKWZ22, GH22, HPP20, MP24a, MP24b, Tam21, Yu22, RSVZ20]. **Invariance** [TD20, Bai23]. **invariant** [BS23, Yan20]. **invertible** [Fun24]. **investing** [FH22]. **investment** [CK20]. **investments** [BBRR22, CEC22, DDH22]. **involving** [LT20]. **Irregular** [Esc23, HK21]. **Isotonic** [BK23]. **Issue** [CSV23, DvdKWZ22, GAL20, GH22, Mav21, MP24a, MP24b, NQV21, CMPZW20, CT20, IKP22, LTZ21, RSVZ20]. **Issues** [MNP20]. **Itô** [SKY+21]. **iterated** [DT20]. **IV** [AK24, AL23, CSW23, CKR23, Hos22, KSSR21, KN23, PK24]. **IVX** [DR22a, DGRT24].

J [AACH23, CCCM22, PST22]. **Jackknife** [CSW23, CT21]. **January** [Ano23q, Ano24t, Ano24u]. **Japan** [CS22]. **Japanese** [ATU21]. **Jean** [CMPZW20]. **Jean-Marie** [CMPZW20]. **job** [APdAV23, BFLT21, Cal21]. **job-title** [APdAV23]. **JoE** [RSVZ20]. **joined** [KOEP20]. **Joint** [Boo23, IK22, Din23, GK24]. **Journal** [Ano23a, DvdKWZ22, GAL20]. **July** [Ano20o, Ano21p, Ano22m, Ano23r]. **jump** [BKL+22, DLLZ24, GS21, LS20a, MMF20, PW21, Tod22, WZ22a]. **jump-diffusions** [GS21]. **jumps** [ASLL21, Che24, LLZ22]. **June** [Ano20u, Ano21u, Ano22n, Ano23x]. **just** [AK24, BCL23]. **just-ID** [AK24].

Kernel [GNP24, LPG20, BAFMS20, SY20]. **Kernel-based** [LPG20]. **kernels** [Kno22, KSW24]. **King** [GAL20]. **kink** [SWZZ24]. **kinks** [LLSS21]. **knockoff** [LSK24]. **know** [OP24a]. **known** [HLS21]. **Kolmogorov** [HLM+24]. **Kotlarski** [Lew22]. **Kronecker** [GKM23]. **kurtosis** [LP22]. **Kuznets** [WGH20].

Labor [BFLT21, CHM23, FOP23, GSS22, HKNW23, IK21, MB21]. **LADE** [ZZLL22]. **LADE-based** [ZZLL22]. **lag** [BCL23]. **lagged** [Wil20]. **Langevin** [LMNZ24]. **Laplace** [CP21, HLL21]. **Laplace-based** [CP21]. **Large** [BLL21, Bog22, CCM19, CCCM22, CK23b, CHKP23, XP23, ABL22, BM21b, CBN23, CGRvD24, CES20, Cha23, CGL+22, FZ20, FHW23, GHM20, GB21b, Gup23, HLT20, HPTZ23, HS21b, Ho23, HWZW20, JYGH21, KPR21, KS23, KS24, LMT22, MT23a, Mac23, RLZ+24, RW24, SS24a, SKF23, Tra21, WPLL21, YHKZ22, ZHPW20]. **Large-dimensional** [BLL21, YHKZ22]. **large-scale** [ABL22, HPTZ23, HWZW20]. **Lasso** [ASW23, MT23a, LSG22]. **LATE** [HSW24]. **Latent** [AR22, ASLL24, BGPS23, Dal23, GCT23, HJPS21, LCW23, LP20a, LYZ20, LMSND22, LMNZ24, Mar24, Meh23, MSW20, PPX24, SWX23, SXZ23, WLLS24, WS21, WPS24, XP23]. **later** [CEC22]. **law** [SS24a]. **LDV** [HS24]. **leads** [CMM24]. **lean** [LMR24]. **Learner** [VB23b]. **learning** [BBGS24, BZ24, CCQY24, CT20, FJ22, LMR24, ON21, Phi20, Sem23, WFL22, YCK20]. **least** [AF24, KP23, RR23]. **Lebanese** [FMM+22]. **Level** [HKT20, LW23b, CGQ23, LMS21, MNW23b, YS21]. **Levels** [vGW22, FMM+22]. **leverage** [BPQ20, CT24, GK24, HKR20]. **life** [IK21]. **life-cycle** [IK21]. **Likelihood** [Bai24, BM21a, BvBGK24, KZ20, AS21, ASLL24, AA22, ABL22, BDH24, BvBKL22, BK24, CMRV24, CPU23, CT21, CFR22, DS21, DBH23, FS23b, HN21, JfL24, LWY23, LTYZ23, RC23, SST21, VW23, Wan22, YLC+23]. **likelihood-based** [CMRV24]. **likelihoods** [SST23]. **Limit** [KMS21, BCFL21, PW23]. **limiting** [Cas24]. **Linear** [EL21, FW23, KSSR21, AL23, BHN22, Boo23, Can23, Che21, CXZC21, FS23a, FLLM22, FL24, GdXP22, GLLZ23, GLLZ24, HKL22, Kle21, KZ20, LM24, LWZ24, LLCW22, LS23b, MNW23b, NSYC21, SWP20, Sem23, Shi23, UWY23, Win24]. **linearization** [Bei24]. **link** [Gao20]. **linkages** [GLL23]. **linked** [CSV23]. **links** [CU23]. **Liquidity** [NEFG20, GH23]. **literature** [RSBP23]. **loading** [Lew22]. **loadings** [BN23a]. **Local** [AACH22, AACH23, Bei24, CJM24, BKN22, BP20b, BD24, Fre22, GLL23, HJG23, HJ24, HV20, LP20b, LP23c, OJT20, Xu20]. **Locally** [LM24, BN23b, FK21]. **locally-nonstationary** [BN23b]. **Location** [BvBGK24, HLLO21]. **lockdowns** [JSY23]. **log** [HW24, HM24]. **log-** [HM24]. **Logical** [GLX23]. **logit** [AGL21, HHL20, HN21, Kit22, LST23]. **lognormal** [LNP24]. **lognormal-Weibull** [LNP24]. **London** [JSY23]. **Long** [HKST24, LKLP20, ACM22, BCL23, CP24a, CR24b, DRT24, Erg23, FHLL22, KM24, KPS24, KMS24, PS23a]. **long-horizon** [DRT24, KMS24]. **long-run** [CP24a, FHLL22]. **Long-term** [LKLP20, CR24b]. **longitudinal**

[BV23, HLWZ24, LP23a]. **look** [ZD24]. **loses** [Kas22]. **loss** [BKS22]. **loudly** [GSV22]. **low** [CKL24, WZL24]. **low-rank** [CKL24, WZL24].

Machine [BBGS24, ON21, LMR24, Phi20, Sem23, YCK20]. **macro** [HJL+24]. **Macroeconomic** [ARRS23, HS21a, GSV22]. **major** [HMM24, PVWZ22]. **making** [ASS24]. **management** [FLS22, SZ24, SCC22]. **manifold** [Gal23]. **many** [AM22, AS23, BHN22, Ber20, CSW23, Fer21, HK21, LWZ24, LSW23, LMSND22, MRW24, MO23, Søl20, WZZW24]. **mapping** [SCC22]. **March** [Ano20q, Ano21q, Ano23s, Ano24v, Ano24w]. **Marginal** [MB24, BKP23, LWY23, TW22]. **Marie** [CMPZW20]. **marker** [vdBJMN21]. **marker-dependent** [vdBJMN21]. **market** [ASS24, ATU21, BAFMS20, BFLT21, CYX+23, CHM23, FKL21, FOP23, GLL23, HR21, HHvR+22, MB21, NEFG20, NP22, Par20, vGW22]. **markets** [CCL21, DJK21, HKNW23, JLMM21]. **Markov** [ABCR22, ASLL24, CD21, GJ23, JLMM21, JMY22, KvD23]. **Markov-switching** [CD21, KvD23]. **Markowitz** [AST20, PKHZ24]. **Marriage** [GSS22]. **martingale** [CJS23, LZ20]. **masks** [CKS21]. **matched** [BJR+24, BV23]. **Matching** [Fen24, Fer21, Woo23, ZZ21]. **matchings** [SS24a]. **Maternal** [CEC22]. **mathematical** [HSS22a]. **matrices** [CK24, WPLL21, YZC21]. **matrix** [ACM22, CHLT24, CXY21, CYX+23, Che24, CK23b, GH23, GKM23, HW24, HKTY23, SKF23, WCWL20, YHKZ22]. **matrix-exponential** [ACM22]. **matrix-valued** [CXY21, CYX+23]. **matrix-variate** [GH23]. **matters** [ABB23]. **Max** [CXZC21, WLFM24]. **Max-linear** [CXZC21]. **max-sum** [WLFM24]. **maximizing** [Su21]. **Maximum** [ASLL24, BvBKL22, BvBGK24, CPU23, JfL24, LTYZ23, Wan22, YLC+23, ABL22, CFR22, DBH23, FS23b, RC23, ZGZ24]. **Maxwell** [GAL20]. **May** [Ano21t, Ano23t, Ano24x]. **McFadden** [HKW21]. **MCMC** [GHLL22]. **mean** [AF24, CHKP23, DGR20, DMP22, FS21, HHLS22, HT20, ZGZ24, ZLLT22, HKST24]. **mean-variance** [FS21]. **measure** [AMMQ22, FFX20]. **Measurement** [CK20, AKOW20, ALTZ24, BHSvS21, CMM24, DOT22, HSS22b]. **measurements** [WML21]. **measures** [GH23, Tod22]. **Measuring** [DHPW24, SSW22]. **mechanism** [CCL21]. **mediation** [GLLZ23, GLLZ24]. **mediators** [GLLZ23, GLLZ24]. **Medicare** [KKKN21]. **medicine** [Man23]. **medium** [ZZ21]. **medium-run** [ZZ21]. **membership** [APdAV23, JKL24]. **memberships** [LOW23]. **memory** [ACM22, BCL23, Erg23, KPS24]. **Mental** [JS24]. **method** [BKL+22, HL20a, YYX24]. **Methodology** [KKIS21]. **Methods** [Yu22, CKR23, DGRT24, GG22, KMMS21, LMNZ24]. **metric** [ZGZ24]. **Metropolis** [Gal23]. **Mexico** [BF22]. **microstructural** [AACH22, AACH23]. **microstructure** [Che24, LLV20]. **MIDAS** [KKSV21, MS21b]. **migration** [KRvdK22]. **mild** [HLRW20]. **mimicking** [BDKM23]. **Minimax** [DM22, Tuv20, Bai23]. **Minimax-regret** [DM22]. **minimum** [CHLZ20, DLZ21, FWYZ24]. **Mining** [WLLS24]. **mis** [MNP20].

mis-specified [MNP20]. **misaligned** [Pou23]. **misclassification** [LH24]. **misclassified** [CU23]. **mispricing** [AACH22, AACH23]. **misreported** [TZ24]. **Missing** [BGK21, BH21, CBN23, CPZ23, DM22, JMS21, XP23]. **misspecification** [Pet22]. **misspecified** [Cas23, GM21, LYZ20]. **mitigation** [MB24]. **Mixed** [JKL24, AS21, Cha20, FLS24, GHM20, HHL20, HKO+23]. **Mixture** [BvBGK24, MS21a]. **mixtures** [DSZ24, FS23b, HJ23, LNP24]. **modal** [UWY23]. **mode** [HWZW20, WLFF24]. **Model** [CL23c, LZGZ21, Su21, VB23b, ZL23, ALL23, AL23, BM21a, BKN22, Boo23, Bot20, BK20b, BFM23, BCS20, BD24, ÇS24, Car23, iSK21, CSW23, CW20, CLS23, CGGK24, DTPP23, DR22b, Din23, FKW20, FHP23, FLX22, GZW20, GG20b, GH23, Gua21a, HW24, HKTY23, HKST24, HHO22, HMM24, HLM23, HN21, HWZW20, Hub23, ILMM20, JfL24, JLZ21, KLL21, Kor21, LP23b, LL22, Lia24, LW20, LST23, Mar24, PPX24, PY22, PST23, QfLY21, RLZ+24, RSV20, SHL+21, SHWZ23, SWZZ24, Uml24, UW24, Wan23, YLC+23, ZZ24a, ZZ24b, ZHPW20, Zhu23]. **Model-free** [VB23b]. **modeled** [BCL23]. **Modeling** [GH23, HI20, KM24, WXY23, ATTX24, BP20a, CL24a, HLWZ24, PW22, WZL24, XP23]. **Modelling** [HHPT24, KHK20, PM24, FGP22a, Pre20, SW21b]. **Models** [BLL21, BvBGK24, CSV23, Fun24, HS24, AFiK+23, AGL21, AD21a, ALZ22, ASKX20, ASLL21, ASLL24, AF24, AR22, AGP20, AA22, AM22, ABL22, AL21, AL24, AM20, ARRS23, Ari21, BKL+22, BHS20, BL21, BN23a, Bai24, BDH24, BCL24, BPY21, BKW21, BGPS23, BY23, BH20, BHSvS21, BHLZ24, Bei24, BHN22, BGK21, BvBKL22, BFL23, BPQ20, BMP23, BMS20, Bre21, BCFL21, BSX21, BLL22, BIJS22, CFX22, CK23a, Can23, CMV23, CP21, Cas23, CD21, CNPR22, CMRV24, CPU23, CP24b, Cha22, CPZ23, CZ20, CXY21, CHY21, CFVW21, Che21, CCT23, Che23, CKT24, CLY24, CKR23, CGI20, CK23b, CFG24, CXZC21, CFR22, DL24, Dal23, DAM21, DW20, DS21, DLZ21, DLP21, DOT22, DGL23, DHK20, DBH23, DR20, EFS23, EF24, Erg23, Esc23, FFX20, FKL21, FST23, FLLM22]. **models** [FLZ24, Fen24, FVvVV24, For24a, FK21, Fre22, FL24, FHSW23, FHW23, FHLL22, GXZ20, Gao20, GLPY23, GLX23, GHM20, GP20, GHKP21, GK24, GM21, GJM20, GKX21, GR23, GP23, Gun23, GCT23, GLLZ23, GLLZ24, HHM22, HHL20, HL20a, Han21, HP24, HMM24, HPP20, Ho23, HNZ22, HSJ23, Hor21, Hos22, HY23, HJW24, HSS22b, HJPS21, IK22, Ish20, JfL20, JLZ20, JYGH21, JMS21, JP24, KSSR21, KPR21, KRW22, KPS24, KKIS21, KPT23a, KN24, Kim23, Kit22, KK23, KvD23, KZ20, KMMS21, Lan24, LR20, LM24, LYZ20, LCL20, LY21, LTYZ23, LSZ24, LZGZ21, LSZZ20, LC20, LLCW22, LY22, LMSND22, LMNZ24, LMT22, LS20b, Lu22, LS23b, LOW23, LX23, LMY20, MLG21, MT23a, MMY23, MT23b, MNW23b, MRW24, MNP20, MW23, MS21a, MLS20, MJLS20, NKM22, NK22, NS24, NSYC21, OP24a, OP24b, OW21, PDC21, PW21]. **models** [PS21a, PF23, PS21b, PS23b, PY21, Pet22, Pre20, RC23, RV21, RW20, Roy23, STXH23, SST21, Sem23, SL20, SKY+21, TD20, TW22, Tuv20, WD22, WLLS24, WZLL22, Wan22, WZ22a, WPS24, Wil20, Win24, YS21, YHKZ22,

YYX24, ZZLL22, ZGHK24, ZT22, ZM24, vdBJMN21]. **moderately** [LT20]. **modified** [KP23, WGH20]. **moment** [ACM22, Bei24, CKLZ24, DGL23, FST23, For24a, Gal22, Kit22, MRW24, RW20]. **Moments** [KvD23, ACS20, ACL22, FZ22, Gua21b]. **Monetary** [CS22]. **monitoring** [HLRW20]. **monotone** [LY22]. **monotonic** [HSS22b]. **monotonicity** [BGPS23, CKT24, Gof24]. **Monte** [AIMM24, FHLL22, KS20]. **monthly** [HKST24]. **moral** [PG21]. **Most** [HJG23]. **movements** [SX22]. **moving** [LMS23, Zhu23]. **moving-average** [LMS23]. **Multi** [LCW23, CGQ23, Fus24, KSS21, SG21, SWZZ24, YS21, YYX24]. **Multi-dimensional** [LCW23, KSS21]. **multi-factor** [KSS21, YYX24]. **multi-kink** [SWZZ24]. **multi-level** [CGQ23, YS21]. **multi-period** [SG21]. **multi-valued** [Fus24]. **multicointegrated** [KP23]. **multicointegration** [BCS20]. **multifactor** [CSZ22, NSYC21]. **multilevel** [CLS23]. **multinomial** [HN21, Lu22]. **Multiple** [BH23, ABB23, BKW21, BS24, CS21, CL24a, CK20, Gof24, LXX22, MT23a, MT23b, PDC21, Yoo24]. **multiplicative** [HLT20, PS21b]. **Multiscale** [VL20]. **Multivariate** [BPQ20, ZHPW20, ARRS23, CD21, CHY21, DTPP23, DW20, DHIV20, GPWY24, GS21, Gun23, HHM22, HLWZ24, JLSS24, KOEP20, NKM22, YfL21]. **mutual** [ASZZ24, FJ22, HJLP23, WLFM24].

naive [OJT20]. **national** [CK23b]. **native** [DLCP23]. **near** [NW21, SWP20]. **Nearest** [BCV20]. **Nested** [BK24]. **net** [HHO22, HNZ22, IK21]. **Network** [CHK22, CFVW24, JSY23, BV23, BK20b, CU23, CFVW21, CFZ23, CCT23, FLS22, GLX23, Gua21a, HM23, HHK$^+$24, HWZW20, KW23, KMS21, WLFF24]. **networks** [CCW20, CLMZ24, DLLZ24, FFL24, HHK$^+$24, HWZW20, JKL24, PY20, RLZ$^+$24, ZHPW20, AIMM24, TPZ23]. **Neural** [TPZ23, CCT23, CLMZ24, FFL24, WML21]. **neutral** [LNP24]. **neutrality** [BDKM23]. **Newey** [AAI24, KSW24]. **News** [GLL23, SSW22, ZD24]. **News-implied** [GLL23]. **Neyman** [CR24a]. **nicer** [BMS24]. **Niño** [LKLP20]. **No** [ZD24, RW24]. **nodes** [CCW20]. **nodewise** [CMV23]. **noise** [AACH22, AACH23, CHLT24, Che24, LLV20, Tuv20, ZZLL22]. **noisy** [CMZ24, LLZ22, WML21, ZLB22]. **nominal** [Hor21]. **Non** [BvBGK24, HHK$^+$24, JLZ20, Bog22, BCGR21, CCM19, CCCM22, DDH22, DGJOOSB23, Fun24, GL20, HKT20, HLRW20, HKO$^+$23, LM24, TD20]. **non-academic** [DDH22]. **non-compliance** [DGJOOSB23]. **non-conjugate** [Bog22, CCM19, CCCM22]. **non-Gaussian** [LM24, TD20]. **non-invertible** [Fun24]. **non-parametric** [HKO$^+$23]. **Non-representative** [HHK$^+$24]. **Non-standard** [JLZ20]. **non-stationarity** [HLRW20]. **Non-Stationary** [BvBGK24, BCGR21, GL20, HKT20]. **Noncausal** [DS20]. **nonclassical** [HSS22b]. **nondifferentiable** [KOPV20]. **Nonlinear** [CFVW21, RSVZ20, Xie24, ABBL24, BN23b, BLT21, CYZ23, DS21, GHKP21, KN24, LTY20, SST21, Tau22, WS21]. **Nonlinearities** [BO20]. **Nonlinearity** [KKSV21]. **Nonparametric** [AAG20, Bot20, BH21, CP24b, Cha24, CHW24, Dal20, Gal22, Gao20, GG20b, HHO22, HL20b, KV23, LP23b,

Loh23, PW21, Tod22, TLW22, WPLL21, Wil20, uHS23, AL23, BLL24, BKW23, CHY21, CHL21, DLP21, Esc23, FJ22, FSU20, Han21, Hos22, HSS22b, KLL21, LW23a, LSTW24, LL20, LST23, VL20, Wan23, ZZ24b]. **nonresponse** [FMM+22]. **Nonseparable** [FVvVV24, GR23, Ish20, MMY23, Xie24]. **nonstationarity** [Cas24, CP24a, CXW22]. **Nonstationary** [HJPS21, BN23b, Cas23, DLP21, PDC21]. **nontransferable** [GLX23]. **Normal** [BvBGK24]. **normalised** [Fun24]. **normality** [GGV20]. **normalization** [HLM+24]. **normals** [FS23b]. **notching** [BMS24]. **Note** [Ano21o]. **November** [Ano20n, Ano23o]. **Nowcasting** [BMW23, CGL+22, HKO+23, ADDP24]. **NPIV** [CCT23]. **nuisance** [CO21, Xu20, ZHW20]. **null** [BLT21, JLZ20]. **number** [CK23a, CLMZ24, Fre22, LZGZ21, LSZZ20, LLCW22]. **numbers** [SS24a].

objective [HD22]. **observables** [KY22]. **Observation** [CKLZ24, AF24, BGK21, Che24, GK24, MS21a]. **observation-dependent** [MS21a]. **Observation-driven** [CKLZ24, AF24, BGK21, GK24]. **observational** [DDF+21]. **observations** [BGK21, CYX+23, Fer21, HI20, PS23a, XP23]. **Observed** [MZ21, GJ23]. **occasionally** [AMSV22]. **occasionally-binding** [AMSV22]. **Occupation** [ZLB22]. **October** [Ano20r, Ano21r, Ano22q, Ano23p]. **off** [AM20]. **offer** [Kam24]. **older** [BDFM23]. **OLS** [WGH20]. **on-the-job** [BFLT21]. **One** [AK24, HKTY23, BCL23, CEC22]. **One-way** [HKTY23]. **online** [GLWW22]. **Optimal** [BKS22, BLL24, CHLT24, EL21, ZZ24a, BP20b, Che21, CL23c, JSY23, KSW24, SY20]. **optimality** [Bai23]. **optimization** [For24b, JfL20]. **Option** [BAFMS20, CL24b, LQ21]. **option-implied** [LQ21]. **options** [CT24, Tod22, TZ23]. **order** [AD21a, BC21, DS21, DHK20, HL20b, KSW24, LMS23, LX23, MO23, RR23]. **ordered** [ALR22]. **ordering** [ARRS23]. **origin** [JfL24]. **origin-destination** [JfL24]. **origins** [DKSS23]. **Ornstein** [WXY23]. **Out-of-sample** [CFG23]. **outcome** [Kit21]. **outcomes** [GSS22, Koh23, MB21]. **outliers** [JPS24]. **output** [BMW23, LS24]. **Over-identified** [LCZ23]. **Overbidding** [GZ23]. **overidentified** [Gal22]. **Overlap** [DDF+21]. **overlapping** [CFG24, HLL21]. **overnight** [DW20, LW20]. **overspecified** [LSZZ20]. **Overview** [ACL22, HKW21, KKIS21].

Pages [Ano20t, Ano20s, Ano20u, Ano20o, Ano20q, Ano20n, Ano20r, Ano20p, Ano21s, Ano21u, Ano21p, Ano21q, Ano21t, Ano21r, Ano22r, Ano22p, Ano22o, Ano22n, Ano22m, Ano22q, Ano23w, Ano23v, Ano23u, Ano23q, Ano23x, Ano23r, Ano23s, Ano23t]. **pair** [SZ24]. **pairs** [BJR+24]. **Pairwise** [OJT20, KST22, YLC+23]. **pairwise-rank-likelihood-based** [YLC+23]. **pandemic** [CL23a, CKS21, GLLZ23, HKO+23, KN21, LL21, PST23, Tam21, GLLZ24]. **Panel** [HLPZ24, LMS21, MLS20, MSW20, WPS24, ABCR22, AA22, ABL22,

ALL23, Ari21, BBGS24, BKL+22, BL21, Bai24, BCL24, BPY21, BY23, BM21a, CBN23, CFX22, Cal21, Cha22, CFVW21, CFVW24, DS21, DM22, FGP22a, FW23, GXZ20, GLPY23, HBB24, HSJ23, HLLO21, HJW24, HJPS21, Ish20, JYGH21, JLSS24, KPR21, KSS21, KPS24, KHK20, LCL20, LY21, LSZ24, LSZZ20, LS20b, LS23b, LOW23, Meh23, NSYC21, OW21, PW22, SW21a, SST21, SST23, SH23, SWZZ24, Win24, YfL21, YGV24]. **panels** [AM20, BS21, BM21b, CSZ22, HS21b, JS22, KS20, KKSV21, NW21, SWX23, Tra21, WS21]. **panic** [KN21]. **papers** [Ano23n]. **parameter** [AV22, BKN22, ÇS24, CNPR22, CO21, DR20, HD22, KP23, LSTW24, MH20, ON21, RL23]. **parameter-free** [LSTW24]. **Parameters** [BHKL24, BKL+22, Cal21, CKLZ24, FS23a, HK21, HLM23, HN21, JS22, LZGZ21, RW20, Xu20, YN21]. **Parametric** [Erg23, LNP24, AACH22, AACH23, HKO+23, ZGHK24]. **parametrisation** [Fun24]. **Parental** [BBRR22]. **Parsimony** [LMT22]. **Part** [KKKN21]. **Partial** [FST23, GR23, BMPQ22, Che21, DL24, JP20, RC23, Tou21]. **Partially** [BHKvD20, Kim23, AL24, BGPS23, Che21, GJ23, JP24, LMY20, UWY23]. **participation** [CMM24, TZ24]. **pass** [AM22, BGS24]. **Past** [SW21a]. **pathways** [MB24]. **patterns** [KHK20]. **pay** [EMS23]. **peak** [LL21]. **Peer** [Joc23, KPZ23, LH24]. **PELVE** [LW23b]. **penalization** [GHLL22]. **Penalized** [SHWZ23, BGS24, CHL21, HN21, LP23a, MS21b]. **Penetrating** [TX23]. **pensions** [IK21]. **perceptions** [BF22]. **Perfect** [JLMM21]. **performance** [AAG20, CR24a, HJLP23, ORS24, QTZ24, Uml24]. **period** [SG21]. **periods** [CS21, CK23a, CGRvD24]. **permanent** [Phi20]. **Permutation** [CO21, Bai23]. **Perron** [NQV21]. **persistence** [ALTZ24, ABBL24, CPRR23]. **persistent** [AV21, AV22, Ell20, WZ22b]. **personalized** [Man23]. **perspective** [AACH22, AACH23, JZS23, WAZ24]. **pervasive** [KPR21]. **pervasiveness** [GCT23]. **PI** [NQV21]. **PI-Day** [NQV21]. **Pierre** [NQV21]. **pilots** [CR24a]. **planned** [FOP23]. **plans** [KKKN21]. **plight** [MGSN24]. **pockets** [ALTZ24]. **Point** [BP20b, JP20, CLRSØ23, CYZ23, DBH23, JZS23]. **points** [BHS20, Fen24]. **policies** [CKS21, DLCP23, WZZW24]. **Policy** [CL23a, HY24, MIMRS24, SU23]. **polynomial** [WGH20]. **pooled** [JKW21]. **pooling** [JMY22]. **Population** [HBB24, SS24b]. **portfolio** [BKS22, CHLZ20, CLWY24, DLZ21, FWYZ24]. **portfolios** [BDKM23, FZ20]. **posed** [BMS20]. **possibly** [Cas23, CFG24, Fun24, GL20, MISW20]. **Post** [LL23, HHLS22, ZZZ24]. **Post-processed** [LL23]. **post-screening** [ZZZ24]. **post-selection** [HHLS22]. **Posterior** [KOPV20, LLYZ22, BHKvD20, DMP22, Kli24]. **Posterior-based** [LLYZ22]. **posteriors** [LL23, LWY23]. **potential** [Kit21]. **Power** [YYX24, HLT21, LWY23, VW23, WZLL22, Roy23]. **powerful** [HJG23]. **practice** [JYGH21, KN23, MNW23a, Yu23]. **precision** [WCWL20]. **predict** [BGS24, CEC22]. **Predictability** [PT11, PST22, ATU21, DGRT22, DGRT24, DRT24, FS21, GL20, HLT21, KMS24, TX23, WFL22]. **predictable**

[HJL+24, KMS24]. **Predicting** [AG21, Uml24]. **prediction** [BH20, CZ20, DJK21, FLX22, JP20, LZGZ21, Man23, MS21b, SZ24, Su21, WAZ24, ZL23]. **predictions** [PS21a]. **Predictive** [ATTX24, CFG24, FLS24, LLCW22, AV21, AV22, CCL23, CGRvD24, CLY24, DR22a, DSZ24, JMY22, KASY20, LSG22, LP23c, YN21, ZGHK24]. **predictors** [WZ22b]. **preference** [CGI21]. **preferences** [DDH22, Hub23, PVWZ22]. **preferential** [CCW20]. **premia** [ASKM20, BGS24, FKL21, RSV20, Uml24]. **premium** [AG21]. **presence** [ABBL24, BKP23, HKT20, Kéd23, KASY20, NRS23, Pet22, WZ22a, Xu20]. **present** [SW21a]. **prevalence** [Tou21]. **Prewhitened** [CP24a]. **price** [ASB20, Dal20, EFS23, GG20b, GG22, GZ23, HR21, JZ22, KLP20, LQ21, Phi20, RSV20, Zin24]. **Prices** [AKA23, BT24, GSV22, HSHS20, HS21a, KLL21]. **pricing** [BAFMS20, BDKM23, CFX22, CL24b, Dal23, FFL24, FLLM22, GM21, GKX21, LP20a, SZ24, SG21, Uml24, Win24, YYX24]. **principal** [Che24, CY22]. **priors** [Bog22, CCM19, CCCM22, LMT22]. **privacy** [BS23, Vil23]. **private** [PG21]. **Probabilistic** [Man23, GMM22]. **Probabilities** [DvdKWZ22, CR20, HSHS20, Hor21, KRvdK22]. **Probability** [DR22b, LW23b, DSZ24, Kli24, PS21b]. **problem** [HKT20, KK23, MM21a]. **procedure** [AGP20, AM22, LSK24]. **process** [ASB20, GJ23, PM24, WXY23]. **processed** [LL23]. **processes** [ATM20, BLSV23, CLRSØ23, DS20, FZ22, GPWY24, LS20a, LT20, MNP20, SWP20]. **Product** [GKM23]. **production** [AKA23, HHS20, KHK20, LS24, PY20]. **products** [BIJS22, Wan23]. **Professor** [CT20]. **Profile** [HSJ23]. **Profiling** [MGSN24, MGW23]. **profits** [AKA23]. **program** [CMM24, Kam24, SH23, TZ24]. **programming** [HSS22a]. **Projected** [YHKZ22]. **projection** [FFX20]. **projection-based** [FFX20]. **Projections** [DRG+24, DR22b, HJ24, DRG+23]. **propensity** [HK21]. **properties** [BN23b, CY22, DMP22, HLT21, HHK+24, KZ21, Shi23]. **property** [CLWY24]. **proportion** [NK22]. **proxies** [AKA23, ACF24, WLLS24, WAZ24]. **Proxy** [ARRW21, ACF24, GKR22, HHS20]. **Proxy-SVARs** [ARRW21, ACF24]. **Pseudo** [BK24, FS23b]. **public** [FMM+22, RSW22]. **pure** [LR20]. **puzzle** [HKR20].

QLR [FS23a]. **QMLE** [MH20]. **quality** [YCK20]. **Quantile** [CW23, EF24, GG22, ALZ22, ALL23, CCL23, CL23b, Che23, CCL24a, CCL24b, CFVW24, CFG23, FLS24, FGP+22b, GGV20, HPTZ23, HLPZ24, JPTZ23, LP23a, MLG21, NK22, SWZZ24, TLW22, WZLL22, Zhu23]. **quantiles** [CL24a]. **Quasi** [BFL23, DBH23, MB24]. **Quasi-maximum** [DBH23]. **quasi-representative** [MB24].

random [Bre21, HHO22, HN21, JM21, JMS21, KMS21, LY21, LST23, WLFM24]. **Randomization** [MW20, BG23, ZD21]. **randomizations** [JPTZ23].

randomize [Bai23]. **randomized** [VB23a]. **range** [BLL24, HLM+24]. **range-based** [BLL24]. **Rank** [WLFM24, CKL24, FHLZ20, WZL24, YLC+23]. **Rank-based** [WLFM24]. **rate** [EF24, LLSS21, LMR24, MM21a, vdBJMN21]. **rates** [BH20, DSZ24, PVWZ22]. **Ratio** [CMV23, BDH24, KZ20, VW23, WCLC22]. **rational** [AL21, GJM20, Lia24]. **ratios** [MO23]. **RCP8.5** [MB24]. **reaction** [GLLZ23, GLLZ24]. **Real** [WFL22, DSZ24, HJL+24]. **Real-time** [WFL22, HJL+24]. **Realized** [ACM22, BMPQ22, CMZ24, BPQ20, GK24, GH23, HP24, SKY+21, WXY23]. **recommendation** [KPV23]. **record** [CP21]. **recovery** [CYX+23]. **recurrent** [BLT21]. **Recursive** [JYGH21]. **Reducing** [CES20]. **reduction** [TZ23]. **refinements** [MO23]. **Refining** [DW23]. **refitted** [WCWL20]. **Reflections** [Vil23]. **reforms** [CS22, Woo23]. **regime** [MS21a, UW24]. **regimes** [BO20]. **region** [Kit21]. **regional** [KHK20]. **regions** [ON21]. **Regression** [Ber20, JPTZ23, LPG20, Tuv20, BK23, BGS24, Boo23, BLT21, BH21, BC21, CJ23, CCL23, CMV23, CJM24, CSW23, CZ20, CW20, CFZ23, CW23, CL23b, Che23, CCL24a, CCL24b, CMZ24, CFVW24, CGI20, CXZC21, CYZ23, DR22a, DRT24, FJS22, FLS24, FGP+22b, GGV20, GHM20, GG22, GLT20, GdXP22, HHLS22, HPTZ23, HL20b, HLPZ24, HSW24, HSS22b, KSSR21, Kle21, KKS23, KASY20, LP23a, LSG22, LW23a, MNW23b, MTWZ24, MZ21, NK22, PW23, Shi23, SS24b, SWZZ24, TW22, UWY23, VL20, Xie24, Xu20, ZZ24b, ZGHK24, ZLLT22]. **Regression-adjusted** [JPTZ23]. **regression-based** [DRT24]. **regressions** [ASKX20, AV21, AV22, BBGS24, BKW23, CHL24, DS24, FW23, KM20, LT20, LP23c, MSW20, MS21b, PS23a, WGH20, Wan22, WZ24, YN21]. **regressors** [Che23, GHKP21, GK24, GR23, GL20, HM21, LP23c, Loh23, NSYC21, ZGHK24]. **regret** [DM22]. **regular** [CGRvD24, CT21, Kno22]. **regularization** [CXZC21]. **Regularized** [DSZ24, FKW20]. **rejection** [Hor21]. **related** [KOEP20, VW23]. **Relaxing** [Car23, DHS24]. **Relevant** [DR20, Fre22, SU23]. **reliable** [GZW20]. **repeated** [uHS23]. **reports** [CMM24]. **representative** [GLWW22, HHK+24, MB24]. **Reprint** [CCL24b, DRG+24, GLLZ24]. **Reproducibility** [Vil23]. **rerandomization** [ZD24]. **Residual** [CMV23, DR22a, BHS24]. **Residual-augmented** [DR22a]. **Residual-based** [CMV23]. **resource** [BMP23]. **Response** [BLL21, ALR22, Ari21, Car23, FLX22, GLPY23, GSV22, GHKP21, GR23, IK20, KPT23a]. **responses** [ABBL24, IK22]. **restricted** [LT21, Luo20]. **restriction** [DHS24, DGL23, GZ23]. **restrictions** [AS23, BGPS23, GHM20, Kiv20, Yan20]. **results** [ACG20, KS24]. **Retire** [MTWZ24]. **Retirement** [GMM22]. **return** [ATU21, ALTZ24, DGRT24, GL20, HLT21, HL20b, NRS23, TX23, WFL22]. **returns** [BGS24, BBRR22, DGRT22, DW20, Din23, HJL+24, KMS24, PT11, PST22, SX22]. **revealed** [HMM24]. **revenue** [Zin24]. **revisited** [HKR20]. **Revisiting** [HLLO21]. **Risk** [CFG23, ASKM20, ATU21, ARTT23, AG21, BGS24, BT24, BHKvD20,

DGS21, DHPW24, FKL21, FHLL22, HS20, HL20b, HLPZ24, ILMM20, JZ22, LS23a, LNP24, NRS23, PVWZ22, RSV20, SCC22, SG21, Uml24, BHS24]. **risk-neutral** [LNP24]. **risk-return** [HL20b]. **risks** [Kim23, SZ24]. **risky** [JS24]. **Robust** [ATM20, AA22, AD21b, BLT21, Che21, GKR22, GLP24, GZ23, HHLS22, KPS24, LT20, LP23c, LPY24, MTWZ24, Søl20, AGP20, AL23, BDKM23, BHKvD20, CCL23, Cas23, CP24a, Che24, DTB21, Ho23, Hwa21, HKL22, LM24, MNW23a, SZ20, SKF23, TW22, VW23, WAZ24, LCZ23]. **Robustifying** [PKHZ24]. **robustness** [HHS20, JKW21, LMR24]. **Role** [HMM24, APdAV23, ASS24, AG21, ADDP24, BBRSS23, BM21a, DDH22, PVWZ22, SST23]. **rolling** [CJ23]. **root** [HKT20, LT20, LP23c, NW21]. **roots** [BP20b, FLS24, LP20b]. **rotation** [ZT22]. **roughness** [BCPV23]. **rounding** [GMM22]. **Roy** [HMM24, LP23b]. **rule** [AK24]. **rules** [FVvVV24]. **run** [AG21, CP24a, FHLL22, ZZ21].

safety [IK21]. **Sample** [LY22, BKP23, Cha20, CSW23, CW23, CGQ23, CKL24, CFG23, DM22, FVvVV24, GL20, HV23, LW23a, RC23, TD20]. **sampled** [HR21, HHK+24]. **samples** [Mac23]. **Sampling** [DMP22, HV20, LWY23]. **SAR** [QfLY21]. **satellite** [RW24]. **saving** [CK20]. **savings** [IK21]. **Scalable** [DTPP23]. **scale** [ABL22, HPTZ23, HWZW20, LMT22, RLZ+24, ZHPW20]. **school** [PS21a, ZZ21]. **science** [CFLS24, Yu23]. **Score** [CR20, HP24, Uml24, BvBKL22, BFL23, BCFL21, FS23a, HW24, SST23]. **Score-driven** [HP24, Uml24, BvBKL22, BFL23, BCFL21]. **scores** [HK21]. **screening** [ZZZ24]. **sea** [DRG+23, DRG+24]. **sealed** [JZ22]. **sealed-bid** [JZ22]. **search** [BFLT21, GLWW22]. **Seasonal** [HKST24]. **Second** [DS21, MO23, DHK20]. **Second-order** [DS21, MO23, DHK20]. **section** [DS24, HJPS21, KLL21]. **sectional** [ARTT23, BPY21, CFX22, GXZ20, GP20, HS21b, Hos22, Uml24]. **sections** [QTZ24, uHS23]. **seemingly** [WGH20]. **segmented** [KOEP20]. **SEIRD** [Kor21]. **select** [HN21]. **selected** [SH23]. **selection** [BKP23, BFM23, CLWY24, CW23, CGI20, CLS23, CGGK24, FKW20, FVvVV24, HHLS22, HJW24, KY22, LPV23, LY22, Mar24, MS21b, PY22, PG21, RC23, Su21, WCLC22, Woo23]. **selectively** [BH21]. **Self** [BF22, HLM+24]. **self-normalization** [HLM+24]. **Self-perceptions** [BF22]. **seller** [Zin24]. **Semi** [LST23, ZGHK24, CHY21, Wan23]. **Semi-nonparametric** [LST23, CHY21, Wan23]. **Semi-parametric** [ZGHK24]. **semicovariance** [BPQ20]. **Semiparametric** [Ari21, BSX21, CL24a, CW20, CR24b, Dal23, FLX22, NS24, UWY23, WZ22b, AL21, BKW23, BLL22, DGL23, FHP23, HL20a, JLZ21, LL22, LLCW22, MLG21, YLC+23, vdBJMN21]. **Semiparametrically** [GdXP22]. **sensitivity** [PLS20]. **sentiment** [SSW22]. **separability** [CP24b]. **separable** [CKT24, ZGZ24]. **September** [Ano20p, Ano23y]. **sequence** [HJG23]. **sequences** [HKTY23]. **Sequential** [HLRW20, FHLL22, Yoo24]. **serial**

[Tsa20]. **series** [ASW23, AF24, ACL22, BGK21, BLT21, BM21b, CD21, CKK+20, CCQY24, CXY21, CXW22, CFZ23, CGI20, CYZ23, DGR20, DS20, DN23, DLP21, HR21, HI20, HHPT24, HKST24, HV23, JZS23, KLL21, LL20, LZGZ21, LC20, NKM22, PM24, RV21, SX22, Tsa20, WD22, WZL24, ZM24]. **serology** [Tou21]. **set** [AFiK+23, BK20a, CGI21, DW23, GHM20, Sem23]. **set-identification** [DW23]. **set-identified** [BK20a, Sem23]. **sets** [ACG20, CGRvD24, Lu22]. **settings** [AI22, KLSW23]. **several** [BLL22, ZGZ24, dCD23]. **shares** [BMP23]. **Sharp** [Mar24, STXH23]. **Sharpe** [CMV23, WCLC22]. **shift** [HKT20]. **Shifting** [HKST24, HT20]. **shifting-mean** [HT20]. **shocks** [ABBL24, BL21, Bot23, CMH24, DN23, HLLO21, JS22, KvD23, LCL20]. **short** [AG21, AM20, DPS24]. **short-run** [AG21]. **short-tailed** [DPS24]. **shortfall** [WTH24]. **should** [HD22, KW23, MMF20, Woo24]. **Shrinkage** [HM21, HM23, MT23b]. **Sieve** [FL24, Hos22, LQ21, DLP21, KMMS21, Wan23]. **sign** [Kno22]. **sign-regular** [Kno22]. **signal** [CGQ23]. **Significance** [FFL24]. **SII** [HS24]. **similarity** [RL23]. **similarity-based** [RL23]. **Simple** [AD21a, GZW20, HL20a, HLT21, Hwa21, AHZ23, iSK21, Din23, DTB21, MRW24]. **Simulation** [CCT23, HLL21, SG21, FZ20]. **simulation-based** [SG21]. **simulations** [AIMM24, LKLP20]. **Simultaneous** [KRW22, LM24, LMY20]. **Simultaneously** [HS24]. **single** [LLCW22, SW21b, ZGHK24]. **single-equation** [SW21b]. **single-index** [LLCW22, ZGHK24]. **singular** [Gal23]. **sinusoidal** [PM24]. **SIR** [KW23]. **SIRD** [ÇS24]. **size** [ACG20, HLT21, Kle21, WY21]. **skewed** [HM24]. **skill** [CEC22, FJ22]. **slope** [BS21]. **Small** [GL20, CR24a, CK23a]. **Small-sample** [GL20]. **Smirnov** [HLM+24]. **smooth** [CHL24]. **Smoothed** [HPTZ23, RV21]. **smoothed-clustered** [RV21]. **smoothing** [HS21b, KMMS21, Lan24, PW22]. **Social** [EHKS23, KKS23, BBRSS23, JKL24, Joc23, LTY21, LH24, ZHPW20, CHK22]. **solution** [KK23]. **Solving** [CHL21, KMMS21]. **Some** [KS24, HI20]. **SONIC** [CHK22]. **Sorting** [Woo23, CHM23, EHKS23, LS23a]. **sources** [BLL22]. **space** [CNPR22, CES20, CPZ23, GH23, KZ20, Lan24, LMT22, RL23]. **spaces** [ZGZ24]. **span** [PS23a]. **Spanning** [AST20, BDKM23]. **Sparse** [CL23b, LLSS21, MGW23, RW24, FJS22, FLLM22, KPT23b, LL23, SW21b]. **sparsity** [Can23, WPLL21]. **Spatial** [JfL20, LY21, Pou23, RL23, ALL23, BL21, BPY21, CKK+20, CSZ22, Gup23, HJW24, JfL24, LR20, MH20, PY21, QfLY21, RC23, RLZ+24, RR23, SWX23, YfL21, ZHPW20]. **spatio** [MGW23, RW24]. **spatio-temporal** [MGW23, RW24]. **spatiotemporal** [FLZ24]. **speak** [GSV22]. **Special** [CSV23, CMPZW20, GAL20, Mav21, IKP22, LTZ21, RSVZ20]. **specific** [HMM24]. **Specification** [FHSW23, HHL20, JfL20, CWXZ24, MRW24, PS23b, Yan20]. **specifications** [Cha23]. **specified** [MNP20]. **spectra** [Cas23]. **Spectral** [YGV24]. **speculation** [HR21]. **speed** [ASS24]. **spending** [RSW22]. **Spherical**

[ZM24]. **spillover** [BV23, VB23a]. **spillovers** [ACM22, DGJOOSB23, HM23, KvD23]. **splines** [CHL21]. **splitting** [CLWY24, CKL24, LW23a]. **sporadic** [TX23]. **spot** [DTW22, TZ23]. **spread** [JSY23]. **spreads** [AG21]. **Spurious** [TW22, LT20]. **squared** [DTB21]. **squares** [AF24, KP23, RR23]. **Stability** [YfL21]. **Stable** [Koh23, LTYZ23, SS24a]. **stage** [AGS24, AF24, CHL21, KS20]. **staggered** [AI22]. **staleness** [BPR24, KLP20]. **Standard** [BCL24, Gel23, JLZ20, OJT20, Pow23, RV21, Woo24]. **star** [ZD24]. **Start** [Kam24]. **State** [CYZ23, CES20, CPZ23, Dal20, GH23, KZ20, Lan24, LMT22, LQ21, ORS24]. **State-domain** [CYZ23]. **state-price** [Dal20]. **state-space** [GH23, Lan24, LMT22]. **Stationarity** [JLP20, HLRW20]. **Stationary** [BvBGK24, GJM20, NKM22, BCGR21, FK21, GL20, HKT20, TLW22]. **Statistical** [iSK21, CT20, GLLZ23, KLP20, MJLS20, DR22b, DLZ21, Zhu23, GLLZ24]. **statistics** [AGL21, BC21, KZA20, LLYZ22, LX23]. **stayers** [Ish20]. **steel** [HR21]. **Stein** [Boo23]. **Stein-type** [Boo23]. **STEM** [HMM24]. **step** [Che23, HV23]. **Stochastic** [BN23b, AD21a, ASLL21, ARRS23, AST20, ACM22, Bog22, BCPV23, BCGR21, Bot20, CCM19, CCCM22, CPU23, CP24b, Cha23, CWXZ24, CHKP23, DTPP23, FMM$^+$22, For24b, ILMM20, KHK20, KZ20, LLW23, LP20b, LSW23, LP23c, LT21, Luo20]. **Stock** [DLLZ24, NRS23, BGS24, CYX$^+$23, DGRT22, GL20, GLLZ23, GLLZ24, HLT21, HHvR$^+$22, KMS24, NP22, PT11, PST22, vGW22]. **strategic** [AL21, BH23, HY23]. **strategic-interactions** [AL21]. **strategy** [ACF24]. **strength** [AR20, KN23]. **Strong** [AM22]. **strongly** [LPY24]. **Structural** [GP23, HKW21, KPT23b, OSW21, AFiK$^+$23, AGL21, AHX21, AHZ23, AV22, BDH24, BKW21, BP20a, CP21, CHL24, CFR22, DR20, Esc23, FS23b, FHW23, GHKP21, Gua21b, HHM22, HW22, HLM$^+$24, HHK$^+$24, KSSR21, KKIS21, LSK24, LOW23, MT23a, NS21, OW21, PS21a, PT11, PST22, Shi23, Tau22, Xie24]. **structure** [ASKM20, AGP20, CSZ22, DTW22, HLT20, KSS21, LOW23, NSYC21, SWZZ24, YGV24, GKM23]. **structured** [Can23, HM23]. **structures** [CYX$^+$23, HJPS21, LCW23, Meh23, MSW20, SWX23, WS21, WPS24]. **studies** [CGGK24, DDF$^+$21, SA21]. **Study** [GMM22, GCT23, KKKN21, ZZZ24]. **studying** [GLLZ23, GLLZ24]. **subject** [FS23a, Gal22]. **Subjective** [DvdKWZ22, AHX21, CEC22, GLWW22, HHvR$^+$22]. **subset** [Kle21]. **substitutes** [BH23]. **subvector** [Bei24]. **Sufficient** [AGL21, WLLS24]. **sum** [WLFM24]. **summary** [LSTW24]. **Supplementing** [Fen24]. **supply** [GSS22, IK21]. **support** [CYX$^+$23]. **surfaces** [ASLL21]. **Survey** [ZHW20, CGI21, FMM$^+$22, GLWW22, MM21b]. **Surveying** [ABB$^+$22]. **surveys** [CMM24]. **survival** [NK22]. **suspensions** [PST23]. **SVARMA** [Fun24]. **SVARs** [ACF24, ARRW21, AMSV22, GKR22]. **switching** [ABCR22, CD21, KvD23, MS21a, UW24]. **synchronization** [ABCR22].

synthesis [RSBP23]. **Synthetic** [VB23b, iSK21]. **system** [KOEP20]. **Systematic** [BPR24, ARTT23, BS21]. **systems** [AV21, KP23, Pre20].

tabulated [LSTW24]. **Tail** [ATU21, CMRV24, GMM22, NRS23, DHPW24, WX22]. **tailed** [BBGS24, DPS24, HHLS22, SL20, ZZLL22]. **tailored** [HD22]. **tails** [ADDP24, ABB23, BR22, DGS21, KM20]. **Taking** [KMS24]. **targets** [KPV23]. **taxes** [IK21]. **technology** [CEC22]. **temperature** [HKST24]. **temperatures** [CGV22, HT20, KOEP20]. **tempered** [SWP20]. **temporal** [HS21b, LP22, MGW23, RW24]. **tensor** [WZL24]. **tenuous** [HS21a]. **term** [ASKM20, CR24b, LKLP20]. **test** [ATM20, BDH24, BFM23, CO21, DTB21, FMM$^+$22, FLLM22, GKM23, HHL20, HJG23, KY22, LWZ24, LT21, LZ20, MMF20, MRW24, PS23a]. **Testing** [ASZZ24, ACS20, AS23, AV22, AR20, BC21, CFX22, CJS23, CGQ23, CYX$^+$23, CWXZ24, DHS24, DAM21, DGRT22, DTW22, Ell20, FZ22, FHW23, GAL20, GHM20, HSW24, JLP20, JPS24, JZ22, Kiv20, LLW23, LSW23, MNW23b, MS21a, SY20, Tsa20, WZ22a, Win24, YZC21, ZGZ24, ACF24, BKW21, BP20b, CCL24a, CCL24b, DTB21, FS21, GGR24, HKT20, HLM$^+$24, KZA20, KZ20, LLYZ22, LPY24, WD22, WZ22b, YYX24]. **Testing-optimal** [SY20]. **tests** [ACG20, AST20, BPY21, iSK21, Cas24, CR20, CFG23, CFG24, DRT24, FFL24, FS23a, FHSW23, GL20, HLT21, Hor21, KZ21, KMS24, LLZ22, LMR24, MMF20, MISW20, PS23b, TD20, Tou21, VW23, WLFM24, Yan20, ZD21, ZD24]. **them** [AK24]. **Themed** [MP24a, MP24b]. **theorems** [KMS21]. **Theoretic** [JP24]. **theoretical** [CLWY24]. **Theory** [BBGS24, BM20, Cas23, JYGH21, BHLZ24, DGR20, KN23, PW23, SWP20, TD20, Tra21, Tsa20]. **thickness** [DRG$^+$23, DRG$^+$24]. **three** [CMM24]. **Threshold** [LW23a, LC20, GGR24, KKS23, MT23b, MLS20, MSW20]. **thresholding** [CGQ23]. **thresholds** [Ber20]. **Tiao** [CT20]. **tilted** [AD21b]. **Time** [ACL22, BHSvS21, BHKL24, Bot23, CM24, CHL24, DN23, FWYZ24, GPWY24, GKM21, GJ23, JZS23, LPG20, SHL$^+$21, Yan20, ASW23, AF24, ABB23, BGS24, BLSV23, BGK21, BKN22, BK24, BMP23, BLT21, BM21b, BKW23, BCFL21, ÇS24, CS21, CK23a, CCM21, CD21, CKK$^+$20, CCQY24, CXY21, CXW22, CFZ23, Che23, CGI20, CKLZ24, CYZ23, DGR20, DS20, DLP21, FL24, FHSW23, HR21, HKR20, HI20, HHPT24, HLM23, HJL$^+$24, HV23, Ish20, JS24, KRW22, KV23, KLL21, LLW23, LL20, LZGZ21, LC20, LS20b, NKM22, PPX24, RV21, SX22, SHWZ23, Tsa20, Uml24, VB23b, WD22, WFL22, WZL24, WPS24, YN21, ZM24]. **Time-invariant** [Yan20]. **time-series** [CD21]. **time-to-event** [PPX24]. **Time-Varying** [BHKL24, LPG20, BHSvS21, Bot23, CM24, CHL24, FWYZ24, GPWY24, GKM21, SHL$^+$21, BGS24, BKN22, BMP23, ÇS24, CCM21, Che23, CKLZ24, FL24, FHSW23, HLM23, Ish20, JS24, KRW22, SHWZ23, Uml24, WPS24]. **times** [AS21, Che24]. **timing** [AFiK$^+$23, GB21a]. **title** [APdAV23]. **Tobin** [CK20]. **Tobit** [BD24, CKR23]. **today** [Yu23]. **total** [MM21b]. **trade**

[BK20b]. **tradeoff** [HL20b]. **traders** [ASB20]. **trading** [BAFMS20, CHW24, NP22]. **training** [FOP23]. **transform** [FHW23]. **transformation** [BMP23, CZ20, HLL21, LZ20, YLC+23]. **Transformations** [Kit22]. **Transformed** [DRT24]. **transient** [PLS20]. **transition** [CMH24]. **transitions** [FOP23]. **transparency** [Vil23]. **trawl** [BLSV23]. **Treasury** [NEFG20]. **treated** [Fer21, MW20]. **Treatment** [CK23a, HY23, KPV23, AX23, ALZ22, BKP23, Cal21, CLMZ24, CR24b, CKL24, CO21, Fus24, GB21a, Han21, HY24, HK21, JPTZ23, Kéd23, KLSW23, LSZ24, MMY23, Man23, PF23, SU23, SA21, WTH24, Xie24, ZD21]. **treatments** [BH23, BS24, VB23b, dCD23, uHS23]. **trend** [Ell20]. **trending** [RSBP23]. **Trends** [GG20a, CKK+20, FSU20, KV23, KOEP20]. **trials** [CL24b]. **triangular** [Fen24, MMY23, PF23]. **True** [PW23, Hor21, Kli24]. **trust** [FMM+22]. **trustworthy** [Hwa21]. **Tuning** [LSTW24]. **TVP** [CES20]. **TVP-VAR** [CES20]. **Twenty** [CSV23]. **Twisted** [HSHS20]. **Twisting** [BDFM23]. **Twitter** [AMMQ22]. **Two** [AF24, Che23, HWZW20, dCD23, AM22, BGS24, CGQ23, CHL21, FW23, HKTY23, HV23, KS20, LS23b, OJT20, WLFF24]. **two-dimensional** [LS23b]. **Two-mode** [HWZW20, WLFF24]. **two-pass** [AM22, BGS24]. **two-sample** [CGQ23]. **Two-stage** [AF24, CHL21, KS20]. **Two-step** [Che23, HV23]. **Two-way** [dCD23, FW23, HKTY23]. **type** [Boo23, DN23, GL20, HLM+24, LLYZ22]. **types** [Kéd23].

U.S. [CKS21, NEFG20]. **Uhlenbeck** [WXY23]. **Ultrahigh** [WCWL20, CLWY24, ZZZ24]. **unadjusted** [LMNZ24]. **unbiased** [GGV20]. **uncertainty** [ABB+22, CCM21, HSHS20, HS21a, Yu23, vGW22]. **Unconditional** [MIMRS24, ASZZ24, Gua21b]. **Uncovering** [LTY21]. **Under-identification** [AFiK+23]. **underidentification** [Sen24, Win24]. **Understanding** [KRvdK22, LP22]. **undirected** [FFX20, GNP24]. **Unequal** [BBRSS23]. **unfair** [ZZ21]. **unified** [ZD24]. **Uniform** [BKW23, CLY24, FGP23, LL20, LS23b, IK20, KN24]. **Union** [APdAV23]. **unit** [HKT20, LP20b, LT20, LP23c, NW21]. **units** [KPR21, PY20, PY21]. **unity** [BP20b, BD24]. **university** [DDH22]. **unknown** [BCL24, CK24]. **Unobserved** [Luo20, AGL21, ABL22, ALL23, Bot20, BMP23, Bot23, BCV20, CGI21, Esc23, FLZ24, FW23, Fus24, Hub23, JS24, KST22, Lu22, LXX22, SST21]. **unrelated** [WGH20]. **unreported** [HLS21]. **use** [BBRSS23, CR20, MMF20]. **Using** [AIMM24, BGPS23, CCM21, HN21, Mac23, ASLL24, ACS20, AMMQ22, BLL22, BIJS22, CFX22, ÇS24, Cal21, CLMZ24, CK23b, CKLZ24, FHLL22, GHLL22, GHKOB24, HLL21, HKO+23, KY22, KRvdK22, KST22, KMMS21, LX23, MM21b, MB24, RV21, SZ24]. **utilities** [GLX23]. **utility** [ILMM20, Su21]. **utility-maximizing** [Su21].

vaccinated [KW23]. **vaccines** [KW23]. **Valid** [HK21, Pet22]. **validating** [FKL21]. **validation** [HW22, JMS21, WCWL20, ZL23, ZZ24a]. **validity**

[GGR24, IK20, JM21, Sun24]. **value** [FGP23, GG20b, Tsa20, BHS24]. **Value-at-Risk** [BHS24]. **valued** [BLSV23, CD21, CXY21, CYX+23, Fus24, RW20]. **values** [CBN23, Kli24, ZD24]. **VAR** [CES20, GP23, IK22, KvD23, Pet22, FZ20, LW23b]. **Variable** [CGI20, AGS24, ARRS23, Dal23, GKM21, HJW24, LYZ20, LMNZ24, NSYC21, WTH24]. **Variables** [EL21, BHN22, BMS20, Che21, DLP21, GLT20, Hor21, HHS20, JfL24, Kle21, KMS21, LSW23, LMSND22, NS21, QfLY21, WZ24, Wil20]. **Variance** [Gal23, HS20, MZ21, Par20, ASKM20, ATM20, CHLZ20, CP24a, DGR20, DLZ21, FWYZ24, FS21, HL23, HKL22, PW23, RSV20, SS24b, YGV24]. **Variance-covariance** [Gal23]. **variances** [BMPQ22]. **variate** [GH23]. **Variation** [ZLTT22, GB21a, Tod22]. **variational** [LMSND22]. **variations** [BS21]. **VARs** [Cha23, CHKP23, DW23, HKO+23, MPS23]. **Varying** [BHKL24, Bre21, LPG20, BGS24, BHSvS21, BKN22, BMP23, Bot23, ÇS24, CCM21, Che23, CM24, CHL24, CKLZ24, DAM21, DOT22, FWYZ24, FL24, FHSW23, GPWY24, GKM21, GJ23, HLM23, Ish20, JS24, KRW22, SHL+21, SHWZ23, UWY23, Uml24, WPS24, YN21]. **Vector** [CCM21, FH23, Mav21, OSW21, Bog22, CCM19, CCCM22, CGL+22, DS20, FHP23, FS23b, Gof24, Gua21b, GB21b, HT20, KZA20, KPT23b, Pre20, SL20, YfL21, HKST24]. **vectors** [Cha20, WLFM24]. **Vehicle** [WY21]. **versus** [Vil23]. **via** [ASZZ24, BC21, CL24b, CGQ23, CFVW24, CHL21, FHW23, LKLP20, LWY23, LNP24, Phi20, Tsa20, WD22, WCWL20, WAZ24, YYX24]. **view** [HS20]. **vine** [NKM22]. **viral** [HLM23]. **Virtual** [FZ20]. **VIX** [AG21]. **volatilities** [BH20]. **Volatility** [ALTZ24, CT24, KM20, LS20a, LLZ22, SKY+21, WAZ24, AD21a, ASLL21, AG21, ARRS23, ACM22, Bog22, BCPV23, BLL24, BCGR21, BCFL21, CMH24, CCM19, CCM21, CCCM22, CNPR22, Cha23, CK23b, CHKP23, DTPP23, DW20, Din23, HKT20, HP24, JLZ20, LLV20, LW20, NEFG20, SKF23, TZ23, WXY23, Yan20, AG21]. **volume** [DRG+23, DRG+24].

Wage [CSV23]. **wages** [APdAV23, CPRR23, DKSS23, Kas22, LS23a, Sch23, Woo23]. **Wald** [FS23a, LLYZ22]. **Wald-type** [LLYZ22]. **Wales** [KHK20]. **Walker** [RW24]. **WALS** [DMP22]. **war** [JLMM21, Kim23]. **warming** [GG20a]. **Washington** [LMSW23]. **Wasserstein** [AIMM24]. **waveform** [PM24]. **wavelet** [BKL+22]. **way** [FW23, HKTY23, dCD23]. **weak** [AM22, ACF24, CP24b, CSW23, LWZ24, MISW20, TD20, VW23, WZ24]. **weak-instrument** [VW23]. **weaker** [BN23a]. **weakly** [CKT24]. **Weibull** [LNP24]. **weighted** [AF24, DLP21, ZHW20, Zhu23]. **weighting** [HHK+24]. **weights** [QfLY21, RL23]. **welfare** [Kas22, KKKN21]. **well** [PS21a]. **West** [KSW24]. **where** [DKSS23]. **WHF** [Fun24]. **Which** [MMF20]. **white** [Tuv20]. **Whitney** [AAI24]. **Who** [Kas22, KW23]. **Wild** [LP23a, WZ24, FSU20]. **will** [DRG+23, DRG+24, LL21]. **wins** [Kas22].

wisdom [DJK21]. **Wishart** [GH23]. **without** [CKT24, CKL24, HS21b, Ish20]. **women** [JS24]. **Words** [GSV22]. **work** [PS21a]. **worker** [APdAV23, HKNW23, Woo23]. **Workers** [CSV23, EHKS23]. **workforce** [BDFM23].

X [IKP22].

year [CEC22]. **years** [CSV23, SW21a]. **yield** [HNZ22]. **young** [JS24]. **you're** [DKSS23]. **youth** [MGSN24]. **Yule** [RW24].

zero [BMPQ22, CCW20, GHM20, HI20]. **zero-degree** [CCW20]. **zoo** [WLLS24].

References

Alvarez:2022:RLE

[AA22] Javier Alvarez and Manuel Arellano. Robust likelihood estimation of dynamic panel data models. *Journal of Econometrics*, 226(1):21–61, January 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621000956`.

Andersen:2022:LMM

[AACH22] Torben G. Andersen, Ilya Archakov, Gökhan Cebiroglu, and Nikolaus Hautsch. Local mispricing and microstructural noise: a parametric perspective. *Journal of Econometrics*, 230(2):510–534, October 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001780`. See corrigendum [AACH23].

Andersen:2023:CLM

[AACH23] Torben G. Andersen, Ilya Archakov, Gökhan Cebiroglu, and Nikolaus Hautsch. Corrigendum to "Local mispricing and microstructural noise: a parametric perspective" [J. Econometrics **230** (2022) 510–534]. *Journal of Econometrics*, 232(2):598–603, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623000027`. See [AACH22].

Almeida:2020:NAH

[AAG20] Caio Almeida, Kym Ardison, and René Garcia. Nonparametric assessment of hedge fund performance. *Jour-*

nal of Econometrics, 214(2):349–378, February 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619301617`.

Abadie:2024:WNC

[AAI24] Alberto Abadie, Joshua Angrist, and Guido Imbens. Whitney Newey's contributions to econometrics. *Journal of Econometrics*, 240(2):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624000344`.

Altig:2022:SBU

[ABB+22] David Altig, Jose Maria Barrero, Nicholas Bloom, Steven J. Davis, Brent Meyer, and Nicholas Parker. Surveying business uncertainty. *Journal of Econometrics*, 231(1):282–303, November 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620302785`.

Augustyniak:2023:DTH

[ABB23] Maciej Augustyniak, Alexandru Badescu, and Jean-François Bégin. A discrete-time hedging framework with multiple factors and fat tails: On what matters. *Journal of Econometrics*, 232(2):416–444, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002049`.

Arellano:2024:HCR

[ABBL24] Manuel Arellano, Richard Blundell, Stéphane Bonhomme, and Jack Light. Heterogeneity of consumption responses to income shocks in the presence of nonlinear persistence. *Journal of Econometrics*, 240(2):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623001434`.

Agudze:2022:MSP

[ABCR22] Komla M. Agudze, Monica Billio, Roberto Casarin, and Francesco Ravazzolo. Markov switching panel with endogenous synchronization effects. *Journal of Econometrics*, 230(2):281–298, October 2022. CODEN JECMB6. ISSN 0304-4076 (print),

1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621001251.

Ando:2022:BML

[ABL22] Tomohiro Ando, Jushan Bai, and Kunpeng Li. Bayesian and maximum likelihood analysis of large-scale panel choice models with unobserved heterogeneity. *Journal of Econometrics*, 230(1):20–38, September 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440762100083X.

Angelini:2024:ITS

[ACF24] Giovanni Angelini, Giuseppe Cavaliere, and Luca Fanelli. An identification and testing strategy for proxy-SVARs with weak proxies. *Journal of Econometrics*, 238(2):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623003202.

Andrews:2020:GRE

[ACG20] Donald W. K. Andrews, Xu Cheng, and Patrik Guggenberger. Generic results for establishing the asymptotic size of confidence sets and tests. *Journal of Econometrics*, 218(2):496–531, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620301470.

Andersen:2022:OTS

[ACL22] Torben G. Andersen, Chia-Lin Chang, and Shiqing Ling. Overview: Time series analysis of higher moments and distributions of financial data. *Journal of Econometrics*, 227(1):1–3, March 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621002335.

Asai:2022:RME

[ACM22] Manabu Asai, Chia-Lin Chang, and Michael McAleer. Realized matrix-exponential stochastic volatility with asymmetry, long memory and higher-moment spillovers. *Journal of Econometrics*, 227(1):285–304, March 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621001809.

Amengual:2020:TDA

[ACS20] Dante Amengual, Marine Carrasco, and Enrique Sentana. Testing distributional assumptions using a continuum of moments. *Journal of Econometrics*, 218(2):655–689, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301536`.

Ahsan:2021:SEI

[AD21a] Md. Nazmul Ahsan and Jean-Marie Dufour. Simple estimators and inference for higher-order stochastic volatility models. *Journal of Econometrics*, 224(1):181–197, September 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001007`.

Antoine:2021:REE

[AD21b] Bertille Antoine and Prosper Dovonon. Robust estimation with exponentially tilted Hellinger distance. *Journal of Econometrics*, 224(2):330–344, October 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303705`.

Antolin-Diaz:2024:ANE

[ADDP24] Juan Antolín-Díaz, Thomas Drechsel, and Ivan Petrella. Advances in nowcasting economic activity: the role of heterogeneous dynamics and fat tails. *Journal of Econometrics*, 238(2): ??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623003500`.

Aknouche:2024:TSW

[AF24] Abdelhakim Aknouche and Christian Francq. Two-stage weighted least squares estimator of the conditional mean of observation-driven time series models. *Journal of Econometrics*, 237(2B):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S030440762100213X`.

Ackerberg:2023:UIS

[AFiK+23] Daniel A. Ackerberg, Garth Frazer, Kyoo il Kim, Yao Luo, and Yingjun Su. Under-identification of structural

models based on timing and information set assumptions. *Journal of Econometrics*, 237(1):??, November 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623001574`.

Andreou:2021:PVV

[AG21] Elena Andreou and Eric Ghysels. Predicting the VIX and the volatility risk premium: the role of short-run funding spreads Volatility Factors. *Journal of Econometrics*, 220(2):366–398, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301251`.

Aguirregabiria:2021:SSU

[AGL21] Victor Aguirregabiria, Jiaying Gu, and Yao Luo. Sufficient statistics for unobserved heterogeneity in structural dynamic logit models. *Journal of Econometrics*, 223(2):280–311, August 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303286`.

Alonso:2020:RPB

[AGP20] Andrés M. Alonso, Pedro Galeano, and Daniel Peña. A robust procedure to build dynamic factor models with cluster structure. *Journal of Econometrics*, 216(1):35–52, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620300099`.

Abadie:2024:IVE

[AGS24] Alberto Abadie, Jiaying Gu, and Shu Shen. Instrumental variable estimation with first-stage heterogeneity. *Journal of Econometrics*, 240(2):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623000702`.

An:2021:DDU

[AHX21] Yonghong An, Yingyao Hu, and Ruli Xiao. Dynamic decisions under subjective expectations: a structural analysis. *Journal of Econometrics*, 222(1):645–675, May 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (elec-

tronic). URL https://www.sciencedirect.com/science/article/pii/S0304407620302414.

An:2023:SAS

[AHZ23] Yonghong An, Shengjie Hong, and Daiqiang Zhang. A structural analysis of simple contracts. *Journal of Econometrics*, 236(2):??, October 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623001501.

Athey:2022:DBA

[AI22] Susan Athey and Guido W. Imbens. Design-based analysis in difference-in-differences settings with staggered adoption. *Journal of Econometrics*, 226(1):62–79, January 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621000488.

Athey:2024:UWG

[AIMM24] Susan Athey, Guido W. Imbens, Jonas Metzger, and Evan Munro. Using Wasserstein Generative Adversarial Networks for the design of Monte Carlo simulations. *Journal of Econometrics*, 240(2):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621000440.

Angrist:2024:OIR

[AK24] Joshua Angrist and Michal Kolesár. One instrument to rule them all: the bias and coverage of just-ID IV. *Journal of Econometrics*, 240(2):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623000295.

Aguiar:2023:PPP

[AKA23] Victor H. Aguiar, Nail Kashaev, and Roy Allen. Prices, profits, proxies, and production. *Journal of Econometrics*, 235(2):666–693, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622001300.

Andrews:2021:IAE

[AKM21] Isaiah Andrews, Toru Kitagawa, and Adam McCloskey. Inference after estimation of breaks. *Journal of Econometrics*,

224(1):39–59, September 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620302591.

Adusumilli:2020:IDF

[AKOW20] Karun Adusumilli, Daisuke Kurisu, Taisuke Otsu, and Yoon-Jae Whang. Inference on distribution functions under measurement error. *Journal of Econometrics*, 215(1):131–164, March 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440761930199X.

Aradillas-Lopez:2021:CSE

[AL21] Andrés Aradillas-López. Computing semiparametric efficiency bounds in discrete choice models with strategic-interactions and rational expectations. *Journal of Econometrics*, 221(1):25–42, March 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620300452.

Antoine:2023:IRN

[AL23] Bertille Antoine and Pascal Lavergne. Identification-robust nonparametric inference in a linear IV model. *Journal of Econometrics*, 235(1):1–24, July 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440762200046X.

Aradillas-Lopez:2024:IMP

[AL24] Andres Aradillas-Lopez. Inference in models with partially identified control functions. *Journal of Econometrics*, 238(1):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623002695.

Ando:2023:SPQ

[ALL23] Tomohiro Ando, Kunpeng Li, and Lina Lu. A spatial panel quantile model with unobserved heterogeneity. *Journal of Econometrics*, 232(1):191–213, January 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621002323.

Abadir:2023:GDF

[ALP23] Karim M. Abadir, Alessandra Luati, and Paolo Paruolo. GARCH density and functional forecasts. *Journal of Econometrics*, 235(2):470–483, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622001154`.

Aradillas-Lopez:2022:IOR

[ALR22] Andrés Aradillas-López and Adam M. Rosen. Inference in ordered response games with complete information. *Journal of Econometrics*, 226(2):451–476, February 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002347`.

Andersen:2024:VMP

[ALTZ24] Torben G. Andersen, Yingying Li, Viktor Todorov, and Bo Zhou. Volatility measurement with pockets of extreme return persistence. *Journal of Econometrics*, 237(2C):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407620303924`.

Ai:2022:EIC

[ALZ22] Chunrong Ai, Oliver Linton, and Zheng Zhang. Estimation and inference for the counterfactual distribution and quantile functions in continuous treatment models. *Journal of Econometrics*, 228(1):39–61, May 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621000543`.

Arcidiacono:2020:IDD

[AM20] Peter Arcidiacono and Robert A. Miller. Identifying dynamic discrete choice models off short panels. *Journal of Econometrics*, 215(2):473–485, April 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619302064`.

Anatolyev:2022:FMM

[AM22] Stanislav Anatolyev and Anna Mikusheva. Factor models with many assets: Strong factors, weak factors, and the two-pass

procedure. *Journal of Econometrics*, 229(1):103–126, July 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621000130`.

Angelico:2022:CWM

[AMMQ22] Cristina Angelico, Juri Marcucci, Marcello Miccoli, and Filippo Quarta. Can we measure inflation expectations using Twitter? *Journal of Econometrics*, 228(2):259–277, June 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622000227`.

Aruoba:2022:SOB

[AMSV22] S. Boragan Aruoba, Marko Mlikota, Frank Schorfheide, and Sergio Villalvazo. SVARs with occasionally-binding constraints. *Journal of Econometrics*, 231(2):477–499, December 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002487`.

Anonymous:2020:AAA

[Ano20a] Anonymous. Annual award announcement. *Journal of Econometrics*, 214(2):iii, February 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619302684`.

Anonymous:2020:EBa

[Ano20b] Anonymous. Editorial Board. *Journal of Econometrics*, 214(1):ii, January 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619302313`.

Anonymous:2020:EBb

[Ano20c] Anonymous. Editorial Board. *Journal of Econometrics*, 214(2):ii, February 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619302659`.

Anonymous:2020:EBc

[Ano20d] Anonymous. Editorial Board. *Journal of Econometrics*, 215(1):ii, March 2020. CODEN JECMB6. ISSN 0304-4076 (print),

1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620300312`.

Anonymous:2020:EBd

[Ano20e] Anonymous. Editorial Board. *Journal of Econometrics*, 215 (2):ii, April 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762030049X`.

Anonymous:2020:EBe

[Ano20f] Anonymous. Editorial Board. *Journal of Econometrics*, 216 (1):ii, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620300695`.

Anonymous:2020:EBf

[Ano20g] Anonymous. Editorial Board. *Journal of Econometrics*, 216 (2):ii, June 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301147`.

Anonymous:2020:EBg

[Ano20h] Anonymous. Editorial Board. *Journal of Econometrics*, 217 (1):ii, July 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301627`.

Anonymous:2020:EBh

[Ano20i] Anonymous. Editorial Board. *Journal of Econometrics*, 217(2): ii, August 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301779`.

Anonymous:2020:EBi

[Ano20j] Anonymous. Editorial Board. *Journal of Econometrics*, 218(1): ii, September 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301871`.

Anonymous:2020:EBj

[Ano20k] Anonymous. Editorial Board. *Journal of Econometrics*, 218(2): ii, October 2020. CODEN JECMB6. ISSN 0304-4076 (print),

1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762030289X`.

Anonymous:2020:EBk

[Ano20l] Anonymous. Editorial Board. *Journal of Econometrics*, 219(1): ii, November 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303225`.

Anonymous:2020:EBl

[Ano20m] Anonymous. Editorial Board. *Journal of Econometrics*, 219(2): ii, December 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303596`.

Anonymous:2020:PN

[Ano20n] Anonymous. Pages 1–200 (November 2020). *Journal of Econometrics*, 219(1):??, November 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2020:PJb

[Ano20o] Anonymous. Pages 1–202 (July 2020). *Journal of Econometrics*, 217(1):??, July 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2020:PS

[Ano20p] Anonymous. Pages 1–242 (September 2020). *Journal of Econometrics*, 218(1):??, September 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2020:PM

[Ano20q] Anonymous. Pages 1–304 (March 2020). *Journal of Econometrics*, 215(1):??, March 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2020:PO

[Ano20r] Anonymous. Pages 243–770 (October 2020). *Journal of Econometrics*, 218(2):??, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2020:PFa

[Ano20s] Anonymous. Pages 295–540 (February 2020). *Journal of Econometrics*, 214(2):??, February 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2020:PA

[Ano20t] Anonymous. Pages 305–632 (April 2020). *Journal of Econometrics*, 215(2):??, April 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2020:PJa

[Ano20u] Anonymous. Pages 327–536 (June 2020). *Journal of Econometrics*, 216(2):??, June 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2021:EBa

[Ano21a] Anonymous. Editorial Board. *Journal of Econometrics*, 220(1): ii, January 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303845`.

Anonymous:2021:EBb

[Ano21b] Anonymous. Editorial Board. *Journal of Econometrics*, 220(2): ii, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621000051`.

Anonymous:2021:EBc

[Ano21c] Anonymous. Editorial Board. *Journal of Econometrics*, 221(1): ii, March 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762100021X`.

Anonymous:2021:EBd

[Ano21d] Anonymous. Editorial Board. *Journal of Econometrics*, 221 (2):ii, April 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407621000324`.

Anonymous:2021:EBe

[Ano21e] Anonymous. Editorial Board. *Journal of Econometrics*, 222(1): ii, ???? 2021. CODEN JECMB6. ISSN 0304-4076 (print),

1872-6895 (electronic). URL https://www.sciencedirect.com/science/article/pii/S0304407621000634.

Anonymous:2021:EBf

[Ano21f] Anonymous. Editorial Board. *Journal of Econometrics*, 222(1): ii, ???? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL https://www.sciencedirect.com/science/article/pii/S0304407621000774.

Anonymous:2021:EBg

[Ano21g] Anonymous. Editorial Board. *Journal of Econometrics*, 222 (1):ii, May 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL https://www.sciencedirect.com/science/article/pii/S0304407621000919.

Anonymous:2021:EBh

[Ano21h] Anonymous. Editorial Board. *Journal of Econometrics*, 222 (2):ii, June 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621001068.

Anonymous:2021:EBi

[Ano21i] Anonymous. Editorial Board. *Journal of Econometrics*, 223 (1):ii, July 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621001196.

Anonymous:2021:EBj

[Ano21j] Anonymous. Editorial Board. *Journal of Econometrics*, 223(2): ii, August 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440762100138X.

Anonymous:2021:EBk

[Ano21k] Anonymous. Editorial Board. *Journal of Econometrics*, 224(1): ii, September 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621001676.

Anonymous:2021:EBl

[Ano21l] Anonymous. Editorial Board. *Journal of Econometrics*, 224(2): ii, October 2021. CODEN JECMB6. ISSN 0304-4076 (print),

1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002001`.

Anonymous:2021:EBm

[Ano21m] Anonymous. Editorial Board. *Journal of Econometrics*, 225(1): ii, November 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002098`.

Anonymous:2021:EBn

[Ano21n] Anonymous. Editorial Board. *Journal of Econometrics*, 225(2): ii, December 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002384`.

Anonymous:2021:NE

[Ano21o] Anonymous. A note from the Editors. *Journal of Econometrics*, 225(2):131, December 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002396`.

Anonymous:2021:PJb

[Ano21p] Anonymous. Pages 1–276 (July 2021). *Journal of Econometrics*, 223(1):??, July 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2021:PMa

[Ano21q] Anonymous. Pages 1–336 (March 2021). *Journal of Econometrics*, 221(1):??, March 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2021:PO

[Ano21r] Anonymous. Pages 245–466 (October 2021). *Journal of Econometrics*, 224(2):??, October 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2021:PA

[Ano21s] Anonymous. Pages 337–676 (April 2021). *Journal of Econometrics*, 221(2):??, April 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2021:PMb

[Ano21t] Anonymous. Pages 601–860 (May 2021). *Journal of Econometrics*, 222(1):??, May 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2021:PJa

[Ano21u] Anonymous. Pages 861–1108 (June 2021). *Journal of Econometrics*, 222(2):??, June 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2022:EBa

[Ano22a] Anonymous. Editorial Board. *Journal of Econometrics*, 226(1): ii, January 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002694`.

Anonymous:2022:EBb

[Ano22b] Anonymous. Editorial Board. *Journal of Econometrics*, 226(2): ii, February 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002979`.

Anonymous:2022:EBc

[Ano22c] Anonymous. Editorial Board. *Journal of Econometrics*, 227(1): ii, March 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622000148`.

Anonymous:2022:EBd

[Ano22d] Anonymous. Editorial Board. *Journal of Econometrics*, 227 (2):ii, April 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622000264`.

Anonymous:2022:EBe

[Ano22e] Anonymous. Editorial Board. *Journal of Econometrics*, 228 (1):ii, May 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622000513`.

Anonymous:2022:EBf

[Ano22f] Anonymous. Editorial Board. *Journal of Econometrics*, 228 (2):ii, June 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622000744.

Anonymous:2022:EBg

[Ano22g] Anonymous. Editorial Board. *Journal of Econometrics*, 229 (1):ii, July 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622000823.

Anonymous:2022:EBh

[Ano22h] Anonymous. Editorial Board. *Journal of Econometrics*, 229(2): ii, August 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440762200104X.

Anonymous:2022:EBi

[Ano22i] Anonymous. Editorial Board. *Journal of Econometrics*, 230(1): ii, September 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622001105.

Anonymous:2022:EBj

[Ano22j] Anonymous. Editorial Board. *Journal of Econometrics*, 230(2): ii, October 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440762200135X.

Anonymous:2022:EBk

[Ano22k] Anonymous. Editorial Board. *Journal of Econometrics*, 231(1): ii, November 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622001415.

Anonymous:2022:EBl

[Ano22l] Anonymous. Editorial Board. *Journal of Econometrics*, 231(2): ii, December 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622001749.

Anonymous:2022:PJb

[Ano22m] Anonymous. Pages 1–218 (July 2022). *Journal of Econometrics*, 229(1):??, July 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2022:PJa

[Ano22n] Anonymous. Pages 177–398 (June 2022). *Journal of Econometrics*, 228(2):??, June 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2022:PF

[Ano22o] Anonymous. Pages 205–498 (February 2022). *Journal of Econometrics*, 226(2):??, February 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2022:PAb

[Ano22p] Anonymous. Pages 219–452 (August 2022). *Journal of Econometrics*, 229(2):??, August 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2022:PO

[Ano22q] Anonymous. Pages 221–558 (October 2022). *Journal of Econometrics*, 230(2):??, October 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2022:PAa

[Ano22r] Anonymous. Pages 305–518 (April 2022). *Journal of Econometrics*, 227(2):??, April 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2023:JEA

[Ano23a] Anonymous. *Journal of Econometrics* awards announcement. *Journal of Econometrics*, 234(1):1–2, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623000799`.

Anonymous:2023:D

[Ano23b] Anonymous. December 2023. *Journal of Econometrics*, 237(2): ??, ???? 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2023:EBa

[Ano23c] Anonymous. Editorial Board. *Journal of Econometrics*, 232(1): ii, January 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622001981`.

Anonymous:2023:EBb

[Ano23d] Anonymous. Editorial Board. *Journal of Econometrics*, 232(2): ii, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762300009X`.

Anonymous:2023:EBc

[Ano23e] Anonymous. Editorial Board. *Journal of Econometrics*, 233(1): ii, March 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623000520`.

Anonymous:2023:EBd

[Ano23f] Anonymous. Editorial Board. *Journal of Econometrics*, 233 (2):ii, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623000672`.

Anonymous:2023:EBe

[Ano23g] Anonymous. Editorial Board. *Journal of Econometrics*, 234 (1):ii, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623000891`.

Anonymous:2023:EBf

[Ano23h] Anonymous. Editorial Board. *Journal of Econometrics*, 234 (2):ii, June 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623001239`.

Anonymous:2023:EBg

[Ano23i] Anonymous. Editorial Board. *Journal of Econometrics*, 235 (1):ii, July 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623001367`.

Anonymous:2023:EBh

[Ano23j] Anonymous. Editorial Board. *Journal of Econometrics*, 235(2): ii, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762300177X`.

Anonymous:2023:EBi

[Ano23k] Anonymous. Editorial Board. *Journal of Econometrics*, 236(1): ??, September 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002014`.

Anonymous:2023:EBj

[Ano23l] Anonymous. Editorial Board. *Journal of Econometrics*, 236(2): ??, October 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002221`.

Anonymous:2023:EBk

[Ano23m] Anonymous. Editorial Board. *Journal of Econometrics*, 237(1): ??, November 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002555`.

Anonymous:2023:IHP

[Ano23n] Anonymous. Introducing how-to papers. *Journal of Econometrics*, 232(2):271, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623000015`.

Anonymous:2023:N

[Ano23o] Anonymous. November 2023. *Journal of Econometrics*, 237(1): ??, November 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2023:O

[Ano23p] Anonymous. October 2023. *Journal of Econometrics*, 236(2): ??, October 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2023:PJa

[Ano23q] Anonymous. Pages 1–270 (January 2023). *Journal of Econometrics*, 232(1):??, January 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2023:PJc

[Ano23r] Anonymous. Pages 1–324 (July 2023). *Journal of Econometrics*, 235(1):??, July 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2023:PMa

[Ano23s] Anonymous. Pages 1–332 (March 2023). *Journal of Econometrics*, 233(1):??, March 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2023:PMb

[Ano23t] Anonymous. Pages 1–370 (May 2023). *Journal of Econometrics*, 234(1):??, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2023:PF

[Ano23u] Anonymous. Pages 271–604 (February 2023). *Journal of Econometrics*, 232(2):??, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2023:PAb

[Ano23v] Anonymous. Pages 325–2294 (August 2023). *Journal of Econometrics*, 235(2):??, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2023:PAa

[Ano23w] Anonymous. Pages 333–714 (April 2023). *Journal of Econometrics*, 233(2):??, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2023:PJb

[Ano23x] Anonymous. Pages 371–776 (June 2023). *Journal of Econometrics*, 234(2):??, June 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2023:S

[Ano23y] Anonymous. September 2023. *Journal of Econometrics*, 236 (1):??, September 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2024:Aa

[Ano24a] Anonymous. April 2024. *Journal of Econometrics*, 241(1):??, April 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2024:Ab

[Ano24b] Anonymous. April 2024. *Journal of Econometrics*, 241(2):??, April 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2024:CE

[Ano24c] Anonymous. Climate econometrics. *Journal of Econometrics*, 239(??):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2024:Da

[Ano24d] Anonymous. December 2023. *Journal of Econometrics*, 237 (2A):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2024:Db

[Ano24e] Anonymous. December 2023. *Journal of Econometrics*, 237 (2B):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2024:Dc

[Ano24f] Anonymous. December 2023. *Journal of Econometrics*, 237 (2C):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2024:EBa

[Ano24g] Anonymous. Editorial Board. *Journal of Econometrics*, 237 (2A):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407623003263`.

Anonymous:2024:EBb

[Ano24h] Anonymous. Editorial Board. *Journal of Econometrics*, 237 (2B):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407623003093`.

Anonymous:2024:EBc

[Ano24i] Anonymous. Editorial Board. *Journal of Econometrics*, 237 (2C):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407623003159`.

Anonymous:2024:EBd

[Ano24j] Anonymous. Editorial Board. *Journal of Econometrics*, 238(1): ??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623003354`.

Anonymous:2024:EBe

[Ano24k] Anonymous. Editorial Board. *Journal of Econometrics*, 238(2): ??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624000058`.

Anonymous:2024:EBf

[Ano24l] Anonymous. Editorial Board. *Journal of Econometrics*, 239(??): ??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624000113`.

Anonymous:2024:EBg

[Ano24m] Anonymous. Editorial Board. *Journal of Econometrics*, 239(2): ??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624000526`.

Anonymous:2024:EBh

[Ano24n] Anonymous. Editorial Board. *Journal of Econometrics*, 240(1): ??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624000599`.

Anonymous:2024:EBi

[Ano24o] Anonymous. Editorial Board. *Journal of Econometrics*, 240(2): ??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624000447`.

Anonymous:2024:EBj

[Ano24p] Anonymous. Editorial Board. *Journal of Econometrics*, 241(1): ??, April 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624001040`.

Anonymous:2024:EBk

[Ano24q] Anonymous. Editorial Board. *Journal of Econometrics*, 241(2): ??, April 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624001246`.

Anonymous:2024:EBl

[Ano24r] Anonymous. Editorial Board. *Journal of Econometrics*, 242(1): ??, May 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624001441`.

Anonymous:2024:F

[Ano24s] Anonymous. February 2024. *Journal of Econometrics*, 239(2): ??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2024:Ja

[Ano24t] Anonymous. January 2024. *Journal of Econometrics*, 238(1): ??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2024:Jb

[Ano24u] Anonymous. January 2024. *Journal of Econometrics*, 238(2): ??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2024:Ma

[Ano24v] Anonymous. March 2024. *Journal of Econometrics*, 240(1): ??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2024:Mb

[Ano24w] Anonymous. March 2024. *Journal of Econometrics*, 240(2): ??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Anonymous:2024:Mc

[Ano24x] Anonymous. May 2024. *Journal of Econometrics*, 242(1):??, May 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

Addison:2023:UMD

[APdAV23] John T. Addison, Pedro Portugal, and Hugo de Almeida Vilares. Union membership density and wages: the role of worker, firm, and job-title heterogeneity. *Journal of Econometrics*, 233(2):612–632, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621003006`.

Antoine:2020:TIS

[AR20] Bertille Antoine and Eric Renault. Testing identification strength. *Journal of Econometrics*, 218(2):271–293, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301378`.

Allen:2022:LCB

[AR22] Roy Allen and John Rehbeck. Latent complementarity in bundles models. *Journal of Econometrics*, 228(2):322–341, June 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002438`.

Aristodemou:2021:SIP

[Ari21] Eleni Aristodemou. Semiparametric identification in panel data discrete response models. *Journal of Econometrics*, 220(2):253–271, February 2021. CODEN JECMB6. ISSN 0304-4076 (print),

1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620301202.

Arias:2023:MFV

[ARRS23] Jonas E. Arias, Juan F. Rubio-Ramírez, and Minchul Shin. Macroeconomic forecasting and variable ordering in multivariate stochastic volatility models. *Journal of Econometrics*, 235(2):1054–1086, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622001695.

Arias:2021:IBP

[ARRW21] Jonas E. Arias, Juan F. Rubio-Ramírez, and Daniel F. Waggoner. Inference in Bayesian proxy-SVARs. *Journal of Econometrics*, 225(1):88–106, November 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620303985.

Andersen:2023:ICS

[ARTT23] Torben G. Andersen, Raul Riva, Martin Thyrsgaard, and Viktor Todorov. Intraday cross-sectional distributions of systematic risk. *Journal of Econometrics*, 235(2):1394–1418, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622002032.

Abbring:2021:LMH

[AS21] Jaap H. Abbring and Tim Salimans. The likelihood of mixed hitting times. *Journal of Econometrics*, 223(2):361–375, August 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621001093.

Anatolyev:2023:TMR

[AS23] Stanislav Anatolyev and Mikkel Sølvsten. Testing many restrictions under heteroskedasticity. *Journal of Econometrics*, 236(1):??, September 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623001677.

Ait-Sahalia:2020:HFT

[ASB20] Yacine Aït-Sahalia and Celso Brunetti. High frequency traders and the price process. *Journal of Econometrics*, 217(1):20–45, July 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619302428`.

Ait-Sahalia:2020:TSE

[ASKM20] Yacine Aït-Sahalia, Mustafa Karaman, and Loriano Mancini. The term structure of equity and variance risk premia. *Journal of Econometrics*, 219(2):204–230, December 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762030097X`.

Ait-Sahalia:2020:HFF

[ASKX20] Yacine Aït-Sahalia, Ilze Kalnina, and Dacheng Xiu. High-frequency factor models and regressions. *Journal of Econometrics*, 216(1):86–105, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620300129`.

Ait-Sahalia:2021:CFI

[ASLL21] Yacine Aït-Sahalia, Chenxu Li, and Chen Xu Li. Closed-form implied volatility surfaces for stochastic volatility models with jumps. *Journal of Econometrics*, 222(1):364–392, ???? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407620301962`.

Ait-Sahalia:2024:MLE

[ASLL24] Yacine Aït-Sahalia, Chenxu Li, and Chen Xu Li. Maximum likelihood estimation of latent Markov models using closed-form approximations. *Journal of Econometrics*, 240(2):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303389`.

Ait-Sahalia:2024:HFM

[ASS24] Yacine Aït-Sahalia and Mehmet Saglam. High frequency market making: the role of speed. *Journal of Econometrics*, 239(2):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print),

1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623000581.

Arvanitis:2020:STM

[AST20] Stelios Arvanitis, Olivier Scaillet, and Nikolas Topaloglou. Spanning tests for Markowitz stochastic dominance. *Journal of Econometrics*, 217(2):291–311, August 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407619302519.

Adamek:2023:LIH

[ASW23] Robert Adamek, Stephan Smeekes, and Ines Wilms. Lasso inference for high-dimensional time series. *Journal of Econometrics*, 235(2):1114–1143, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622001804.

Ai:2024:TUC

[ASZZ24] Chunrong Ai, Li-Hsien Sun, Zheng Zhang, and Liping Zhu. Testing unconditional and conditional independence via mutual information. *Journal of Econometrics*, 240(2):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622001609.

Akashi:2020:RCT

[ATM20] Fumiya Akashi, Masanobu Taniguchi, and Anna Clara Monti. Robust causality test of infinite variance processes. *Journal of Econometrics*, 216(1):235–245, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440762030021X.

Andersen:2024:PMF

[ATTX24] Torben G. Andersen, Robert Taylor, Allan Timmermann, and Dacheng Xiu. Predictive modeling of financial data. *Journal of Econometrics*, 237(2C):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL https://www.sciencedirect.com/science/article/pii/S0304407623002129.

Andersen:2021:TRR

[ATU21] Torben G. Andersen, Viktor Todorov, and Masato Ubukata. Tail risk and return predictability for the Japanese equity market. *Journal of Econometrics*, 222(1):344–363, ???? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407620301950`.

Andersen:2021:CIP

[AV21] Torben G. Andersen and Rasmus T. Varneskov. Consistent inference for predictive regressions in persistent economic systems. *Journal of Econometrics*, 224(1):215–244, September 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303547`.

Andersen:2022:TPI

[AV22] Torben G. Andersen and Rasmus T. Varneskov. Testing for parameter instability and structural change in persistent predictive regressions. *Journal of Econometrics*, 231(2):361–386, December 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002529`.

Abrevaya:2023:ETE

[AX23] Jason Abrevaya and Haiqing Xu. Estimation of treatment effects under endogenous heteroskedasticity. *Journal of Econometrics*, 234(2):451–478, June 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001500`.

Barone-Adesi:2020:OMT

[BAFMS20] Giovanni Barone-Adesi, Nicola Fusari, Antonietta Mira, and Carlo Sala. Option market trading activity and the estimation of the pricing kernel: a Bayesian approach. *Journal of Econometrics*, 216(2):430–449, June 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440761930226X`.

Bai:2023:WRM

[Bai23] Yuehao Bai. Why randomize? Minimax optimality under permutation invariance. *Journal of Econometrics*, 232(2):565–575, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002566`.

Bai:2024:LAD

[Bai24] Jushan Bai. Likelihood approach to dynamic panel models with interactive effects. *Journal of Econometrics*, 240(1):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623003524`.

Babii:2024:MLP

[BBGS24] Andrii Babii, Ryan T. Ball, Eric Ghysels, and Jonas Striaukas. Machine learning panel data regressions with heavy-tailed dependent data: Theory and application. *Journal of Econometrics*, 237(2C):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407622001282`.

Biroli:2022:PBA

[BBRR22] Pietro Biroli, Teodora Boneva, Akash Raja, and Christopher Rauh. Parental beliefs about returns to child health investments. *Journal of Econometrics*, 231(1):33–57, November 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620302712`.

Bana:2023:UUS

[BBRSS23] Sarah Bana, Kelly Bedard, Maya Rossin-Slater, and Jenna Stearns. Unequal use of social insurance benefits: the role of employers. *Journal of Econometrics*, 233(2):633–660, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622000628`.

Bugni:2021:TCD

[BC21] Federico A. Bugni and Ivan A. Canay. Testing continuity of a density via g-order statistics in the regression discontinuity design. *Journal of Econometrics*, 221(1):138–159, March

2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620300579.

Buccheri:2021:CTL

[BCFL21] Giuseppe Buccheri, Fulvio Corsi, Franco Flandoli, and Giulia Livieri. The continuous-time limit of score-driven volatility models. *Journal of Econometrics*, 221(2):655–675, April 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL https://www.sciencedirect.com/science/article/pii/S0304407620302669.

Boswijk:2021:BNS

[BCGR21] H. Peter Boswijk, Giuseppe Cavaliere, Iliyan Georgiev, and Anders Rahbek. Bootstrapping non-stationary stochastic volatility. *Journal of Econometrics*, 224(1):161–180, September 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621000282.

Bauwens:2023:WML

[BCL23] Luc Bauwens, Guillaume Chevillon, and Sébastien Laurent. We modeled long memory with just one lag! *Journal of Econometrics*, 236(1):??, September 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623001616.

Bai:2024:SEP

[BCL24] Jushan Bai, Sung Hoon Choi, and Yuan Liao. Standard errors for panel data models with unknown clusters. *Journal of Econometrics*, 240(2):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620303341.

Bolko:2023:GAE

[BCPV23] Anine E. Bolko, Kim Christensen, Mikko S. Pakkanen, and Bezirgen Veliyev. A GMM approach to estimate the roughness of stochastic volatility. *Journal of Econometrics*, 235(2):745–778, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622001476.

Bruns:2020:MMG

[BCS20] Stephan B. Bruns, Zsuzsanna Csereklyei, and David I. Stern. A multicointegration model of global climate change. *Journal of Econometrics*, 214(1):175–197, January 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619301137`.

Boudt:2020:NCE

[BCV20] Kris Boudt, Dries Cornilly, and Tim Verdonck. Nearest comoment estimation with unobserved factors. *Journal of Econometrics*, 217(2):381–397, August 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619302556`.

Bykhovskaya:2024:LUD

[BD24] Anna Bykhovskaya and James A. Duffy. The local to unity dynamic tobit model. *Journal of Econometrics*, 241(2):??, April 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624001106`.

Barth:2023:TDC

[BDFM23] Erling Barth, James C. Davis, Richard B. Freeman, and Kristina McElheran. Twisting the demand curve: Digitalization and the older workforce. *Journal of Econometrics*, 233(2):443–467, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621003018`.

Bai:2024:LRT

[BDH24] Jushan Bai, Jiangtao Duan, and Xu Han. The likelihood ratio test for structural changes in factor models. *Journal of Econometrics*, 238(2):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623003470`.

Beaulieu:2023:IRB

[BDKM23] Marie-Claude Beaulieu, Jean-Marie Dufour, Lynda Khalaf, and Olena Melin. Identification-robust beta pricing, spanning, mim-

icking portfolios, and the benchmark neutrality of catastrophe bonds. *Journal of Econometrics*, 236(1):??, September 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623001586`.

Boudt:2023:EBA

[BDSV23] Kris Boudt, Kirill Dragun, Orimar Sauri, and Steven Vanduffel. ETF Basket-Adjusted Covariance estimation. *Journal of Econometrics*, 235(2):1144–1171, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622001816`.

Bei:2024:LLB

[Bei24] Xinyue Bei. Local linearization based subvector inference in moment inequality models. *Journal of Econometrics*, 238(1):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002658`.

Bertanha:2020:RDD

[Ber20] Marinho Bertanha. Regression discontinuity design with many thresholds. *Journal of Econometrics*, 218(1):216–241, September 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620300361`.

Bobba:2022:SPA

[BF22] Matteo Bobba and Veronica Frisancho. Self-perceptions about academic achievement: Evidence from Mexico City. *Journal of Econometrics*, 231(1):58–73, November 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620302724`.

Blasques:2023:QSD

[BFL23] F. Blasques, Christian Francq, and Sébastien Laurent. Quasi score-driven models. *Journal of Econometrics*, 234(1):251–275, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762200001X`.

Blasques:2024:ACB

[BFL24] F. Blasques, Christian Francq, and Sébastien Laurent. Autoregressive conditional betas. *Journal of Econometrics*, 238(2): ??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623003469`.

Bobba:2021:LMS

[BFLT21] Matteo Bobba, Luca Flabbi, Santiago Levy, and Mauricio Tejada. Labor market search, informality, and on-the-job human capital accumulation. *Journal of Econometrics*, 223(2):433–453, August 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303304`.

Bruck:2023:CCT

[BFM23] Florian Brück, Jean-David Fermanian, and Aleksey Min. A corrected Clarke test for model selection and beyond. *Journal of Econometrics*, 235(1):105–132, July 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622000446`.

Bugni:2023:IUC

[BG23] Federico A. Bugni and Mengsi Gao. Inference under covariate-adaptive randomization with imperfect compliance. *Journal of Econometrics*, 237(1):??, November 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002130`.

Blasques:2021:MOO

[BGK21] F. Blasques, P. Gorgi, and S. J. Koopman. Missing observations in observation-driven time series models. *Journal of Econometrics*, 221(2):542–568, April 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407620302670`.

Barkley:2021:BFA

[BGM21] Aaron Barkley, Joachim R. Groeger, and Robert A. Miller. Bidding frictions in ascending auctions. *Journal of Econometrics*, 223(2):376–400, August 2021. CODEN JECMB6. ISSN

0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620303250.

Bang:2023:UMR

[BGPS23] Minji Bang, Wayne Yuan Gao, Andrew Postlewaite, and Holger Sieg. Using monotonicity restrictions to identify models with partially latent covariates. *Journal of Econometrics*, 235(2):892–921, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622001555.

Bakalli:2024:PTP

[BGS24] Gaetan Bakalli, Stéphane Guerrier, and Olivier Scaillet. A penalized two-pass regression to predict stock returns with time-varying risk premia. *Journal of Econometrics*, 237(2C):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL https://www.sciencedirect.com/science/article/pii/S0304407622002147.

Barigozzi:2020:GDF

[BH20] Matteo Barigozzi and Marc Hallin. Generalized dynamic factor models and volatilities: Consistency, rates, and prediction intervals. *Journal of Econometrics*, 216(1):4–34, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620300087.

Breunig:2021:NRS

[BH21] Christoph Breunig and Peter Haan. Nonparametric regression with selectively missing covariates. *Journal of Econometrics*, 223(1):28–52, July 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620303183.

Balat:2023:MTS

[BH23] Jorge F. Balat and Sukjin Han. Multiple treatments with strategic substitutes. *Journal of Econometrics*, 234(2):732–757, June 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622001671.

Bu:2021:DCI

[BHK21] Ruijun Bu, Kaddour Hadri, and Dennis Kristensen. Diffusion copulas: Identification and estimation. *Journal of Econometrics*, 221(2):616–643, April 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407620302104`.

Blasques:2024:TVP

[BHKL24] F. Blasques, A. C. Harvey, S. J. Koopman, and A. Lucas. Time-varying parameters in econometrics: the editor's foreword. *Journal of Econometrics*, 237(2B):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407623001173`.

Borowska:2020:PCP

[BHKvD20] Agnieszka Borowska, Lennart Hoogerheide, Siem Jan Koopman, and Herman K. van Dijk. Partially censored posterior for robust and efficient risk evaluation. *Journal of Econometrics*, 217(2):335–355, August 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619302532`.

Barigozzi:2024:ITG

[BHLZ24] Matteo Barigozzi, Marc Hallin, Matteo Luciani, and Paolo Zaffaroni. Inferential theory for generalized dynamic factor models. *Journal of Econometrics*, 239(2):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623000593`.

Belloni:2022:HDL

[BHN22] Alexandre Belloni, Christian Hansen, and Whitney Newey. High-dimensional linear models with many endogenous variables. *Journal of Econometrics*, 228(1):4–26, May 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002220`.

Bai:2020:EIC

[BHS20] Jushan Bai, Xu Han, and Yutang Shi. Estimation and inference of change points in high-dimensional factor models.

Journal of Econometrics, 219(1):66–100, November 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301172`.

Beutner:2024:RBC

[BHS24] Eric Beutner, Alexander Heinemann, and Stephan Smeekes. A residual bootstrap for conditional Value-at-Risk. *Journal of Econometrics*, 238(2):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002701`.

Barigozzi:2021:TVG

[BHSvS21] Matteo Barigozzi, Marc Hallin, Stefano Soccorsi, and Rainer von Sachs. Time-varying general dynamic factor models and the measurement of financial connectedness. *Journal of Econometrics*, 222(1):324–343, ???? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407620301949`.

Byrne:2022:IFI

[BIJS22] David P. Byrne, Susumu Imai, Neelam Jain, and Vasilis Sarafidis. Instrument-free identification and estimation of differentiated products models using cost data. *Journal of Econometrics*, 228(2):278–301, June 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622000021`.

Bai:2024:CAE

[BJR+24] Yuehao Bai, Liang Jiang, Joseph P. Romano, Azeem M. Shaikh, and Yichong Zhang. Covariate adjustment in experiments with matched pairs. *Journal of Econometrics*, 241(1):??, April 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624000861`.

Bontemps:2020:GAI

[BK20a] Christian Bontemps and Rohit Kumar. A geometric approach to inference in set-identified entry games. *Journal of Econometrics*, 218(2):373–389, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (elec-

tronic). URL http://www.sciencedirect.com/science/article/pii/S030440762030141X.

Brauning:2020:DFN

[BK20b] Falk Bräuning and Siem Jan Koopman. The dynamic factor network model with an application to international trade. *Journal of Econometrics*, 216(2):494–515, June 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407619302398.

Babii:2023:IRD

[BK23] Andrii Babii and Rohit Kumar. Isotonic regression discontinuity designs. *Journal of Econometrics*, 234(2):371–393, June 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621000506.

Blevins:2024:NPL

[BK24] Jason R. Blevins and Minhae Kim. Nested pseudo likelihood estimation of continuous-time dynamic discrete games. *Journal of Econometrics*, 238(2):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623002920.

Bada:2022:WMP

[BKL+22] O. Bada, A. Kneip, D. Liebl, T. Mensinger, J. Gualtieri, and R. C. Sickles. A wavelet method for panel models with jump discontinuities in the parameters. *Journal of Econometrics*, 226(2):399–422, February 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621002189.

Blasques:2022:TVP

[BKN22] Francisco Blasques, Siem Jan Koopman, and Marc Nientker. A time-varying parameter model for local explosions. *Journal of Econometrics*, 227(1):65–84, March 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621001846.

Bartalotti:2023:IMT

[BKP23] Otávio Bartalotti, Désiré Kédagni, and Vitor Possebom. Identifying marginal treatment effects in the presence of sample selection. *Journal of Econometrics*, 234(2):565–584, June 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002797`.

Bellemare:2022:OFP

[BKS22] Charles Bellemare, Sabine Kröger, and Kouamé Marius Sossou. Optimal frequency of portfolio evaluation in a choice experiment with ambiguity and loss aversion. *Journal of Econometrics*, 231(1):248–264, November 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303900`.

Baltagi:2021:ETH

[BKW21] Badi H. Baltagi, Chihwa Kao, and Fa Wang. Estimating and testing high dimensional factor models with multiple structural changes. *Journal of Econometrics*, 220(2):349–365, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762030124X`.

Bu:2023:UCN

[BKW23] Ruijun Bu, Jihyun Kim, and Bin Wang. Uniform and L_p convergences for nonparametric continuous time regressions with semiparametric applications. *Journal of Econometrics*, 235(2):1934–1954, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623000726`.

Bai:2021:DSP

[BL21] Jushan Bai and Kunpeng Li. Dynamic spatial panel data models with common shocks. *Journal of Econometrics*, 224(1):134–160, September 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303961`.

Barigozzi:2021:LDD

[BLL21] Matteo Barigozzi, Marco Lippi, and Matteo Luciani. Large-dimensional dynamic factor models: Estimation of impulse-

response functions with $I(1)$ cointegrated factors. *Journal of Econometrics*, 221(2):455–482, April 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407620302219`.

Buchinsky:2022:EIS

[BLL22] Moshe Buchinsky, Fanghua Li, and Zhipeng Liao. Estimation and inference of semiparametric models using data from several sources. *Journal of Econometrics*, 226(1):80–103, January 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621000385`.

Bollerslev:2024:ONR

[BLL24] Tim Bollerslev, Jia Li, and Qiyuan Li. Optimal nonparametric range-based volatility estimation. *Journal of Econometrics*, 238(1):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002646`.

Bennedsen:2023:IFC

[BLSV23] Mikkel Bennedsen, Asger Lunde, Neil Shephard, and Almut E. D. Veraart. Inference and forecasting for continuous-time integer-valued trawl processes. *Journal of Econometrics*, 236(2):??, October 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623001926`.

Bravo:2021:RNR

[BLT21] Francesco Bravo, Degui Li, and Dag Tjøstheim. Robust nonlinear regression estimation in null recurrent time series. *Journal of Econometrics*, 224(2):416–438, October 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303766`.

Bertanha:2020:IIE

[BM20] Marinho Bertanha and Marcelo J. Moreira. Impossible inference in econometrics: Theory and applications. *Journal of Econometrics*, 218(2):247–270, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (elec-

tronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301366`.

Barbosa:2021:LIR

[BM21a] José Diogo Barbosa and Marcelo J. Moreira. Likelihood inference and the role of initial conditions for the dynamic panel data model. *Journal of Econometrics*, 221(1):160–179, March 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301652`.

Brownlees:2021:DGT

[BM21b] Christian Brownlees and Geert Mesters. Detecting granular time series in large panels. *Journal of Econometrics*, 220(2):544–561, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301329`.

Botosaru:2023:ITV

[BMP23] Irene Botosaru, Chris Muris, and Krishna Pendakur. Identification of time-varying transformation models with fixed effects, with an application to unobserved heterogeneity in resource shares. *Journal of Econometrics*, 232(2):576–597, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002633`.

Bollerslev:2022:ZHR

[BMPQ22] Tim Bollerslev, Marcelo C. Medeiros, Andrew J. Patton, and Rogier Quaedvlieg. From zero to hero: Realized partial (co)variances. *Journal of Econometrics*, 231(2):348–360, December 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002517`.

Breunig:2020:IPE

[BMS20] Christoph Breunig, Enno Mammen, and Anna Simoni. Ill-posed estimation in high-dimensional models with instrumental variables. *Journal of Econometrics*, 219(1):171–200, November 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620302335`.

Bertanha:2024:BBN

[BMS24] Marinho Bertanha, Andrew H. McCallum, and Nathan Seegert. Better bunching, nicer notching. *Journal of Econometrics*, 237(2A):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407623002282`.

Berger:2023:NOG

[BMW23] Tino Berger, James Morley, and Benjamin Wong. Nowcasting the output gap. *Journal of Econometrics*, 232(1):18–34, January 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303523`.

Bai:2023:AFM

[BN23a] Jushan Bai and Serena Ng. Approximate factor models with weaker loadings. *Journal of Econometrics*, 235(2):1893–1916, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762300060X`.

Blasques:2023:SPN

[BN23b] Francisco Blasques and Marc Nientker. Stochastic properties of nonlinear locally-nonstationary filters. *Journal of Econometrics*, 235(2):2082–2095, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623001264`.

Bauwens:2020:NRC

[BO20] Luc Bauwens and Edoardo Otranto. Nonlinearities and regimes in conditional correlations with different dynamics. *Journal of Econometrics*, 217(2):496–522, August 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619302611`.

Bognanni:2022:CLB

[Bog22] Mark Bognanni. Comment on "Large Bayesian vector autoregressions with stochastic volatility and non-conjugate priors". *Journal of Econometrics*, 227(2):498–505, April 2022.

CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621002554. See [CCM19].

Boot:2023:JIB

[Boo23] Tom Boot. Joint inference based on Stein-type averaging estimators in the linear regression model. *Journal of Econometrics*, 235(2):1542–1563, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623000155.

Botosaru:2020:NAD

[Bot20] Irene Botosaru. Nonparametric analysis of a duration model with stochastic unobserved heterogeneity. *Journal of Econometrics*, 217(1):112–139, July 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440761930243X.

Botosaru:2023:TVU

[Bot23] Irene Botosaru. Time-varying unobserved heterogeneity in earnings shocks. *Journal of Econometrics*, 235(2):1378–1393, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622002020.

Boot:2020:DMS

[BP20a] Tom Boot and Andreas Pick. Does modeling a structural break improve forecast accuracy? *Journal of Econometrics*, 215(1):35–59, March 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407619301824.

Bykhovskaya:2020:POT

[BP20b] Anna Bykhovskaya and Peter C. B. Phillips. Point optimal testing with roots that are functionally local to unity. *Journal of Econometrics*, 219(2):231–259, December 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620300981.

Bollerslev:2020:MLE

[BPQ20] Tim Bollerslev, Andrew J. Patton, and Rogier Quaedvlieg. Multivariate leverage effects and realized semicovariance GARCH models. *Journal of Econometrics*, 217(2):411–430, August 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619302581`.

Bandi:2024:SS

[BPR24] Federico M. Bandi, Davide Pirino, and Roberto Renò. Systematic staleness. *Journal of Econometrics*, 238(1):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002385`.

Baltagi:2021:DTH

[BPY21] Badi H. Baltagi, Alain Pirotte, and Zhenlin Yang. Diagnostic tests for homoskedasticity in spatial cross-sectional or panel models. *Journal of Econometrics*, 224(2):245–270, October 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303444`.

Bandi:2022:T

[BR22] Federico M. Bandi and Roberto Renò. β in the tails. *Journal of Econometrics*, 227(1):134–150, March 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620302128`.

Breunig:2021:VRC

[Bre21] Christoph Breunig. Varying random coefficient models. *Journal of Econometrics*, 221(2):381–408, April 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S030440762030244X`.

Breitung:2021:EHP

[BS21] Jörg Breitung and Nazarii Salish. Estimation of heterogeneous panels with systematic slope variations. *Journal of Econometrics*, 220(2):399–415, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (elec-

tronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620301263.

Bi:2023:DID

[BS23] Xuan Bi and Xiaotong Shen. Distribution-invariant differential privacy. *Journal of Econometrics*, 235(2):444–453, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440762200121X.

Bhuller:2024:MT

[BS24] Manudeep Bhuller and Henrik Sigstad. 2SLS with multiple treatments. *Journal of Econometrics*, 242(1):??, May 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407624001313.

Buchholz:2021:SED

[BSX21] Nicholas Buchholz, Matthew Shum, and Haiqing Xu. Semiparametric estimation of dynamic discrete choice models. *Journal of Econometrics*, 223(2):312–327, August 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620303274.

Bandi:2024:BCC

[BT24] Federico M. Bandi and Andrea Tamoni. Business-cycle consumption risk and asset prices. *Journal of Econometrics*, 237 (2C):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL https://www.sciencedirect.com/science/article/pii/S0304407623001410.

Braun:2023:ESE

[BV23] Martin Braun and Valentin Verdier. Estimation of spillover effects with matched data or longitudinal network data. *Journal of Econometrics*, 233(2):689–714, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621002827.

Blasques:2024:MLE

[BvBGK24] Francisco Blasques, Janneke van Brummelen, Paolo Gorgi, and Siem Jan Koopman. Maximum likelihood estimation

for non-stationary location models with mixture of normal distributions. *Journal of Econometrics*, 238(1):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002919`.

Blasques:2022:MLE

[BvBKL22] Francisco Blasques, Janneke van Brummelen, Siem Jan Koopman, and André Lucas. Maximum likelihood estimation for score-driven models. *Journal of Econometrics*, 227(2):325–346, April 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001743`.

Bao:2023:IIE

[BY23] Yong Bao and Xuewen Yu. Indirect inference estimation of dynamic panel data models. *Journal of Econometrics*, 235(2):1027–1053, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622001683`.

Berrisch:2024:CL

[BZ24] Jonathan Berrisch and Florian Ziel. CRPS learning. *Journal of Econometrics*, 237(2C):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407621002724`.

Callaway:2021:BDT

[Cal21] Brantly Callaway. Bounds on distributional treatment effect parameters using panel data with an application on job displacement. *Journal of Econometrics*, 222(2):861–881, June 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620302839`.

Caner:2023:GLM

[Can23] Mehmet Caner. Generalized linear models with structured sparsity estimators. *Journal of Econometrics*, 236(2):??, October 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762300194X`.

Carlson:2023:RCI

[Car23] Alyssa Carlson. Relaxing conditional independence in an endogenous binary response model. *Journal of Econometrics*, 232(2):490–500, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762100230X`.

Casini:2023:TES

[Cas23] Alessandro Casini. Theory of evolutionary spectra for heteroskedasticity and autocorrelation robust inference in possibly misspecified and nonstationary models. *Journal of Econometrics*, 235(2):372–392, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622000999`.

Casini:2024:FLD

[Cas24] Alessandro Casini. The fixed-$\boldsymbol{b}$ limiting distribution and the ERP of HAR tests under nonstationarity. *Journal of Econometrics*, 238(2):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762300341X`.

Cahan:2023:FBI

[CBN23] Ercument Cahan, Jushan Bai, and Serena Ng. Factor-based imputation of missing values and covariances in panel data of large dimensions. *Journal of Econometrics*, 233(1):113–131, March 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622000215`.

Carriero:2022:CLB

[CCCM22] Andrea Carriero, Joshua Chan, Todd E. Clark, and Massimiliano Marcellino. Corrigendum to "Large Bayesian vector autoregressions with stochastic volatility and non-conjugate priors" [j. econometrics **212** (1) (2019) 137–154]. *Journal of Econometrics*, 227(2):506–512, April 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002773`. See [CCM19].

Chen:2021:IAM

[CCL21] Shiyi Chen, Michael T. Chng, and Qingfu Liu. The implied arbitrage mechanism in financial markets. *Journal of Econometrics*, 222(1):468–483, ???? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407620302013`.

Cai:2023:NRI

[CCL23] Zongwu Cai, Haiqiang Chen, and Xiaosai Liao. A new robust inference for predictive quantile regression. *Journal of Econometrics*, 234(1):227–250, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762100302X`.

Chen:2024:HTH

[CCL24a] Zhao Chen, Vivian Xinyi Cheng, and Xu Liu. Hypothesis testing on high dimensional quantile regression. *Journal of Econometrics*, 238(1):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002415`.

Chen:2024:RHT

[CCL24b] Zhao Chen, Vivian Xinyi Cheng, and Xu Liu. Reprint: Hypothesis testing on high dimensional quantile regression. *Journal of Econometrics*, 239(2):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623003676`.

Carriero:2019:LBV

[CCM19] Andrea Carriero, Todd E. Clark, and Massimiliano Marcellino. Large Bayesian vector autoregressions with stochastic volatility and non-conjugate priors. *Journal of Econometrics*, 212 (1):137–154, September 2019. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440761930079X`. See comment [Bog22] and corrigendum [CCCM22].

Carriero:2021:UTV

[CCM21] Andrea Carriero, Todd E. Clark, and Massimiliano Marcellino. Using time-varying volatility for identification in vector autoregressions: an application to endogenous uncertainty. *Journal of Econometrics*, 225(1):47–73, November 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001858`.

Chang:2024:ABL

[CCQY24] Jinyuan Chang, Cheng Chen, Xinghao Qiao, and Qiwei Yao. An autocovariance-based learning framework for high-dimensional functional time series. *Journal of Econometrics*, 239(2):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623000167`.

Chen:2023:EEA

[CCT23] Jiafeng Chen, Xiaohong Chen, and Elie Tamer. Efficient estimation of average derivatives in NPIV models: Simulation comparisons of neural network estimators. *Journal of Econometrics*, 235(2):1848–1875, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623000349`.

Chan:2020:IDD

[CCW20] N. H. Chan, Simon K. C. Cheung, and Samuel P. S. Wong. Inference for the degree distributions of preferential attachment networks with zero-degree nodes. *Journal of Econometrics*, 216(1): 220–234, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620300208`.

Catania:2021:HMS

[CD21] Leopoldo Catania and Roberto Di Mari. Hierarchical Markov-switching models for multivariate integer-valued time-series. *Journal of Econometrics*, 221(1):118–137, March 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620300531`.

Cunha:2022:MSE

[CEC22] Flávio Cunha, Irma Elo, and Jennifer Culhane. Maternal subjective expectations about the technology of skill formation predict investments in children one year later. *Journal of Econometrics*, 231(1):3–32, November 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620302700`.

Chan:2020:RSS

[CES20] Joshua C. C. Chan, Eric Eisenstat, and Rodney W. Strachan. Reducing the state space dimension in a large TVP-VAR. *Journal of Econometrics*, 218(1):105–118, September 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620300348`.

Corradi:2023:STC

[CFG23] Valentina Corradi, Jack Fosten, and Daniel Gutknecht. Out-of-sample tests for conditional quantile coverage an application to growth-at-risk. *Journal of Econometrics*, 236(2):??, October 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002063`.

Corradi:2024:PAT

[CFG24] Valentina Corradi, Jack Fosten, and Daniel Gutknecht. Predictive ability tests with possibly overlapping models. *Journal of Econometrics*, 241(1):??, April 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624000629`.

Cattaneo:2024:DSE

[CFLS24] Matias D. Cattaneo, Yingying Fan, Runze Li, and Rui Song. Data science in economics and finance: Introduction. *Journal of Econometrics*, 239(2):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623003433`.

Czellar:2022:AML

[CFR22] Veronika Czellar, David T. Frazier, and Eric Renault. Approximate maximum likelihood for complex structural models. *Journal of Econometrics*, 231(2):432–456, December 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002463`.

Chen:2021:NFM

[CFVW21] Mingli Chen, Iván Fernández-Val, and Martin Weidner. Nonlinear factor models for network and panel data. *Journal of Econometrics*, 220(2):296–324, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301238`.

Chernozhukov:2024:NPQ

[CFVW24] Victor Chernozhukov, Iván Fernández-Val, and Martin Weidner. Network and panel quantile effects via distribution regression. *Journal of Econometrics*, 240(2):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303390`.

Cai:2022:TCA

[CFX22] Zongwu Cai, Ying Fang, and Qiuhua Xu. Testing capital asset pricing models using functional-coefficient panel data models with cross-sectional dependence. *Journal of Econometrics*, 227(1):114–133, March 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620302086`.

Chen:2023:CNA

[CFZ23] Elynn Y. Chen, Jianqing Fan, and Xuening Zhu. Community network auto-regression for high-dimensional time series. *Journal of Econometrics*, 235(2):1239–1256, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622001890`.

Cui:2024:MSC

[CGGK24] Xiaomeng Cui, Bulat Gafarov, Dalia Ghanem, and Todd Kuffner. On model selection criteria for climate change im-

pact studies. *Journal of Econometrics*, 239(??):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002270`.

Chiou:2020:VSH

[CGI20] Hai-Tang Chiou, Meihui Guo, and Ching-Kang Ing. Variable selection for high-dimensional regression models with time series and heteroscedastic errors. *Journal of Econometrics*, 216(1): 118–136, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620300142`.

Crawford:2021:SPE

[CGI21] Gregory S. Crawford, Rachel Griffith, and Alessandro Iaria. A survey of preference estimation with unobserved choice set heterogeneity. *Journal of Econometrics*, 222(1):4–43, ???? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407620302463`.

Cimadomo:2022:NLB

[CGL+22] Jacopo Cimadomo, Domenico Giannone, Michele Lenza, Francesca Monti, and Andrej Sokol. Nowcasting with large Bayesian vector autoregressions. *Journal of Econometrics*, 231(2):500–519, December 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002499`.

Chen:2023:TSI

[CGQ23] Song Xi Chen, Bin Guo, and Yumou Qiu. Testing and signal identification for two-sample high-dimensional covariances via multi-level thresholding. *Journal of Econometrics*, 235(2):1337–1354, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622001944`.

Casarin:2024:FPD

[CGRvD24] Roberto Casarin, Stefano Grassi, Francesco Ravazzolo, and Herman K. van Dijk. A flexible predictive density combination for large financial data sets in regular and crisis periods. *Journal of Econometrics*, 237(2C):??, December 2024.

CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL https://www.sciencedirect.com/science/article/pii/S0304407622002093.

Chen:2022:GTG

[CGV22] Li Chen, Jiti Gao, and Farshid Vahid. Global temperatures and greenhouse gases: a common features approach. *Journal of Econometrics*, 230(2):240–254, October 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621001159.

Chambers:2020:FDE

[Cha20] Marcus J. Chambers. Frequency domain estimation of cointegrating vectors with mixed frequency and mixed sample data. *Journal of Econometrics*, 217(1):140–160, July 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440762030004X.

Chamberlain:2022:FPD

[Cha22] Gary Chamberlain. Feedback in panel data models. *Journal of Econometrics*, 226(1):4–20, January 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621001937.

Chan:2023:CSV

[Cha23] Joshua C. C. Chan. Comparing stochastic volatility specifications for large Bayesian VARs. *Journal of Econometrics*, 235(2):1419–1446, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622002056.

Chalak:2024:NGF

[Cha24] Karim Chalak. Nonparametric Gini–Frisch bounds. *Journal of Econometrics*, 238(1):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623002762.

Chen:2021:ROE

[Che21] Qihui Chen. Robust and optimal estimation for partially linear instrumental variables models with partial identification.

Journal of Econometrics, 221(2):368–380, April 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL https://www.sciencedirect.com/science/article/pii/S0304407620302293.

Chen:2023:TSE

[Che23] Songnian Chen. Two-step estimation of censored quantile regression for duration models with time-varying regressors. *Journal of Econometrics*, 235(2):1310–1336, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622001920.

Chen:2024:HFP

[Che24] Dachuan Chen. High frequency principal component analysis based on correlation matrix that is robust to jumps, microstructure noise and asynchronous observation times. *Journal of Econometrics*, 240(1):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407624000472.

Chen:2022:SSN

[CHK22] Cathy Yi-Hsuan Chen, Wolfgang Karl Härdle, and Yegor Klochkov. SONIC: SOcial Network analysis with Influencers and Communities. *Journal of Econometrics*, 228(2):177–220, June 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621000816.

Cross:2023:LSV

[CHKP23] Jamie L. Cross, Chenghan Hou, Gary Koop, and Aubrey Poon. Large stochastic volatility in mean VARs. *Journal of Econometrics*, 236(1):??, September 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440762300163X.

Cui:2021:SEE

[CHL21] Liyuan Cui, Yongmiao Hong, and Yingxing Li. Solving Euler equations via two-stage nonparametric penalized splines. *Journal of Econometrics*, 222(2):1024–1056, June 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (elec-

tronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620302323.

Chen:2024:TVFb

[CHL24] Qitong Chen, Yongmiao Hong, and Haiqi Li. Time-varying forecast combination for factor-augmented regressions with smooth structural changes. *Journal of Econometrics*, 240(1):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407624000393.

Chang:2024:OCM

[CHLT24] Jinyuan Chang, Qiao Hu, Cheng Liu, and Cheng Yong Tang. Optimal covariance matrix estimation for high-dimensional noise in high-frequency data. *Journal of Econometrics*, 239(2):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622001543.

Cai:2020:HDM

[CHLZ20] T. Tony Cai, Jianchang Hu, Yingying Li, and Xinghua Zheng. High-dimensional minimum variance portfolio estimation based on high-frequency data. *Journal of Econometrics*, 214(2):482–494, February 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407619301630.

Crane:2023:CLM

[CHM23] Leland D. Crane, Henry R. Hyatt, and Seth M. Murray. Cyclical labor market sorting. *Journal of Econometrics*, 233(2):524–543, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622000616.

Cui:2024:NEH

[CHW24] Wenhao Cui, Jie Hu, and Jiandong Wang. Nonparametric estimation for high-frequency data incorporating trading information. *Journal of Econometrics*, 240(1):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407624000368.

Chen:2021:EEM

[CHY21] Xiaohong Chen, Zhuo Huang, and Yanping Yi. Efficient estimation of multivariate semi-nonparametric GARCH filtered copula models. *Journal of Econometrics*, 222(1):484–501, ???? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407620302025`.

Cai:2023:DRR

[CJ23] Zongwu Cai and Ted Juhl. The distribution of rolling regression estimators. *Journal of Econometrics*, 235(2):1447–1463, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622002068`.

Cattaneo:2024:LRD

[CJM24] Matias D. Cattaneo, Michael Jansson, and Xinwei Ma. Local regression distribution estimators. *Journal of Econometrics*, 240 (2):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621000427`.

Chang:2023:TMD

[CJS23] Jinyuan Chang, Qing Jiang, and Xiaofeng Shao. Testing the martingale difference hypothesis in high dimension. *Journal of Econometrics*, 235(2):972–1000, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622001658`.

Chalak:2020:MEM

[CK20] Karim Chalak and Daniel Kim. Measurement error in multiple equations: Tobin's q and corporate investment, saving, and debt. *Journal of Econometrics*, 214(2):413–432, February 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619301575`.

Callaway:2023:TEI

[CK23a] Brantly Callaway and Sonia Karami. Treatment effects in interactive fixed effects models with a small number of time periods. *Journal of Econometrics*, 233(1):184–208, March

2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440762200029X.

Choi:2023:LVM

[CK23b] Sung Hoon Choi and Donggyu Kim. Large volatility matrix analysis using global and national factor models. *Journal of Econometrics*, 235(2):1917–1933, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623000635.

Creal:2024:BEC

[CK24] Drew Creal and Jaeho Kim. Bayesian estimation of cluster covariance matrices of unknown form. *Journal of Econometrics*, 241(1):??, April 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440762400071X.

Chang:2020:ETT

[CKK+20] Yoosoon Chang, Robert K. Kaufmann, Chang Sik Kim, J. Isaac Miller, Joon Y. Park, and Sungkeun Park. Evaluating trends in time series of distributions: a spatial fingerprint of human effects on climate. *Journal of Econometrics*, 214(1):274–294, January 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407619301216.

Choi:2024:ILR

[CKL24] Jungjun Choi, Hyukjun Kwon, and Yuan Liao. Inference for low-rank completion without sample splitting with application to treatment effect estimation. *Journal of Econometrics*, 240(1):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407624000289.

Creal:2024:ODF

[CKLZ24] Drew Creal, Siem Jan Koopman, André Lucas, and Marcin Zamojski. Observation-driven filtering of time-varying parameters using moment conditions. *Journal of Econometrics*, 238(2):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623003512.

Chesher:2023:IMT

[CKR23] Andrew Chesher, Dongwoo Kim, and Adam M. Rosen. IV methods for Tobit models. *Journal of Econometrics*, 235(2):1700–1724, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623000258`.

Chernozhukov:2021:CIM

[CKS21] Victor Chernozhukov, Hiroyuki Kasahara, and Paul Schrimpf. Causal impact of masks, policies, behavior on early Covid-19 pandemic in the U.S. *Journal of Econometrics*, 220(1):23–62, January 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303468`.

Chen:2024:EWS

[CKT24] Songnian Chen, Shakeeb Khan, and Xun Tang. Endogeneity in weakly separable models without monotonicity. *Journal of Econometrics*, 238(1):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762300283X`.

Callaway:2023:PED

[CL23a] Brantly Callaway and Tong Li. Policy evaluation during a pandemic. *Journal of Econometrics*, 236(1):??, September 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623001483`.

Chen:2023:SQR

[CL23b] Le-Yu Chen and Sokbae Lee. Sparse quantile regression. *Journal of Econometrics*, 235(2):2195–2217, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623001306`.

Chen:2023:MAA

[CL23c] Yi-Ting Chen and Chu-An Liu. Model averaging for asymptotically optimal combined forecasts. *Journal of Econometrics*, 235(2):592–607, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622001245`.

Catania:2024:SMM

[CL24a] Leopoldo Catania and Alessandra Luati. Semiparametric modeling of multiple quantiles. *Journal of Econometrics*, 237(2B): ??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407622002044`.

Chaudhuri:2024:FAC

[CL24b] Shomesh E. Chaudhuri and Andrew W. Lo. Financially adaptive clinical trials via option pricing analysis. *Journal of Econometrics*, 240(2):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762030364X`.

Chen:2024:CIG

[CLMZ24] Xiaohong Chen, Ying Liu, Shujie Ma, and Zheng Zhang. Causal inference of general treatment effects using neural networks with a diverging number of confounders. *Journal of Econometrics*, 238(1):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002713`.

Cavaliere:2023:BIH

[CLRSØ23] Giuseppe Cavaliere, Ye Lu, Anders Rahbek, and Jacob Stærk-Østergaard. Bootstrap inference for Hawkes and general point processes. *Journal of Econometrics*, 235(1):133–165, July 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622000574`.

Choi:2023:CCB

[CLS23] In Choi, Rui Lin, and Yongcheol Shin. Canonical correlation-based model selection for the multilevel factors. *Journal of Econometrics*, 233(1):22–44, March 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002207`.

Cai:2024:ASA

[CLWY24] Zhanrui Cai, Changcheng Li, Jiawei Wen, and Songshan Yang. Asset splitting algorithm for ultrahigh dimensional portfolio

selection and its theoretical property. *Journal of Econometrics*, 239(2):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622000902`.

Cheng:2024:UPI

[CLY24] Mingmian Cheng, Yuan Liao, and Xiye Yang. Uniform predictive inference for factor models with instrumental and idiosyncratic betas. *Journal of Econometrics*, 237(2C):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407622002123`.

Chen:2024:TVFa

[CM24] Bin Chen and Kenwin Maung. Time-varying forecast combination for high-dimensional data. *Journal of Econometrics*, 237(2C):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407623000556`.

Campos-Martins:2024:CVS

[CMH24] Susana Campos-Martins and David F. Hendry. Common volatility shocks driven by the global carbon transition. *Journal of Econometrics*, 239(??):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623001665`.

Celhay:2024:WLM

[CMM24] Pablo Celhay, Bruce D. Meyer, and Nikolas Mittag. What leads to measurement errors? Evidence from reports of program participation in three surveys. *Journal of Econometrics*, 238(2):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762300297X`.

Carrasco:2020:EIS

[CMPZW20] Marine Carrasco, Marcelo Moreira, Benoit Perron, and Victoria Zinde-Walsh. Editors' introduction: Special issue in honor of Jean-Marie Dufour on identification, inference, and causality. *Journal of Econometrics*, 218(2):243–246, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895

(electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620302645.

Cavaliere:2024:TBA

[CMRV24] Giuseppe Cavaliere, Thomas Mikosch, Anders Rahbek, and Frederik Vilandt. Tail behavior of ACD models and consequences for likelihood-based estimation. *Journal of Econometrics*, 238(2):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623003299.

Caner:2023:SRA

[CMV23] Mehmet Caner, Marcelo Medeiros, and Gabriel F. R. Vasconcelos. Sharpe ratio analysis in high dimensions: Residual-based nodewise regression in factor models. *Journal of Econometrics*, 235(2):393–417, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622000926.

Chen:2024:RRA

[CMZ24] Dachuan Chen, Per A. Mykland, and Lan Zhang. Realized regression with asynchronous and noisy high frequency and high dimensional data. *Journal of Econometrics*, 239(2):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440762300132X.

Cavaliere:2022:BIB

[CNPR22] Giuseppe Cavaliere, Heino Bohn Nielsen, Rasmus Søndergaard Pedersen, and Anders Rahbek. Bootstrap inference on the boundary of the parameter space, with application to conditional volatility models. *Journal of Econometrics*, 227(1):241–263, March 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620302232.

Chung:2021:PTH

[CO21] EunYi Chung and Mauricio Olivares. Permutation test for heterogeneous treatment effects with a nuisance parameter. *Journal of Econometrics*, 225(2):148–174, December 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621001561.

Christensen:2022:DBH

[COR22] Kim Christensen, Roel Oomen, and Roberto Renò. The drift burst hypothesis. *Journal of Econometrics*, 227(2):461–497, April 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303912`.

Casini:2021:CRL

[CP21] Alessandro Casini and Pierre Perron. Continuous record Laplace-based inference about the break date in structural change models. *Journal of Econometrics*, 224(1):3–21, September 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762030261X`.

Casini:2024:PLR

[CP24a] Alessandro Casini and Pierre Perron. Prewhitened long-run variance estimation robust to nonstationarity. *Journal of Econometrics*, 242(1):??, May 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624001404`.

Centorrino:2024:NES

[CP24b] Samuele Centorrino and Christopher F. Parmeter. Nonparametric estimation of stochastic frontier models with weak separability. *Journal of Econometrics*, 238(2):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623003573`.

Carneiro:2023:PW

[CPRR23] Anabela Carneiro, Pedro Portugal, Pedro Raposo, and Paulo M. M. Rodrigues. The persistence of wages. *Journal of Econometrics*, 233(2):596–611, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002839`.

Centorrino:2023:MLE

[CPU23] Samuele Centorrino and María Pérez-Urdiales. Maximum likelihood estimation of stochastic frontier models with endogeneity. *Journal of Econometrics*, 234(1):82–105, May

2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621002761.

Chan:2023:HDC

[CPZ23] Joshua C. C. Chan, Aubrey Poon, and Dan Zhu. High-dimensional conditionally Gaussian state space models with missing data. *Journal of Econometrics*, 236(1):??, September 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623001628.

Chaudhuri:2020:STG

[CR20] Saraswata Chaudhuri and Eric Renault. Score tests in GMM: Why use implied probabilities? *Journal of Econometrics*, 219(2):260–280, December 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620300993.

Cai:2024:PNA

[CR24a] Yong Cai and Ahnaf Rafi. On the performance of the Neyman Allocation with small pilots. *Journal of Econometrics*, 242(1):??, May 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407624001398.

Chen:2024:SEL

[CR24b] Jiafeng Chen and David M. Ritzwoller. Semiparametric estimation of long-term treatment effects. *Journal of Econometrics*, 237(2A):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL https://www.sciencedirect.com/science/article/pii/S0304407623002610.

Callaway:2021:DDM

[CS21] Brantly Callaway and Pedro H. C. Sant'Anna. Difference-in-differences with multiple time periods. *Journal of Econometrics*, 225(2):200–230, December 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620303948.

Christensen:2022:MRI

[CS22] Jens H. E. Christensen and Mark M. Spiegel. Monetary reforms and inflation expectations in Japan: Evidence from inflation-indexed bonds. *Journal of Econometrics*, 231(2):410–431, December 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002542`.

Cakmakli:2024:BCD

[ÇS24] Cem Çakmakli and Yasin Simsek. Bridging the Covid-19 data and the epidemiological model using the time-varying parameter SIRD model. *Journal of Econometrics*, 242(1):??, May 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624001337`.

Card:2023:ISI

[CSV23] David Card, Ian Schmutte, and Lars Vilhuber. Introduction to the special issue: Models of linked employer-employee data: Twenty years after "High Wage Workers and High Wage Firms". *Journal of Econometrics*, 233(2):333–339, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623000337`.

Chao:2023:JEC

[CSW23] John C. Chao, Norman R. Swanson, and Tiemen Woutersen. Jackknife estimation of a cluster-sample IV regression model with many weak instruments. *Journal of Econometrics*, 235(2):1747–1769, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623000271`.

Chen:2022:EIH

[CSZ22] Jia Chen, Yongcheol Shin, and Chaowen Zheng. Estimation and inference in heterogeneous spatial panels with a multifactor error structure. *Journal of Econometrics*, 229(1):55–79, July 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001433`.

Chen:2020:IAI

[CT20] Rong Chen and Ruey S. Tsay. Introduction of the annals issue: Statistical learning for dependent data — a celebration of the 85th birthday of Professor George C. Tiao. *Journal of Econometrics*, 216(1):1–3, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620300075`.

Chen:2021:JEL

[CT21] Ruxin Chen and Rami V. Tabri. Jackknife empirical likelihood for inequality constraints on regular functionals. *Journal of Econometrics*, 221(1):68–77, March 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620300373`.

Chong:2024:VVL

[CT24] Carsten H. Chong and Viktor Todorov. Volatility of volatility and leverage effect from options. *Journal of Econometrics*, 240 (1):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624000150`.

Candelaria:2023:IIN

[CU23] Luis E. Candelaria and Takuya Ura. Identification and inference of network formation games with misclassified links. *Journal of Econometrics*, 235(2):862–891, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622001531`.

Chen:2020:SEC

[CW20] Songnian Chen and Qian Wang. Semiparametric estimation of a censored regression model with endogeneity. *Journal of Econometrics*, 215(1):239–256, March 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619301848`.

Chen:2023:QRC

[CW23] Songnian Chen and Qian Wang. Quantile regression with censoring and sample selection. *Journal of Econometrics*, 234(1):

205–226, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621003092.

Cheng:2024:TSD

[CWXZ24] Ming-Yen Cheng, Shouxia Wang, Lucy Xia, and Xibin Zhang. Testing specification of distribution in stochastic frontier analysis. *Journal of Econometrics*, 239(2):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622000677.

Chen:2022:CBT

[CXW22] Xiaohong Chen, Zhijie Xiao, and Bo Wang. Copula-based time series with filtered nonstationarity. *Journal of Econometrics*, 228(1):127–155, May 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620303808.

Chen:2021:AMM

[CXY21] Rong Chen, Han Xiao, and Dan Yang. Autoregressive models for matrix-valued time series. *Journal of Econometrics*, 222(1):539–560, ???? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL https://www.sciencedirect.com/science/article/pii/S0304407620302050.

Cui:2021:MLR

[CXZC21] Qiurong Cui, Yuqing Xu, Zhengjun Zhang, and Vincent Chan. Max-linear regression models with regularization. *Journal of Econometrics*, 222(1):579–600, ???? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL https://www.sciencedirect.com/science/article/pii/S0304407620302074.

Choi:2022:APC

[CY22] Jungjun Choi and Xiye Yang. Asymptotic properties of correlation-based principal component analysis. *Journal of Econometrics*, 229(1):1–18, July 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621002050.

Chen:2023:TSR

[CYX+23] Xin Chen, Dan Yang, Yan Xu, Yin Xia, Dong Wang, and Haipeng Shen. Testing and support recovery of correlation structures for matrix-valued observations with an application to stock market data. *Journal of Econometrics*, 232(2):544–564, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002281`.

Cui:2023:SDC

[CYZ23] Yan Cui, Jun Yang, and Zhou Zhou. State-domain change point detection for nonlinear time series regression. *Journal of Econometrics*, 234(1):3–27, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002645`.

Chen:2020:PGH

[CZ20] Songnian Chen and Hanghui Zhang. n-prediction of generalized heteroscedastic transformation regression models. *Journal of Econometrics*, 215(2):305–340, April 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619302003`.

Dalderop:2020:NFC

[Dal20] Jeroen Dalderop. Nonparametric filtering of conditional state-price densities. *Journal of Econometrics*, 214(2):295–325, February 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440761930168X`.

Dalderop:2023:SEL

[Dal23] Jeroen Dalderop. Semiparametric estimation of latent variable asset pricing models. *Journal of Econometrics*, 236(1):??, September 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623001598`.

Delgado:2021:TCV

[DAM21] Miguel A. Delgado and Luis A. Arteaga-Molina. Testing constancy in varying coefficient models. *Journal of Econometrics*, 222(1):625–644, May 2021. CODEN JECMB6. ISSN

0304-4076 (print), 1872-6895 (electronic). URL https://www.sciencedirect.com/science/article/pii/S0304407620302657.

Duan:2023:QML

[DBH23] Jiangtao Duan, Jushan Bai, and Xu Han. Quasi-maximum likelihood estimation of break point in high-dimensional factor models. *Journal of Econometrics*, 233(1):209–236, March 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622000379.

deChaisemartin:2023:TWF

[dCD23] Clément de Chaisemartin and Xavier D'Haultfoeuille. Two-way fixed effects and differences-in-differences estimators with several treatments. *Journal of Econometrics*, 236(2):??, October 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623001963.

DAmour:2021:OOS

[DDF+21] Alexander D'Amour, Peng Ding, Avi Feller, Lihua Lei, and Jasjeet Sekhon. Overlap in observational studies with high-dimensional covariates. *Journal of Econometrics*, 221(2):644–654, April 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL https://www.sciencedirect.com/science/article/pii/S0304407620302694.

Delavande:2022:ANA

[DDH22] Adeline Delavande, Emilia Del Bono, and Angus Holford. Academic and non-academic investments at university: the role of expectations, preferences and constraints. *Journal of Econometrics*, 231(1):74–97, November 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440762030275X.

DiTraglia:2023:ICE

[DGJOOSB23] Francis J. DiTraglia, Camilo García-Jimeno, Rossa O'Keeffe-O'Donovan, and Alejandro Sánchez-Becerra. Identifying causal effects in experiments with spillovers and non-compliance. *Journal of Econometrics*, 235(2):1589–1624, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (elec-

tronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623000210.

Dong:2023:HDS

[DGL23] Chaohua Dong, Jiti Gao, and Oliver Linton. High dimensional semiparametric moment restriction models. *Journal of Econometrics*, 232(2):320–345, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621001883.

Dalla:2020:ATT

[DGR20] Violetta Dalla, Liudas Giraitis, and Peter M. Robinson. Asymptotic theory for time series with changing mean and variance. *Journal of Econometrics*, 219(2):281–313, December 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620301007.

Demetrescu:2022:TEP

[DGRT22] Matei Demetrescu, Iliyan Georgiev, Paulo M. M. Rodrigues, and A. M. Robert Taylor. Testing for episodic predictability in stock returns. *Journal of Econometrics*, 227(1):85–113, March 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620300026.

Demetrescu:2024:EIM

[DGRT24] Matei Demetrescu, Iliyan Georgiev, Paulo M. M. Rodrigues, and A. M. Robert Taylor. Extensions to IVX methods of inference for return predictability. *Journal of Econometrics*, 237(2C):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL https://www.sciencedirect.com/science/article/pii/S0304407622000586.

Daouia:2021:EEE

[DGS21] Abdelaati Daouia, Stéphane Girard, and Gilles Stupfler. ExpectHill estimation, extreme risk and heavy tails. *Journal of Econometrics*, 221(1):97–117, March 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620300543.

Dominicy:2020:FMH

[DHIV20] Yves Dominicy, Matias Heikkilä, Pauliina Ilmonen, and David Veredas. Flexible multivariate Hill estimators. *Journal of Econometrics*, 217(2):398–410, August 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619302568`.

Dovonon:2020:ISO

[DHK20] Prosper Dovonon, Alastair R. Hall, and Frank Kleibergen. Inference in second-order identified models. *Journal of Econometrics*, 218(2):346–372, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301408`.

Dierkes:2024:MTR

[DHPW24] Maik Dierkes, Fabian Hollstein, Marcel Prokopczuk, and Christoph Matthias Würsig. Measuring tail risk. *Journal of Econometrics*, 241(2):??, April 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624001155`.

DHaultfoeuille:2024:TRE

[DHS24] Xavier D'Haultfoeuille, Stefan Hoderlein, and Yuya Sasaki. Testing and relaxing the exclusion restriction in the control function approach. *Journal of Econometrics*, 240(2):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621000439`.

Ding:2023:SJM

[Din23] Yashuang (Dexter) Ding. A simple joint model for returns, volatility and volatility of volatility. *Journal of Econometrics*, 232(2):521–543, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002268`.

Dai:2021:WCP

[DJK21] Min Dai, Yanwei Jia, and Steven Kou. The wisdom of the crowd and prediction markets. *Journal of Econometrics*, 222(1):561–578, ???? 2021. CODEN JECMB6. ISSN 0304-4076 (print),

1872-6895 (electronic). URL https://www.sciencedirect.com/science/article/pii/S0304407620302062.

DiAddario:2023:IAW

[DKSS23] Sabrina Di Addario, Patrick Kline, Raffaele Saggio, and Mikkel Sølvsten. It ain't where you're from, it's where you're at: Hiring origins, firm heterogeneity, and wages. *Journal of Econometrics*, 233(2):340–374, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622000641.

DInnocenzo:2024:DPC

[DL24] Enzo D'Innocenzo and Andre Lucas. Dynamic partial correlation models. *Journal of Econometrics*, 241(2):??, April 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407624000939.

Dostie:2023:EPI

[DLCP23] Benoit Dostie, Jiang Li, David Card, and Daniel Parent. Employer policies and the immigrant-native earnings gap. *Journal of Econometrics*, 233(2):544–567, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621002293.

Ding:2024:SCJ

[DLLZ24] Yi Ding, Yingying Li, Guoli Liu, and Xinghua Zheng. Stock co-jump networks. *Journal of Econometrics*, 239(2):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440762300057X.

Dong:2021:WSE

[DLP21] Chaohua Dong, Oliver Linton, and Bin Peng. A weighted sieve estimator for nonparametric time series models with nonstationary variables. *Journal of Econometrics*, 222(2):909–932, June 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620303079.

Ding:2021:HDM

[DLZ21] Yi Ding, Yingying Li, and Xinghua Zheng. High dimensional minimum variance portfolio estimation under statistical factor models. *Journal of Econometrics*, 222(1):502–515, ???? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407620302037`.

Dominitz:2022:MRS

[DM22] Jeff Dominitz and Charles F. Manski. Minimax-regret sample design in anticipation of missing data, with application to panel data. *Journal of Econometrics*, 226(1):104–114, January 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620304000`.

DeLuca:2022:SPB

[DMP22] Giuseppe De Luca, Jan R. Magnus, and Franco Peracchi. Sampling properties of the Bayesian posterior mean with an application to WALS estimation. *Journal of Econometrics*, 230(2):299–317, October 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001482`.

Davis:2023:TSE

[DN23] Richard Davis and Serena Ng. Time series estimation of the dynamic effects of disaster-type shocks. *Journal of Econometrics*, 235(1):180–201, July 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622000665`.

Dong:2022:EVC

[DOT22] Hao Dong, Taisuke Otsu, and Luke Taylor. Estimation of varying coefficient models with measurement error. *Journal of Econometrics*, 230(2):388–415, October 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001615`.

Daouia:2024:EEE

[DPS24] Abdelaati Daouia, Simone A. Padoan, and Gilles Stupfler. Extreme expectile estimation for short-tailed data. *Journal of*

Econometrics, 241(2):??, April 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624001167`.

Dufays:2020:RPC

[DR20] Arnaud Dufays and Jeroen V. K. Rombouts. Relevant parameter changes in structural break models. *Journal of Econometrics*, 217(1):46–78, July 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619302441`.

Demetrescu:2022:RAI

[DR22a] Matei Demetrescu and Paulo M. M. Rodrigues. Residual-augmented IVX predictive regression. *Journal of Econometrics*, 227(2):429–460, April 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762030395X`.

Diebold:2022:PAI

[DR22b] Francis X. Diebold and Glenn D. Rudebusch. Probability assessments of an ice-free Arctic: Comparing statistical and climate model projections. *Journal of Econometrics*, 231(2):520–534, December 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620304012`.

Diebold:2023:WWA

[DRG+23] Francis X. Diebold, Glenn D. Rudebusch, Maximilian Göbel, Philippe Goulet Coulombe, and Boyuan Zhang. When will Arctic sea ice disappear? Projections of area, extent, thickness, and volume. *Journal of Econometrics*, 236(2):??, October 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623001951`.

Diebold:2024:RWW

[DRG+24] Francis X. Diebold, Glenn D. Rudebusch, Maximilian Göbel, Philippe Goulet Coulombe, and Boyuan Zhang. Reprint of: When will Arctic sea ice disappear? Projections of area, extent, thickness, and volume. *Journal of Econometrics*, 239(??):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623003615`.

Demetrescu:2024:TRB

[DRT24] Matei Demetrescu, Paulo M. M. Rodrigues, and A. M. Robert Taylor. Transformed regression-based long-horizon predictability tests. *Journal of Econometrics*, 237(2C):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407622001294`.

Davis:2020:NVA

[DS20] Richard A. Davis and Li Song. Noncausal vector AR processes with application to economic time series. *Journal of Econometrics*, 216(1):246–267, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620300221`.

Dhaene:2021:SOC

[DS21] Geert Dhaene and Yutao Sun. Second-order corrected likelihood for nonlinear panel models with fixed effects. *Journal of Econometrics*, 220(2):227–252, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301196`.

DeVos:2024:CSB

[DS24] Ignace De Vos and Ovidijus Stauskas. Cross-section bootstrap for CCE regressions. *Journal of Econometrics*, 240(1):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623003640`.

Diebold:2024:APA

[DSZ24] Francis X. Diebold, Minchul Shin, and Boyuan Zhang. On the aggregation of probability assessments: Regularized mixtures of predictive densities for Eurozone inflation and real interest rates. *Journal of Econometrics*, 237(2C):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407622001464`.

Davidson:2020:FIB

[DT20] Russell Davidson and Mirza Trokić. The fast iterated bootstrap. *Journal of Econometrics*, 218(2):451–475, October

2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620301457.

Dogan:2021:BRC

[DTB21] Osman Dogan, Süleyman Taspinar, and Anil K. Bera. A Bayesian robust chi-squared test for testing simple hypotheses. *Journal of Econometrics*, 222(2):933–958, June 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620303018.

Dellaportas:2023:SIF

[DTPP23] Petros Dellaportas, Michalis K. Titsias, Katerina Petrova, and Anastasios Plataniotis. Scalable inference for a full multivariate stochastic volatility model. *Journal of Econometrics*, 232(2):501–520, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440762100227X.

Dovonon:2022:TES

[DTW22] Prosper Dovonon, Abderrahim Taamouti, and Julian Williams. Testing the eigenvalue structure of spot and integrated covariance. *Journal of Econometrics*, 229(2):363–395, August 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621000579.

Delavande:2022:IJE

[DvdKWZ22] Adeline Delavande, Wilbert van der Klaauw, Joachim Winter, and Basit Zafar. Introduction to the *Journal of Econometrics* annals issue on "Subjective Expectations and Probabilities in Economics". *Journal of Econometrics*, 231(1):1–2, November 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622000045.

Dhaene:2020:IOI

[DW20] Geert Dhaene and Jianbin Wu. Incorporating overnight and intraday returns into multivariate GARCH volatility models. *Journal of Econometrics*, 217(2):471–495, August 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895

(electronic). URL http://www.sciencedirect.com/science/article/pii/S030440761930260X.

Drautzburg:2023:RSI

[DW23] Thorsten Drautzburg and Jonathan H. Wright. Refining set-identification in VARs through independence. *Journal of Econometrics*, 235(2):1827–1847, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623000325.

Enache:2024:QAH

[EF24] Andreea Enache and Jean-Pierre Florens. Quantile analysis of "hazard-rate" game models. *Journal of Econometrics*, 238(2):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623002981.

Enache:2023:FEA

[EFS23] Andreea Enache, Jean-Pierre Florens, and Erwann Sbai. A functional estimation approach to the first-price auction models. *Journal of Econometrics*, 235(2):1564–1588, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623000192.

Eliason:2023:SCS

[EHKS23] Marcus Eliason, Lena Hensvik, Francis Kramarz, and Oskar Nordström Skans. Social connections and the sorting of workers to firms. *Journal of Econometrics*, 233(2):468–506, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622000896.

Escanciano:2021:OLI

[EL21] Juan Carlos Escanciano and Wei Li. Optimal linear instrumental variables approximations. *Journal of Econometrics*, 221(1):223–246, March 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620302153.

Elliott:2020:TTP

[Ell20] Graham Elliott. Testing for a trend with persistent errors. *Journal of Econometrics*, 219(2):314–328, December 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301019`.

Engbom:2023:FPD

[EMS23] Niklas Engbom, Christian Moser, and Jan Sauermann. Firm pay dynamics. *Journal of Econometrics*, 233(2):396–423, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622000653`.

Ergemen:2023:PEL

[Erg23] Yunus Emre Ergemen. Parametric estimation of long memory in factor models. *Journal of Econometrics*, 235(2):1483–1499, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762200210X`.

Escanciano:2023:IIS

[Esc23] Juan Carlos Escanciano. Irregular identification of structural models with nonparametric unobserved heterogeneity. *Journal of Econometrics*, 234(1):106–127, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621003055`.

Feng:2024:MPS

[Fen24] Junlong Feng. Matching points: Supplementing instruments with covariates in triangular models. *Journal of Econometrics*, 238(1):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002956`.

Ferman:2021:MEF

[Fer21] Bruno Ferman. Matching estimators with few treated and many control observations. *Journal of Econometrics*, 225(2):295–307, December 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001895`.

Fallahgoul:2024:APN

[FFL24] Hasan Fallahgoul, Vincentius Franstianto, and Xin Lin. Asset pricing with neural networks: Significance tests. *Journal of Econometrics*, 238(1):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002907`.

Fan:2020:PBC

[FFX20] Jianqing Fan, Yang Feng, and Lucy Xia. A projection-based conditional dependence measure with applications to high-dimensional undirected graphical models. *Journal of Econometrics*, 218(1):119–139, September 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620300403`.

Feng:2022:IPD

[FGP22a] Guohua Feng, Jiti Gao, and Bin Peng. An integrated panel data approach to modelling economic growth. *Journal of Econometrics*, 228(2):379–397, June 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621000014`.

Firpo:2022:GQR

[FGP+22b] Sergio Firpo, Antonio F. Galvao, Cristine Pinto, Alexandre Poirier, and Graciela Sanroman. GMM quantile regression. *Journal of Econometrics*, 230(2):432–452, October 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001299`.

Firpo:2023:UIV

[FGP23] Sergio Firpo, Antonio F. Galvao, and Thomas Parker. Uniform inference for value functions. *Journal of Econometrics*, 235(2):1680–1699, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623000246`.

Feng:2022:FIB

[FH22] Guanhao Feng and Jingyu He. Factor investing: a Bayesian hierarchical approach. *Journal of Econometrics*, 230(1):183–200,

September 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440762100258X.

Fan:2023:VC

[FH23] Yanqin Fan and Marc Henry. Vector copulas. *Journal of Econometrics*, 234(1):128–150, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621002803.

Fulop:2022:BEL

[FHLL22] Andras Fulop, Jeremy Heng, Junye Li, and Hening Liu. Bayesian estimation of long-run risk models using sequential Monte Carlo. *Journal of Econometrics*, 228(1):62–84, May 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621000531.

Fan:2020:REI

[FHLZ20] Yanqin Fan, Fang Han, Wei Li, and Xiao-Hua Zhou. On rank estimators in increasing dimensions. *Journal of Econometrics*, 214(2):379–412, February 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407619301678.

Fan:2023:EIH

[FHP23] Yanqin Fan, Fang Han, and Hyeonseok Park. Estimation and inference in a high-dimensional semiparametric Gaussian copula vector autoregressive model. *Journal of Econometrics*, 237(1): ??, November 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623002294.

Fu:2023:STT

[FHSW23] Zhonghao Fu, Yongmiao Hong, Liangjun Su, and Xia Wang. Specification tests for time-varying coefficient models. *Journal of Econometrics*, 235(2):720–744, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622001440.

Fu:2023:TSC

[FHW23] Zhonghao Fu, Yongmiao Hong, and Xia Wang. Testing for structural changes in large dimensional factor models via discrete Fourier transform. *Journal of Econometrics*, 233(1):302–331, March 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622001270`.

Fisher:2022:BNL

[FJ22] Mark Fisher and Mark J. Jensen. Bayesian nonparametric learning of how skill is distributed across the mutual fund industry. *Journal of Econometrics*, 230(1):131–153, September 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001147`.

Fan:2022:BFA

[FJS22] Jianqing Fan, Bai Jiang, and Qiang Sun. Bayesian factor-adjusted sparse regression. *Journal of Econometrics*, 230 (1):3–19, September 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621000828`.

Frazier:2021:IIL

[FK21] David T. Frazier and Bonsoo Koo. Indirect inference for locally stationary models. *Journal of Econometrics*, 223(1):1–27, July 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303031`.

Fan:2021:AFM

[FKL21] Jianqing Fan, Yuan Ke, and Yuan Liao. Augmented factor models with applications to validating market risk factors and forecasting bond risk premia. *Journal of Econometrics*, 222(1):269–294, ???? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407620301925`.

Fan:2020:FAR

[FKW20] Jianqing Fan, Yuan Ke, and Kaizheng Wang. Factor-adjusted regularized model selection. *Journal of Econometrics*, 216(1):71–85, May 2020. CODEN JECMB6. ISSN 0304-4076 (print),

1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620300117.

Friedrich:2024:SBI

[FL24] Marina Friedrich and Yicong Lin. Sieve bootstrap inference for linear time-varying coefficient models. *Journal of Econometrics*, 239(??):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622001701.

Feng:2022:HDT

[FLLM22] Long Feng, Wei Lan, Binghui Liu, and Yanyuan Ma. High-dimensional test for alpha in linear factor pricing models with sparse alternatives. *Journal of Econometrics*, 229(1):152–175, July 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621001962.

Farbmacher:2022:EAN

[FLS22] Helmut Farbmacher, Leander Löw, and Martin Spindler. An explainable attention network for fraud detection in claims management. *Journal of Econometrics*, 228(2):244–258, June 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620302852.

Fan:2024:PQR

[FLS24] Rui Fan, Ji Hyung Lee, and Youngki Shin. Predictive quantile regression with mixed roots and increasing dimensions: the ALQR approach. *Journal of Econometrics*, 237(2C):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL https://www.sciencedirect.com/science/article/pii/S0304407622002111.

Fang:2022:SMA

[FLX22] Fang Fang, Jialiang Li, and Xiaochao Xia. Semiparametric model averaging prediction for dichotomous response. *Journal of Econometrics*, 229(2):219–245, August 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620303882.

Feng:2024:EBU

[FLZ24] Xingdong Feng, Wenyu Li, and Qianqian Zhu. Estimation and bootstrapping under spatiotemporal models with unobserved heterogeneity. *Journal of Econometrics*, 238(1):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002750`.

Fakih:2022:SDT

[FMM+22] Ali Fakih, Paul Makdissi, Walid Marrouch, Rami V. Tabri, and Myra Yazbeck. A stochastic dominance test under survey nonresponse with an application to comparing trust levels in Lebanese public institutions. *Journal of Econometrics*, 228(2): 342–358, June 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002311`.

Fitzenberger:2023:ETI

[FOP23] Bernd Fitzenberger, Aderonke Osikominu, and Marie Paul. The effects of training incidence and planned training duration on labor market transitions. *Journal of Econometrics*, 235(1):256–279, July 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622000690`.

Forneron:2024:DIF

[For24a] Jean-Jacques Forneron. Detecting identification failure in moment condition models. *Journal of Econometrics*, 238(1):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002683`.

Forneron:2024:EIS

[For24b] Jean-Jacques Forneron. Estimation and inference by stochastic optimization. *Journal of Econometrics*, 238(2):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623003548`.

Freyaldenhoven:2022:FML

[Fre22] Simon Freyaldenhoven. Factor models with local factors — determining the number of relevant factors. *Journal of Econometrics*, 229(1):80–102, July 2022. CODEN JECMB6. ISSN

0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621001275.

Fiorentini:2021:NTA

[FS21] Gabriele Fiorentini and Enrique Sentana. New testing approaches for mean-variance predictability. *Journal of Econometrics*, 222(1):516–538, ???? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL https://www.sciencedirect.com/science/article/pii/S0304407620302049.

Fan:2023:WQS

[FS23a] Yanqin Fan and Xuetao Shi. Wald, QLR, and score tests when parameters are subject to linear inequality constraints. *Journal of Econometrics*, 235(2):2005–2026, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623000787.

Fiorentini:2023:DMN

[FS23b] Gabriele Fiorentini and Enrique Sentana. Discrete mixtures of normals pseudo maximum likelihood estimators of structural vector autoregressions. *Journal of Econometrics*, 235(2):643–665, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622001269.

Fan:2023:PII

[FST23] Yanqin Fan, Xuetao Shi, and Jing Tao. Partial identification and inference in moment models with incomplete data. *Journal of Econometrics*, 235(2):418–443, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622001002.

Friedrich:2020:AWB

[FSU20] Marina Friedrich, Stephan Smeekes, and Jean-Pierre Urbain. Autoregressive wild bootstrap inference for nonparametric trends. *Journal of Econometrics*, 214(1):81–109, January 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407619301095.

Funovits:2024:IEP

[Fun24] Bernd Funovits. Identifiability and estimation of possibly non-invertible SVARMA models: the normalised canonical WHF parametrisation. *Journal of Econometrics*, 241(2):??, April 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762400112X`.

Fusejima:2024:IMV

[Fus24] Koki Fusejima. Identification of multi-valued treatment effects with unobserved heterogeneity. *Journal of Econometrics*, 238(1):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002798`.

Fernandez-Val:2024:NSS

[FVvVV24] Ivan Fernández-Val, Aico van Vuuren, and Francis Vella. Nonseparable sample selection models with censored selection rules. *Journal of Econometrics*, 240(2):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621000567`.

Freeman:2023:LPR

[FW23] Hugo Freeman and Martin Weidner. Linear panel regressions with two-way unobserved heterogeneity. *Journal of Econometrics*, 237(1):??, November 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002142`.

Fan:2024:TVM

[FWYZ24] Qingliang Fan, Ruike Wu, Yanrong Yang, and Wei Zhong. Time-varying minimum variance portfolio. *Journal of Econometrics*, 239(2):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622001646`.

Francq:2020:VHS

[FZ20] Christian Francq and Jean-Michel Zakoïan. Virtual Historical Simulation for estimating the conditional VaR of large portfolios. *Journal of Econometrics*, 217(2):356–380, August

2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407619302544.

Francq:2022:TEM

[FZ22] Christian Francq and Jean-Michel Zakoïan. Testing the existence of moments for GARCH processes. *Journal of Econometrics*, 227(1):47–64, March 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620302268.

Gao:2020:SIJ

[GAL20] Jiti Gao, Heather Anderson, and Tong Li. Special issue of the *Journal of Econometrics* on "Econometric Estimation and Testing: Essays in Honour of Maxwell King". *Journal of Econometrics*, 219(2):201–203, December 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620300968.

Gallant:2022:NBS

[Gal22] A. Ronald Gallant. Nonparametric Bayes subject to overidentified moment conditions. *Journal of Econometrics*, 228(1):27–38, May 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621000555.

Gallant:2023:VCM

[Gal23] A. Ronald Gallant. Variance-covariance from a Metropolis chain on a curved, singular manifold. *Journal of Econometrics*, 235(2):843–861, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622001506.

Gao:2020:NII

[Gao20] Wayne Yuan Gao. Nonparametric identification in index models of link formation. *Journal of Econometrics*, 215(2):399–413, April 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407619302039.

Goodman-Bacon:2021:DDV

[GB21a] Andrew Goodman-Bacon. Difference-in-differences with variation in treatment timing. *Journal of Econometrics*, 225 (2):254–277, December 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001445`.

Guethmundsson:2021:DGL

[GB21b] Gumundur Stefán Gumundsson and Christian Brownlees. Detecting groups in large vector autoregressions. *Journal of Econometrics*, 225(1):2–26, November 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762100124X`.

Guo:2023:ICL

[GCT23] Xiao Guo, Yu Chen, and Cheng Yong Tang. Information criteria for latent factor models: a study on factor pervasiveness and adaptivity. *Journal of Econometrics*, 233(1):237–250, March 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622000707`.

Graham:2022:SEE

[GdXP22] Bryan S. Graham and Cristine Campos de Xavier Pinto. Semiparametrically efficient estimation of the average linear regression function. *Journal of Econometrics*, 226(1):115–138, January 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001925`.

Gelman:2023:WSE

[Gel23] Andrew Gelman. What is a standard error? *Journal of Econometrics*, 237(1):??, November 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002324`. See discussion [Pow23].

Rivas:2020:TDC

[GG20a] María Dolores Gadea Rivas and Jesús Gonzalo. Trends in distributional characteristics: Existence of global warming.

Journal of Econometrics, 214(1):153–174, January 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619301125`.

Gimenes:2020:NII

[GG20b] Nathalie Gimenes and Emmanuel Guerre. Nonparametric identification of an interdependent value model with buyer covariates from first-price auction bids. *Journal of Econometrics*, 219(1):1–18, November 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762030110X`.

Gimenes:2022:QRM

[GG22] Nathalie Gimenes and Emmanuel Guerre. Quantile regression methods for first-price auctions. *Journal of Econometrics*, 226(2):224–247, February 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001524`.

Gaglianone:2022:IDI

[GGIS22] Wagner Piazza Gaglianone, Raffaella Giacomini, João Victor Issler, and Vasiliki Skreta. Incentive-driven inattention. *Journal of Econometrics*, 231(1):188–212, November 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620302736`.

Giannerini:2024:VBT

[GGR24] Simone Giannerini, Greta Goracci, and Anders Rahbek. The validity of bootstrap testing for threshold autoregression. *Journal of Econometrics*, 239(??):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623000040`.

Galvao:2020:UAN

[GGV20] Antonio F. Galvao, Jiaying Gu, and Stanislav Volgushev. On the unbiased asymptotic normality of quantile regression with fixed effects. *Journal of Econometrics*, 218(1):178–215, September 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620300415`.

Graham:2022:IAI

[GH22] Bryan Graham and Keisuke Hirano. Introduction to the annals issue in honor of Gary Chamberlain. *Journal of Econometrics*, 226(1):1–3, January 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002128`.

Gribisch:2023:MRC

[GH23] Bastian Gribisch and Jan Patrick Hartkopf. Modeling realized covariance measures with heterogeneous liquidity: a generalized matrix-variate Wishart state-space model. *Journal of Econometrics*, 235(1):43–64, July 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622000392`.

Ghanem:2024:CAB

[GHKOB24] Dalia Ghanem, Sarojini Hirshleifer, Désiré Kédagni, and Karen Ortiz-Becerra. Correcting attrition bias using changes-in-changes. *Journal of Econometrics*, 241(2):??, April 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624000836`.

Goncalves:2021:IRA

[GHKP21] Sílvia Gonçalves, Ana María Herrera, Lutz Kilian, and Elena Pesavento. Impulse response analysis for structural dynamic models with nonlinear regressors. *Journal of Econometrics*, 225(1):107–130, November 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001810`.

Gallant:2022:CEU

[GHLL22] A. Ronald Gallant, Han Hong, Michael P. Leung, and Jessie Li. Constrained estimation using penalization and MCMC. *Journal of Econometrics*, 228(1):85–106, May 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762100052X`.

Ghysels:2020:TLS

[GHM20] Eric Ghysels, Jonathan B. Hill, and Kaiji Motegi. Testing a large set of zero restrictions in regression models, with

an application to mixed frequency Granger causality. *Journal of Econometrics*, 218(2):633–654, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301524`.

Gourieroux:2023:TVM

[GJ23] C. Gourieroux and J. Jasiak. Time varying Markov process with partially observed aggregate data: an application to coronavirus. *Journal of Econometrics*, 232(1):35–51, January 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303791`.

Gourieroux:2020:SBE

[GJM20] C. Gourieroux, J. Jasiak, and A. Monfort. Stationary bubble equilibria in rational expectation models. *Journal of Econometrics*, 218(2):714–735, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762030155X`.

Gorgi:2024:BOD

[GK24] P. Gorgi and S. J. Koopman. Beta observation-driven models with exogenous regressors: a joint analysis of realized correlation and leverage effects. *Journal of Econometrics*, 237(2B):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407621002165`.

Giraitis:2021:TVI

[GKM21] Liudas Giraitis, George Kapetanios, and Massimiliano Marcellino. Time-varying instrumental variable estimation. *Journal of Econometrics*, 224(2):394–415, October 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303754`.

Guggenberger:2023:TKP

[GKM23] Patrik Guggenberger, Frank Kleibergen, and Sophocles Mavroeidis. A test for Kronecker Product Structure covariance matrix. *Journal of Econometrics*, 233(1):88–112, March 2023.

CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622000203.

Giacomini:2022:RBI

[GKR22] Raffaella Giacomini, Toru Kitagawa, and Matthew Read. Robust Bayesian inference in proxy SVARs. *Journal of Econometrics*, 228(1):107–126, May 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621000518.

Gu:2021:AAP

[GKX21] Shihao Gu, Bryan Kelly, and Dacheng Xiu. Autoencoder asset pricing models. *Journal of Econometrics*, 222(1):429–450, ???? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL https://www.sciencedirect.com/science/article/pii/S0304407620301998.

Gungor:2020:SST

[GL20] Sermin Gungor and Richard Luger. Small-sample tests for stock return predictability with possibly non-stationary regressors and GARCH-type effects. *Journal of Econometrics*, 218(2):750–770, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620301573.

Ge:2023:NIL

[GLL23] Shuyi Ge, Shaoran Li, and Oliver Linton. News-implied linkages and local dependency in the equity market. *Journal of Econometrics*, 235(2):779–815, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622001488.

Guo:2023:SIL

[GLLZ23] Xu Guo, Runze Li, Jingyuan Liu, and Mudong Zeng. Statistical inference for linear mediation models with high-dimensional mediators and application to studying stock reaction to COVID-19 pandemic. *Journal of Econometrics*, 235(1):166–179, July 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622000598.

Guo:2024:RSI

[GLLZ24] Xu Guo, Runze Li, Jingyuan Liu, and Mudong Zeng. Reprint: Statistical inference for linear mediation models with high-dimensional mediators and application to studying stock reaction to COVID-19 pandemic. *Journal of Econometrics*, 239(2): ??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623003664`.

Giraitis:2024:RIC

[GLP24] Liudas Giraitis, Yufei Li, and Peter C. B. Phillips. Robust inference on correlation under general heterogeneity. *Journal of Econometrics*, 240(1):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762400037X`.

Gao:2023:BRM

[GLPY23] Jiti Gao, Fei Liu, Bin Peng, and Yayi Yan. Binary response models for heterogeneous panel data with interactive fixed effects. *Journal of Econometrics*, 235(2):1654–1679, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623000234`.

Gold:2020:IHD

[GLT20] David Gold, Johannes Lederer, and Jing Tao. Inference for high-dimensional instrumental variables regression. *Journal of Econometrics*, 217(1):79–111, July 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619302386`.

Grewenig:2022:ISE

[GLWW22] Elisabeth Grewenig, Philipp Lergetporer, Katharina Werner, and Ludger Woessmann. Incentives, search engines, and the elicitation of subjective beliefs: Evidence from representative online survey experiments. *Journal of Econometrics*, 231(1):304–326, November 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620302797`.

Gao:2023:LDD

[GLX23] Wayne Yuan Gao, Ming Li, and Sheng Xu. Logical differencing in dyadic network formation models with nontransferable utilities. *Journal of Econometrics*, 235(1):302–324, July 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622000884`.

Gospodinov:2021:GAM

[GM21] Nikolay Gospodinov and Esfandiar Maasoumi. Generalized aggregation of misspecified models: With an application to asset pricing. *Journal of Econometrics*, 222(1):451–467, ???? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407620302001`.

Giustinelli:2022:TCR

[GMM22] Pamela Giustinelli, Charles F. Manski, and Francesca Molinari. Tail and center rounding of probabilistic expectations in the health and retirement study. *Journal of Econometrics*, 231(1):265–281, November 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620302761`.

Graham:2024:KDE

[GNP24] Bryan S. Graham, Fengshi Niu, and James L. Powell. Kernel density estimation for undirected dyadic data. *Journal of Econometrics*, 240(2):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622001610`.

Goff:2024:VMA

[Gof24] Leonard Goff. A vector monotonicity assumption for multiple instruments. *Journal of Econometrics*, 241(1):??, April 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624000812`.

Goncalves:2020:BFM

[GP20] Sílvia Gonçalves and Benoit Perron. Bootstrapping factor models with cross sectional dependence. *Journal of Econometrics*, 218(2):476–495, October 2020. CODEN JECMB6. ISSN

0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620301469.

Guay:2023:SVM

[GP23] Alain Guay and Florian Pelgrin. Structural VAR models in the frequency domain. *Journal of Econometrics*, 236(1):??, September 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623001604.

Gao:2024:TVM

[GPWY24] Jiti Gao, Bin Peng, Wei Biao Wu, and Yayi Yan. Time-varying multivariate causal processes. *Journal of Econometrics*, 240(1):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407624000174.

Gu:2023:PIN

[GR23] Jiaying Gu and Thomas M. Russell. Partial identification in nonseparable binary response models with endogenous regressors. *Journal of Econometrics*, 235(2):528–562, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622001166.

Guay:2021:EEF

[GS21] François Guay and Gustavo Schwenkler. Efficient estimation and filtering for multivariate jump-diffusions. *Journal of Econometrics*, 223(1):251–275, July 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620303511.

Gong:2022:MCL

[GSS22] Yifan Gong, Ralph Stinebrickner, and Todd Stinebrickner. Marriage, children, and labor supply: Beliefs and outcomes. *Journal of Econometrics*, 231(1):148–164, November 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620302803.

Gardner:2022:WSL

[GSV22] Ben Gardner, Chiara Scotti, and Clara Vega. Words speak as loudly as actions: Central bank communication and the response of equity prices to macroeconomic announcements. *Journal of Econometrics*, 231(2):387–409, December 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002530`.

Gualdani:2021:EMN

[Gua21a] Cristina Gualdani. An econometric model of network formation with an application to board interlocks between firms. *Journal of Econometrics*, 224(2):345–370, October 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303729`.

Guay:2021:ISV

[Gua21b] Alain Guay. Identification of structural vector autoregressions through higher unconditional moments. *Journal of Econometrics*, 225(1):27–46, November 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303651`.

Gunsilius:2023:CIM

[Gun23] Florian F. Gunsilius. A condition for the identification of multivariate models with binary instruments. *Journal of Econometrics*, 235(1):220–238, July 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622000872`.

Gupta:2023:ECF

[Gup23] Abhimanyu Gupta. Efficient closed-form estimation of large spatial autoregressions. *Journal of Econometrics*, 232(1):148–167, January 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001597`.

Gao:2020:HPD

[GXZ20] Jiti Gao, Kai Xia, and Huanjun Zhu. Heterogeneous panel data models with cross-sectional dependence. *Jour-*

nal of Econometrics, 219(2):329–353, December 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301020`.

Grundl:2023:RIF

[GZ23] Serafin Grundl and Yu Zhu. Robust inference in first-price auctions: Overbidding as an identifying restriction. *Journal of Econometrics*, 235(2):484–506, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622001221`.

Galbraith:2020:SRE

[GZW20] John W. Galbraith and Victoria Zinde-Walsh. Simple and reliable estimators of coefficients of interest in a model with high-dimensional confounding effects. *Journal of Econometrics*, 218(2):609–632, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301512`.

Han:2021:INM

[Han21] Sukjin Han. Identification in nonparametric models for dynamic treatment effects. *Journal of Econometrics*, 225(2):132–147, December 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303717`.

Han:2024:PIP

[HBB24] Kevin Han, Guillaume Basse, and Iavor Bojinov. Population interference in panel experiments. *Journal of Econometrics*, 238(1):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002816`.

Hansen:2022:HSP

[HD22] Peter Reinhard Hansen and Elena-Ivona Dumitrescu. How should parameter estimation be tailored to the objective? *Journal of Econometrics*, 230(2):535–558, October 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001822`.

Hsieh:2024:NRS

[HHK+24] Chih-Sheng Hsieh, Yu-Chin Hsu, Stanley I. M. Ko, Jaromír Kovárík, and Trevon D. Logan. Non-representative sampled networks: Estimation of network structural properties by weighting. *Journal of Econometrics*, 240(1):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624000356`.

Hahn:2020:STM

[HHL20] Jinyong Hahn, Jerry Hausman, and Josh Lustig. Specification test on mixed logit models. *Journal of Econometrics*, 219(1):19–37, November 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301184`.

Han:2022:RPS

[HHLS22] Dongxiao Han, Jian Huang, Yuanyuan Lin, and Guohao Shen. Robust post-selection inference of high-dimensional mean regression with heavy-tailed asymmetric or heteroskedastic errors. *Journal of Econometrics*, 230(2):416–431, October 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001639`.

Hafner:2022:ISM

[HHM22] Christian M. Hafner, Helmut Herwartz, and Simone Maxand. Identification of structural multivariate GARCH models. *Journal of Econometrics*, 227(1):212–227, March 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620302098`.

Heiss:2022:NER

[HHO22] Florian Heiss, Stephan Hetzenecker, and Maximilian Osterhaus. Nonparametric estimation of the random coefficients model: an elastic net approach. *Journal of Econometrics*, 229(2):299–321, August 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621000178`.

Harvey:2024:MCT

[HHPT24] Andrew Harvey, Stan Hurn, Dario Palumbo, and Stephen Thiele. Modelling circular time series. *Journal of Econometrics*, 239(??):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623001446`.

Hu:2020:EPF

[HHS20] Yingyao Hu, Guofang Huang, and Yuya Sasaki. Estimating production functions with robustness against errors in the proxy variables. *Journal of Econometrics*, 215(2):375–398, April 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619302027`.

Heiss:2022:DHS

[HHvR+22] Florian Heiss, Michael Hurd, Maarten van Rooij, Tobias Rossmann, and Joachim Winter. Dynamics and heterogeneity of subjective stock market expectations. *Journal of Econometrics*, 231(1):213–231, November 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002232`.

Harvey:2020:MTS

[HI20] Andrew Harvey and Ryoko Ito. Modeling time series when some observations are zero. *Journal of Econometrics*, 214(1):33–45, January 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440761930106X`.

Higgins:2023:IMD

[HJ23] Ayden Higgins and Koen Jochmans. Identification of mixtures of dynamic discrete choices. *Journal of Econometrics*, 237(1):??, November 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623001562`.

Herbst:2024:BLP

[HJ24] Edward P. Herbst and Benjamin K. Johannsen. Bias in local projections. *Journal of Econometrics*, 240(1):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895

(electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407624000010.

He:2023:MPT

[HJG23] Yi He, Sombut Jaidee, and Jiti Gao. Most powerful test against a sequence of high dimensional local alternatives. *Journal of Econometrics*, 234(1):151–177, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621003079.

Huang:2024:BRP

[HJL+24] Dashan Huang, Fuwei Jiang, Kunpeng Li, Guoshi Tong, and Guofu Zhou. Are bond returns predictable with real-time macro data? *Journal of Econometrics*, 237(2C):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL https://www.sciencedirect.com/science/article/pii/S0304407623001161.

Huang:2023:BAM

[HJLP23] Haitao Huang, Lei Jiang, Xuan Leng, and Liang Peng. Bootstrap analysis of mutual fund performance. *Journal of Econometrics*, 235(1):239–255, July 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622000951.

Huang:2021:NPM

[HJPS21] Wenxin Huang, Sainan Jin, Peter C. B. Phillips, and Liangjun Su. Nonstationary panel models with latent group structures and cross-section dependence. *Journal of Econometrics*, 221(1):198–222, March 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620302165.

Hou:2024:EVS

[HJW24] Li Hou, Baisuo Jin, and Yuehua Wu. Estimation and variable selection for high-dimensional spatial dynamic panel data models. *Journal of Econometrics*, 238(2):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623003214.

Heiler:2021:VIT

[HK21] Phillip Heiler and Ekaterina Kazak. Valid inference for treatment effect parameters under irregular identification and many extreme propensity scores. *Journal of Econometrics*, 222(2):1083–1108, June 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303377`.

Hwang:2022:DCR

[HKL22] Jungbin Hwang, Byunghoon Kang, and Seojeong Lee. A doubly corrected robust variance estimator for linear GMM. *Journal of Econometrics*, 229(2):276–298, August 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621000166`.

Huitfeldt:2023:ILM

[HKNW23] Ingrid Huitfeldt, Andreas R. Kostøl, Jan Nimczik, and Andrea Weber. Internal labor markets: a worker flow approach. *Journal of Econometrics*, 233(2):661–688, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762200063X`.

Huber:2023:NPU

[HKO+23] Florian Huber, Gary Koop, Luca Onorante, Michael Pfarrhofer, and Josef Schreiner. Nowcasting in a pandemic using non-parametric mixed frequency VARs. *Journal of Econometrics*, 232(1):52–69, January 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303936`.

Han:2020:LEP

[HKR20] Hyojin Han, Stanislav Khrapov, and Eric Renault. The leverage effect puzzle revisited: Identification in discrete time. *Journal of Econometrics*, 217(2):230–258, August 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619302490`.

He:2024:LMT

[HKST24] Changli He, Jian Kang, Annastiina Silvennoinen, and Timo Teräsvirta. Long monthly temperature series and the Vec-

tor Seasonal Shifting Mean and Covariance Autoregressive model. *Journal of Econometrics*, 239(??):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002105`.

Harris:2020:LSE

[HKT20] David Harris, Hsein Kew, and A. M. Robert Taylor. Level shift estimation in the presence of non-stationary volatility with an application to the unit root testing problem. *Journal of Econometrics*, 219(2):354–388, December 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301032`.

He:2023:OWT

[HKTY23] Yong He, Xinbing Kong, Lorenzo Trapani, and Long Yu. One-way or two-way factor model for matrix sequences? *Journal of Econometrics*, 235(2):1981–2004, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762300074X`.

Hong:2021:OSE

[HKW21] Han Hong, Michael Keane, and Clifford Winston. Overview: Structural econometrics honoring Daniel McFadden. *Journal of Econometrics*, 222(1):1–3, ???? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407620302451`.

Hallin:2020:SEM

[HL20a] Marc Hallin and Davide La Vecchia. A simple R-estimation method for semiparametric duration models. *Journal of Econometrics*, 218(2):736–749, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301561`.

Hong:2020:NEI

[HL20b] Seok Young Hong and Oliver Linton. Nonparametric estimation of infinite order regression and its application to the risk-return tradeoff. *Journal of Econometrics*, 219(2):389–424, December 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895

(electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620301044.

Hounyo:2023:EVC

[HL23] Ulrich Hounyo and Kajal Lahiri. Estimating the variance of a combined forecast: Bootstrap-based approach. *Journal of Econometrics*, 232(2):445–468, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621002244.

Hong:2021:BEU

[HLL21] Han Hong, Huiyu Li, and Jessie Li. BLP estimation using Laplace transformation and overlapping simulation draws. *Journal of Econometrics*, 222(1):56–72, ???? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL https://www.sciencedirect.com/science/article/pii/S0304407620302487.

Hou:2021:RLF

[HLLO21] Lei Hou, Kunpeng Li, Qi Li, and Min Ouyang. Revisiting the location of FDI in China: a panel data approach with heterogeneous shocks. *Journal of Econometrics*, 221(2):483–509, April 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL https://www.sciencedirect.com/science/article/pii/S0304407620302426.

Ho:2023:HGV

[HLM23] Paul Ho, Thomas A. Lubik, and Christian Matthes. How to go viral: a COVID-19 model with endogenously time-varying parameters. *Journal of Econometrics*, 232(1):70–86, January 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621000105.

Hong:2024:KST

[HLM+24] Yongmiao Hong, Oliver Linton, Brendan McCabe, Jiajing Sun, and Shouyang Wang. Kolmogorov–Smirnov type testing for structural breaks: a new adjusted-range based self-normalization approach. *Journal of Econometrics*, 238(2):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623003196.

Hou:2024:PQR

[HLPZ24] Yanxi Hou, Xuan Leng, Liang Peng, and Yinggang Zhou. Panel quantile regression for extreme risk. *Journal of Econometrics*, 240(1):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624000204`.

Horvath:2020:SMC

[HLRW20] Lajos Horváth, Zhenya Liu, Gregory Rice, and Shixuan Wang. Sequential monitoring for changes from stationarity to mild non-stationarity. *Journal of Econometrics*, 215(1):209–238, March 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619301964`.

Hortacsu:2021:EFU

[HLS21] Ali Hortaçsu, Jiarui Liu, and Timothy Schwieg. Estimating the fraction of unreported infections in epidemics with a known epicenter: an application to COVID-19. *Journal of Econometrics*, 220(1):106–129, January 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762030302X`.

Hafner:2020:EMC

[HLT20] Christian M. Hafner, Oliver B. Linton, and Haihan Tang. Estimation of a multiplicative correlation structure in the large dimensional case. *Journal of Econometrics*, 217(2):431–470, August 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619302593`.

Harvey:2021:STS

[HLT21] David I. Harvey, Stephen J. Leybourne, and A. M. Robert Taylor. Simple tests for stock return predictability with good size and power properties. *Journal of Econometrics*, 224(1):198–214, September 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621000270`.

Hao:2024:DMM

[HLWZ24] Siteng Hao, Shu-Chin Lin, Jane-Ling Wang, and Qixian Zhong. Dynamic modeling for multivariate functional and longitu-

dinal data. *Journal of Econometrics*, 239(2):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002890`.

Heiler:2021:SCR

[HM21] Phillip Heiler and Jana Mareckova. Shrinkage for categorical regressors. *Journal of Econometrics*, 223(1):161–189, July 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303407`.

Higgins:2023:SEN

[HM23] Ayden Higgins and Federico Martellosio. Shrinkage estimation of network spillovers with factor structured errors. *Journal of Econometrics*, 233(1):66–87, March 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621003080`.

Higbee:2024:CGS

[HM24] Joshua D. Higbee and James B. McDonald. A comparison of the GB2 and skewed generalized log-t distributions with an application in finance. *Journal of Econometrics*, 240(2):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621000154`.

Henry:2024:RMR

[HMM24] Marc Henry, Romuald Méango, and Ismaël Mourifié. Role models and revealed gender-specific costs of STEM in an extended Roy model of major choice. *Journal of Econometrics*, 238(2):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002877`.

Horowitz:2021:UPL

[HN21] Joel L. Horowitz and Lars Nesheim. Using penalized likelihood to select parameters in a random coefficients multinomial logit model. *Journal of Econometrics*, 222(1):44–55, ???? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407620300427`.

Hong:2022:AAF

[HNZ22] Zhiwu Hong, Linlin Niu, and Chen Zhang. Affine arbitrage-free yield net models with application to the euro debt crisis. *Journal of Econometrics*, 230(1):201–220, September 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002591`.

Ho:2023:GRB

[Ho23] Paul Ho. Global robust Bayesian analysis in large models. *Journal of Econometrics*, 235(2):608–642, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622001257`.

Horowitz:2021:BDB

[Hor21] Joel L. Horowitz. Bounding the difference between true and nominal rejection probabilities in tests of hypotheses about instrumental variables models. *Journal of Econometrics*, 222(2):1057–1082, June 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303353`.

Hoshino:2022:SIE

[Hos22] Tadao Hoshino. Sieve IV estimation of cross-sectional interaction models with nonparametric endogenous effect. *Journal of Econometrics*, 229(2):263–275, August 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620304036`.

Harvey:2024:SDM

[HP24] Andrew Harvey and Dario Palumbo. Score-driven models for realized volatility. *Journal of Econometrics*, 237(2B):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407623001422`.

Hillebrand:2020:EMC

[HPP20] Eric Hillebrand, Felix Pretis, and Tommaso Proietti. Econometric models of climate change: Introduction by the guest editors. *Journal of Econometrics*, 214(1):1–5, January 2020.

CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407619301046.

Hetland:2024:DCE

[HPR24] Simon Hetland, Rasmus Søndergaard Pedersen, and Anders Rahbek. Dynamic conditional eigenvalue GARCH. *Journal of Econometrics*, 237(2B):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL https://www.sciencedirect.com/science/article/pii/S0304407621002141.

He:2023:SQR

[HPTZ23] Xuming He, Xiaoou Pan, Kean Ming Tan, and Wen-Xin Zhou. Smoothed quantile regression with large-scale inference. *Journal of Econometrics*, 232(2):367–388, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621001950.

Hall:2021:EES

[HR21] George Hall and John Rust. Estimation of endogenously sampled time series: the case of commodity price speculation in the steel market. *Journal of Econometrics*, 222(1):219–243, ???? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL https://www.sciencedirect.com/science/article/pii/S0304407620302554.

Hollstein:2020:VRB

[HS20] Fabian Hollstein and Chardin Wese Simen. Variance risk: a bird's eye view. *Journal of Econometrics*, 215(2):517–535, April 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407619302076.

Hansen:2021:MUP

[HS21a] Lars Peter Hansen and Thomas J. Sargent. Macroeconomic uncertainty prices when beliefs are tenuous. *Journal of Econometrics*, 223(1):222–250, July 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620303419.

Hidalgo:2021:ISL

[HS21b] Javier Hidalgo and Marcia Schafgans. Inference without smoothing for large panels with cross-sectional and temporal dependence. *Journal of Econometrics*, 223(1):125–160, July 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303481`.

Hajivassiliou:2024:SII

[HS24] Vassilis Hajivassiliou and Frédérique Savignac. Simultaneously incomplete and incoherent (SII) dynamic LDV models: With an application to financing constraints and firms' decision to innovate. *Journal of Econometrics*, 238(1):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002622`.

Hansen:2020:TPU

[HSHS20] Lars Peter Hansen, Bálint Szőke, Lloyd S. Han, and Thomas J. Sargent. Twisted probabilities, uncertainty, and prices. *Journal of Econometrics*, 216(1):151–174, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620300166`.

Hong:2023:PGE

[HSJ23] Shengjie Hong, Liangjun Su, and Tao Jiang. Profile GMM estimation of panel data models with interactive fixed effects. *Journal of Econometrics*, 235(2):927–948, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622001592`.

Hsieh:2022:IED

[HSS22a] Yu-Wei Hsieh, Xiaoxia Shi, and Matthew Shum. Inference on estimators defined by mathematical programming. *Journal of Econometrics*, 226(2):248–268, February 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762100172X`.

Hu:2022:INM

[HSS22b] Yingyao Hu, Susanne Schennach, and Ji-Liang Shiu. Identification of nonparametric monotonic regression models with continuous nonclassical measurement errors. *Journal of Econometrics*, 226(2):269–294, February 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001305`.

Hsu:2024:TIC

[HSW24] Yu-Chin Hsu, Ji-Liang Shiu, and Yuanyuan Wan. Testing identification conditions of LATE in fuzzy regression discontinuity designs. *Journal of Econometrics*, 241(1):??, April 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624000848`.

Holt:2020:GHT

[HT20] Matthew T. Holt and Timo Teräsvirta. Global hemispheric temperatures and co-shifting: a vector shifting-mean autoregressive analysis. *Journal of Econometrics*, 214(1):198–215, January 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619301149`.

Hubner:2023:IUD

[Hub23] Stefan Hubner. Identification of unobserved distribution factors and preferences in the collective household model. *Journal of Econometrics*, 234(1):301–326, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622000173`.

Hounyo:2020:ILD

[HV20] Ulrich Hounyo and Rasmus T. Varneskov. Inference for local distributions at high sampling frequencies: a bootstrap approach. *Journal of Econometrics*, 215(1):1–34, March 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619301836`.

Hwang:2023:FSC

[HV23] Jungbin Hwang and Gonzalo Valdés. Finite-sample corrected inference for two-step GMM in time series. *Journal of Econometrics*, 234(1):327–352, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622000069`.

Hirano:2022:ACV

[HW22] Keisuke Hirano and Jonathan H. Wright. Analyzing cross-validation for forecasting with structural instability. *Journal of Econometrics*, 226(1):139–154, January 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620304024`.

Hafner:2024:DCS

[HW24] Christian M. Hafner and Linqi Wang. A dynamic conditional score model for the log correlation matrix. *Journal of Econometrics*, 237(2B):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407621002153`.

Hwang:2021:STC

[Hwa21] Jungbin Hwang. Simple and trustworthy cluster-robust GMM inference. *Journal of Econometrics*, 222(2):993–1023, June 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303043`.

Huang:2020:TMN

[HWZW20] Danyang Huang, Feifei Wang, Xuening Zhu, and Hansheng Wang. Two-mode network autoregressive model for large-scale networks. *Journal of Econometrics*, 216(1):203–219, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620300191`.

Hu:2022:IEG

[HY22] Yingyao Hu and Jiaxiong Yao. Illuminating economic growth. *Journal of Econometrics*, 228(2):359–378, June 2022. CO-

DEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621001767.

Hoshino:2023:TEM

[HY23] Tadao Hoshino and Takahide Yanagi. Treatment effect models with strategic interaction in treatment decisions. *Journal of Econometrics*, 236(2):??, October 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623002117.

Han:2024:CAI

[HY24] Sukjin Han and Shenshen Yang. A computational approach to identification of treatment effects for policy evaluation. *Journal of Econometrics*, 240(1):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407624000265.

Inoue:2020:UVI

[IK20] Atsushi Inoue and Lutz Kilian. The uniform validity of impulse response inference in autoregressions. *Journal of Econometrics*, 215(2):450–472, April 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407619302040.

Iskhakov:2021:ETS

[IK21] Fedor Iskhakov and Michael Keane. Effects of taxes and safety net pensions on life-cycle labor supply, savings and human capital: the case of Australia. *Journal of Econometrics*, 223(2):401–432, August 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620303262.

Inoue:2022:JBI

[IK22] Atsushi Inoue and Lutz Kilian. Joint Bayesian inference about impulse responses in VAR models. *Journal of Econometrics*, 231(2):457–476, December 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621002475.

Inoue:2022:ESI

[IKP22] Atsushi Inoue, Lutz Kilian, and Andrew Patton. Editorial for special issue in honor of Francis X. Diebold. *Journal of Econometrics*, 231(2):327–328, December 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762100244X`.

Ikefuji:2020:EUC

[ILMM20] Masako Ikefuji, Roger J. A. Laeven, Jan R. Magnus, and Chris Muris. Expected utility and catastrophic risk in a stochastic economy-climate model. *Journal of Econometrics*, 214(1):110–129, January 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619301101`.

Ishihara:2020:IET

[Ish20] Takuya Ishihara. Identification and estimation of time-varying nonseparable panel data models without stayers. *Journal of Econometrics*, 215(1):184–208, March 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619301873`.

Carrion-i-Silvestre:2021:STS

[iSK21] Josep Lluís Carrion i Silvestre and Dukpa Kim. Statistical tests of a simple energy balance equation in a synthetic model of cotrending and cointegration. *Journal of Econometrics*, 224(1):22–38, September 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303559`.

Jarjour:2020:DCA

[JC20] Riad Jarjour and Kung-Sik Chan. Dynamic conditional angular correlation. *Journal of Econometrics*, 216(1):137–150, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620300154`.

Jeong:2020:SDM

[JfL20] Hanbat Jeong and Lung fei Lee. Spatial dynamic models with intertemporal optimization: Specification and esti-

mation. *Journal of Econometrics*, 218(1):82–104, September 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762030035X`.

Jeong:2024:MLE

[JfL24] Hanbat Jeong and Lung fei Lee. Maximum likelihood estimation of a spatial autoregressive model for origin-destination flow variables. *Journal of Econometrics*, 242(1):??, May 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624001362`.

Jin:2024:MME

[JKL24] Jiashun Jin, Zheng Tracy Ke, and Shengming Luo. Mixed membership estimation for social networks. *Journal of Econometrics*, 239(2):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622002081`.

Juodis:2021:RPC

[JKW21] Arturas Juodis, Hande Karabiyik, and Joakim Westerlund. On the robustness of the pooled CCE estimator. *Journal of Econometrics*, 220(2):325–348, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301834`.

Jenkins:2021:BWA

[JLMM21] Mark Jenkins, Paul Liu, Rosa L. Matzkin, and Daniel L. McFadden. The browser war — analysis of Markov Perfect Equilibrium in markets with dynamic demand effects. *Journal of Econometrics*, 222(1):244–260, ???? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407620302566`.

Jiang:2020:TSH

[JLP20] Bibo Jiang, Ye Lu, and Joon Y. Park. Testing for stationarity at high frequency. *Journal of Econometrics*, 215(2):341–374, April 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619302015`.

Joao:2024:DCM

[JLSS24] Igor Custodio João, André Lucas, Julia Schaumburg, and Bernd Schwaab. Dynamic clustering of multivariate panel data. *Journal of Econometrics*, 237(2B):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407622000689`.

Jiang:2020:NSI

[JLZ20] Feiyu Jiang, Dong Li, and Ke Zhu. Non-standard inference for augmented double autoregressive models with null volatility coefficients. *Journal of Econometrics*, 215(1):165–183, March 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619301885`.

Jiang:2021:AIS

[JLZ21] Feiyu Jiang, Dong Li, and Ke Zhu. Adaptive inference for a semiparametric generalized autoregressive conditional heteroskedasticity model. *Journal of Econometrics*, 224(2):306–329, October 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303699`.

Jentsch:2021:VAI

[JM21] Carsten Jentsch and Marco Meyer. On the validity of Akaike's identity for random fields. *Journal of Econometrics*, 222(1):676–687, May 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407620302347`.

Jin:2021:FMR

[JMS21] Sainan Jin, Ke Miao, and Liangjun Su. On factor models with random missing: EM estimation, inference, and cross validation. *Journal of Econometrics*, 222(1):745–777, May 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407620302815`.

Jin:2022:IMP

[JMY22] Xin Jin, John M. Maheu, and Qiao Yang. Infinite Markov pooling of predictive distributions. *Journal of Econometrics*, 228(2):

302–321, June 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621002578.

Jochmans:2023:PEE

[Joc23] Koen Jochmans. Peer effects and endogenous social interactions. *Journal of Econometrics*, 235(2):1203–1214, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622001853.

Jun:2020:CPC

[JP20] Sung Jae Jun and Joris Pinkse. Counterfactual prediction in complete information games: Point prediction under partial identification. *Journal of Econometrics*, 216(2):394–429, June 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407619302258.

Jun:2024:ITA

[JP24] Sung Jae Jun and Joris Pinkse. An information-theoretic approach to partially identified auction models. *Journal of Econometrics*, 238(2):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623002828.

Jiao:2024:TCD

[JPS24] Xiyu Jiao, Felix Pretis, and Moritz Schwarz. Testing for coefficient distortion due to outliers with an application to the economic impacts of climate change. *Journal of Econometrics*, 239(??):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623002634.

Jiang:2023:RAE

[JPTZ23] Liang Jiang, Peter C. B. Phillips, Yubo Tao, and Yichong Zhang. Regression-adjusted estimation of quantile treatment effects under covariate-adaptive randomizations. *Journal of Econometrics*, 234(2):758–776, June 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622001865.

Juodis:2022:IPF

[JS22] Arturas Juodis and Vasilis Sarafidis. An incidental parameters free inference approach for panels with common shocks. *Journal of Econometrics*, 229(1):19–54, July 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001135`.

Janys:2024:MHA

[JS24] Lena Janys and Bettina Siflinger. Mental health and abortions among young women: time-varying unobserved heterogeneity, health behaviors, and risky decisions. *Journal of Econometrics*, 238(1):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002968`.

Julliard:2023:SCL

[JSY23] Christian Julliard, Ran Shi, and Kathy Yuan. The spread of COVID-19 in London: Network effects and optimal lockdowns. *Journal of Econometrics*, 235(2):2125–2154, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623001288`.

Jiang:2021:REL

[JYGH21] Bin Jiang, Yanrong Yang, Jiti Gao, and Cheng Hsiao. Recursive estimation in large panel data models: Theory and practice. *Journal of Econometrics*, 224(2):439–465, October 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303870`.

Jun:2022:TRA

[JZ22] Sung Jae Jun and Federico Zincenko. Testing for risk aversion in first-price sealed-bid auctions. *Journal of Econometrics*, 226(2):295–320, February 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001469`.

Jiang:2023:TSA

[JZS23] Feiyu Jiang, Zifeng Zhao, and Xiaofeng Shao. Time series analysis of COVID-19 infection curve: a change-point

perspective. *Journal of Econometrics*, 232(1):1–17, January 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620302633`.

Kamat:2024:IEP

[Kam24] Vishal Kamat. Identifying the effects of a program offer with an application to Head Start. *Journal of Econometrics*, 240(1): ??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624000253`.

Kasy:2022:WWW

[Kas22] Maximilian Kasy. Who wins, who loses? Identification of conditional causal effects, and the welfare impact of changing wages. *Journal of Econometrics*, 226(1):155–170, January 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621000452`.

Koo:2020:HDP

[KASY20] Bonsoo Koo, Heather M. Anderson, Myung Hwan Seo, and Wenying Yao. High-dimensional predictive regression in the presence of cointegration. *Journal of Econometrics*, 219(2): 456–477, December 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301068`.

Kedagni:2023:ITE

[Kéd23] Désiré Kédagni. Identifying treatment effects in the presence of confounded types. *Journal of Econometrics*, 234(2):479–511, June 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001512`.

Klein:2020:MRP

[KHK20] Nadja Klein, Helmut Herwartz, and Thomas Kneib. Modelling regional patterns of inefficiency: a Bayesian approach to geoadditive panel stochastic frontier analysis with an application to cereal production in England and Wales. *Journal of Econometrics*, 214(2):513–539, February 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (elec-

tronic). URL http://www.sciencedirect.com/science/article/pii/S0304407619301587.

Kim:2023:PIC

[Kim23] Dongwoo Kim. Partially identifying competing risks models: an application to the war on cancer. *Journal of Econometrics*, 234(2):536–564, June 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621001913.

Kitagawa:2021:IRP

[Kit21] Toru Kitagawa. The identification region of the potential outcome distributions under instrument independence. *Journal of Econometrics*, 225(2):231–253, December 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621000968.

Kitazawa:2022:TMC

[Kit22] Yoshitsugu Kitazawa. Transformations and moment conditions for dynamic fixed effects logit models. *Journal of Econometrics*, 229(2):350–362, August 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621000464.

Kiviet:2020:TII

[Kiv20] Jan F. Kiviet. Testing the impossible: Identifying exclusion restrictions. *Journal of Econometrics*, 218(2):294–316, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440762030138X.

Kociecki:2023:SGI

[KK23] Andrzej Kociecki and Marcin Kolasa. A solution to the global identification problem in DSGE models. *Journal of Econometrics*, 236(2):??, October 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623001938.

Keane:2021:OIS

[KKIS21] Michael Keane, Dennis Kristensen, Fedor Iskhakov, and Bertel Schjerning. Overview: Implementation of structural

dynamic models: Methodology and applications. *Journal of Econometrics*, 223(2):277–279, August 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001019`.

Keane:2021:ECC

[KKKN21] Michael Keane, Jonathan Ketcham, Nicolai Kuminoff, and Timothy Neal. Evaluating consumers' choices of Medicare Part D plans: a study in behavioral welfare economics. *Journal of Econometrics*, 222(1):107–140, ???? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407620302517`.

Konstantinidi:2023:STR

[KKS23] Antri Konstantinidi, Andros Kourtellos, and Yiguo Sun. Social threshold regression. *Journal of Econometrics*, 235(2):2057–2081, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623001045`.

Khalaf:2021:DPM

[KKSV21] Lynda Khalaf, Maral Kichian, Charles J. Saunders, and Marcel Voia. Dynamic panels with MIDAS covariates: Nonlinearity, estimation and fit. *Journal of Econometrics*, 220(2):589–605, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301342`.

Kleibergen:2021:ESC

[Kle21] Frank Kleibergen. Efficient size correct subset inference in homoskedastic linear instrumental variables regression. *Journal of Econometrics*, 221(1):78–96, March 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762030052X`.

Kline:2024:CVB

[Kli24] Brendan Kline. Classical p-values and the Bayesian posterior probability that the hypothesis is approximately true. *Journal of Econometrics*, 240(1):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (elec-

tronic). URL http://www.sciencedirect.com/science/article/pii/S030440762400023X.

Koo:2021:ENM

[KLL21] Bonsoo Koo, Davide La Vecchia, and Oliver Linton. Estimation of a nonparametric model for bond prices from cross-section and time series information. *Journal of Econometrics*, 220(2):562–588, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620301330.

Kolokolov:2020:SIP

[KLP20] Aleksey Kolokolov, Giulia Livieri, and Davide Pirino. Statistical inferences for price staleness. *Journal of Econometrics*, 218(1):32–81, September 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620300270.

Kueck:2023:EIT

[KLSW23] Jannis Kueck, Ye Luo, Martin Spindler, and Zigan Wang. Estimation and inference of treatment effects with L_2-boosting in high-dimensional settings. *Journal of Econometrics*, 234(2):714–731, June 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622000471.

Kim:2020:VRF

[KM20] Jihyun Kim and Nour Meddahi. Volatility regressions with fat tails. *Journal of Econometrics*, 218(2):690–713, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620301548.

Kang:2024:MLC

[KM24] Da Natasha Kang and Vadim Marmer. Modeling long cycles. *Journal of Econometrics*, 242(1):??, May 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407624000976.

Kristensen:2021:SDD

[KMMS21] Dennis Kristensen, Patrick K. Mogensen, Jong Myun Moon, and Bertel Schjerning. Solving dynamic discrete choice mod-

els using smoothing and sieve methods. *Journal of Econometrics*, 223(2):328–360, August 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303298`.

Kojevnikov:2021:LTN

[KMS21] Denis Kojevnikov, Vadim Marmer, and Kyungchul Song. Limit theorems for network dependent random variables. *Journal of Econometrics*, 222(2):882–908, June 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620302402`.

Kostakis:2024:TSL

[KMS24] Alexandros Kostakis, Tassos Magdalinos, and Michalis P. Stamatogiannis. Taking stock of long-horizon predictability tests: Are factor returns predictable? *Journal of Econometrics*, 237(2C):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407623000052`.

Keane:2021:CPC

[KN21] Michael Keane and Timothy Neal. Consumer panic in the COVID-19 pandemic. *Journal of Econometrics*, 220(1):86–105, January 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620302840`.

Keane:2023:ISI

[KN23] Michael Keane and Timothy Neal. Instrument strength in IV estimation and inference: a guide to theory and practice. *Journal of Econometrics*, 235(2):1625–1653, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623000222`.

Khan:2024:UIN

[KN24] Shakeeb Khan and Denis Nekipelov. On uniform inference in nonlinear models with endogeneity. *Journal of Econometrics*, 240(2):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622000409`.

Knox:2022:ASR

[Kno22] Thomas A. Knox. Approximation of sign-regular kernels. *Journal of Econometrics*, 226(1):171–191, January 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001949`.

Kim:2020:IRC

[KOEP20] Dukpa Kim, Tatsushi Oka, Francisco Estrada, and Pierre Perron. Inference related to common breaks in a multivariate system with joined segmented trends with applications to global and hemispheric temperatures. *Journal of Econometrics*, 214(1):130–152, January 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619301113`.

Koh:2023:SOI

[Koh23] Paul S. Koh. Stable outcomes and information in games: an empirical framework. *Journal of Econometrics*, 237(1):??, November 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002154`.

Kitagawa:2020:PDN

[KOPV20] Toru Kitagawa, José Luis Montiel Olea, Jonathan Payne, and Amilcar Velez. Posterior distribution of nondifferentiable functions. *Journal of Econometrics*, 217(1):161–175, July 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620300014`.

Korolev:2021:IES

[Kor21] Ivan Korolev. Identification and estimation of the SEIRD epidemic model for COVID-19. *Journal of Econometrics*, 220 (1):63–85, January 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620302621`.

Kheifets:2023:FML

[KP23] Igor L. Kheifets and Peter C. B. Phillips. Fully modified least squares cointegrating parameter estimation in multicointegrated

systems. *Journal of Econometrics*, 232(2):300–319, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440762100186X.

Kapetanios:2021:DUP

[KPR21] G. Kapetanios, M. H. Pesaran, and S. Reese. Detection of units with pervasive effects in large panel data models. *Journal of Econometrics*, 221(2):510–541, April 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL https://www.sciencedirect.com/science/article/pii/S0304407620302141.

Ke:2024:RIP

[KPS24] Shuyao Ke, Peter C. B. Phillips, and Liangjun Su. Robust inference of panel data models with interactive fixed effects under long memory: a frequency domain approach. *Journal of Econometrics*, 241(2):??, April 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407624001076.

Khan:2023:IDB

[KPT23a] S. Khan, M. Ponomareva, and E. Tamer. Identification of dynamic binary response models. *Journal of Econometrics*, 237(1):??, November 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623002312.

Krampe:2023:SIS

[KPT23b] J. Krampe, E. Paparoditis, and C. Trenkler. Structural inference in sparse high-dimensional vector autoregressions. *Journal of Econometrics*, 234(1):276–300, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622000057.

Kock:2023:TRD

[KPV23] Anders Bredahl Kock, David Preinerstorfer, and Bezirgen Veliyev. Treatment recommendation with distributional targets. *Journal of Econometrics*, 234(2):624–646, June 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (elec-

tronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622001518`.

Kuersteiner:2023:EPE

[KPZ23] Guido M. Kuersteiner, Ingmar R. Prucha, and Ying Zeng. Efficient peer effects estimators with group effects. *Journal of Econometrics*, 235(2):2155–2194, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762300129X`.

Kosar:2022:UMA

[KRvdK22] Gizem Kosar, Tyler Ransom, and Wilbert van der Klaauw. Understanding migration aversion using elicited counterfactual choice probabilities. *Journal of Econometrics*, 231(1):123–147, November 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621000415`.

Karmakar:2022:SIT

[KRW22] Sayar Karmakar, Stefan Richter, and Wei Biao Wu. Simultaneous inference for time-varying models. *Journal of Econometrics*, 227(2):408–428, April 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621000725`.

Khalaf:2020:MCT

[KS20] Lynda Khalaf and Charles J. Saunders. Monte Carlo two-stage indirect inference (2SIF) for autoregressive panels. *Journal of Econometrics*, 218(2):419–434, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301433`.

Kojevnikov:2023:EIL

[KS23] Denis Kojevnikov and Kyungchul Song. Econometric inference on a large Bayesian game with heterogeneous beliefs. *Journal of Econometrics*, 237(1):??, November 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762300218X`.

Kojevnikov:2024:SIR

[KS24] Denis Kojevnikov and Kyungchul Song. Some impossibility results for inference with cluster dependence with large clusters. *Journal of Econometrics*, 237(2A):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407623002403`.

Kapetanios:2021:EIM

[KSS21] George Kapetanios, Laura Serlenga, and Yongcheol Shin. Estimation and inference for multi-dimensional heterogeneous panel datasets with hierarchical multi-factor error structure. *Journal of Econometrics*, 220(2):504–531, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301305`.

Kalouptsidi:2021:LIR

[KSSR21] Myrto Kalouptsidi, Paul T. Scott, and Eduardo Souza-Rodrigues. Linear IV regression estimators for structural dynamic discrete choice models. *Journal of Econometrics*, 222(1): 778–804, May 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407620302578`.

Krasnokutskaya:2022:EUI

[KST22] Elena Krasnokutskaya, Kyungchul Song, and Xun Tang. Estimating unobserved individual heterogeneity using pairwise comparisons. *Journal of Econometrics*, 226(2):477–497, February 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621000142`.

Kolokotrones:2024:NWO

[KSW24] Thomas Kolokotrones, James H. Stock, and Christopher D. Walker. Is Newey–West optimal among first-order kernels? *Journal of Econometrics*, 240(2):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623000301`.

Khismatullina:2023:NCE

[KV23] Marina Khismatullina and Michael Vogt. Nonparametric comparison of epidemic time trends: the case of COVID-19. *Journal of Econometrics*, 232(1):87–108, January 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762100155X`.

Kole:2023:MSS

[KvD23] Erik Kole and Dick van Dijk. Moments, shocks and spillovers in Markov-switching VAR models. *Journal of Econometrics*, 236(2):??, October 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623001902`.

Kitagawa:2023:WSG

[KW23] Toru Kitagawa and Guanyi Wang. Who should get vaccinated? individualized allocation of vaccines over SIR network. *Journal of Econometrics*, 232(1):109–131, January 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002219`.

Khalil:2022:TSO

[KY22] Umair Khalil and Nese Yildiz. A test of the selection on observables assumption using a discontinuously distributed covariate. *Journal of Econometrics*, 226(2):423–450, February 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002451`.

Komunjer:2020:LRT

[KZ20] Ivana Komunjer and Yinchu Zhu. Likelihood ratio testing in linear state space models: an application to dynamic stochastic general equilibrium models. *Journal of Econometrics*, 218(2):561–586, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301494`.

Kaplan:2021:FPB

[KZ21] David M. Kaplan and Longhao Zhuo. Frequentist properties of Bayesian inequality tests. *Journal of Econometrics*, 221(1):312–336, March 2021. CODEN JECMB6. ISSN 0304-4076 (print),

1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620302359.

King:2020:HTB

[KZA20] Maxwell L. King, Xibin Zhang, and Muhammad Akram. Hypothesis testing based on a vector of statistics. *Journal of Econometrics*, 219(2):425–455, December 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620301056.

Lange:2024:BFS

[Lan24] Rutger-Jan Lange. Bellman filtering and smoothing for state-space models. *Journal of Econometrics*, 238(2):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623003482.

Liu:2020:TFM

[LC20] Xialu Liu and Rong Chen. Threshold factor models for high-dimensional time series. *Journal of Econometrics*, 216(1):53–70, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620300105.

Li:2020:EEH

[LCL20] Kunpeng Li, Guowei Cui, and Lina Lu. Efficient estimation of heterogeneous coefficients in panel data models with common shocks. *Journal of Econometrics*, 216(2):327–353, June 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407619302222.

Leng:2023:MDL

[LCW23] Xuan Leng, Heng Chen, and Wendun Wang. Multi-dimensional latent group structures with heterogeneous distributions. *Journal of Econometrics*, 233(1):1–21, March 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621002177.

Lewbel:2023:IDR

[LCZ23] Arthur Lewbel, Jin Young Choi, and Zhuzhu Zhou. Over-identified Doubly Robust identification and estimation. *Journal of Econometrics*, 235(1):25–42, July 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622000434`.

Lewbel:2022:KFL

[Lew22] Arthur Lewbel. Kotlarski with a factor loading. *Journal of Econometrics*, 229(1):176–179, July 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001603`.

Lin:2024:BCM

[LH24] Zhongjian Lin and Yingyao Hu. Binary choice with misclassification and social interactions, with an application to peer effects in attitude. *Journal of Econometrics*, 238(1):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002671`.

Liao:2024:IRI

[Lia24] Moyu Liao. Identification of a rational inattention discrete choice model. *Journal of Econometrics*, 240(1):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624000162`.

Li:2020:LTF

[LKLP20] Mengheng Li, Siem Jan Koopman, Rutger Lit, and Desislava Petrova. Long-term forecasting of El Niño events via dynamic factor simulations. *Journal of Econometrics*, 214(1):46–66, January 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619301071`.

Li:2020:UNI

[LL20] Jia Li and Zhipeng Liao. Uniform nonparametric inference for time series. *Journal of Econometrics*, 219(1):38–51, November 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301354`.

Li:2021:WWC

[LL21] Shaoran Li and Oliver Linton. When will the Covid-19 pandemic peak? *Journal of Econometrics*, 220(1):130–157, January 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303055`.

Lewbel:2022:ISM

[LL22] Arthur Lewbel and Xirong Lin. Identification of semiparametric model coefficients, with an application to collective households. *Journal of Econometrics*, 226(2):205–223, February 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001834`.

Lee:2023:PPP

[LL23] Kwangmin Lee and Jaeyong Lee. Post-processed posteriors for sparse covariances. *Journal of Econometrics*, 236(1):??, September 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623001914`.

Liu:2022:PFL

[LLCW22] Yanghui Liu, Yehua Li, Raymond J. Carroll, and Naisyin Wang. Predictive functional linear models with diverging number of semiparametric single-index interactions. *Journal of Econometrics*, 230(2):221–239, October 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001020`.

Lee:2021:SHF

[LLSS21] Sokbae Lee, Yuan Liao, Myung Hwan Seo, and Youngki Shin. Sparse HP filter: Finding kinks in the COVID-19 contact rate. *Journal of Econometrics*, 220(1):158–180, January 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303365`.

Li:2020:DMN

[LLV20] Z. Merrick Li, Roger J. A. Laeven, and Michel H. Vellekoop. Dependent microstructure noise and integrated volatility es-

timation from high-frequency data. *Journal of Econometrics*, 215(2):536–558, April 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619302106`.

Lee:2023:TTS

[LLW23] Kyungho Lee, Oliver Linton, and Yoon-Jae Whang. Testing for time stochastic dominance. *Journal of Econometrics*, 235(2):352–371, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622000963`.

Liu:2022:PBW

[LLYZ22] Xiaobin Liu, Yong Li, Jun Yu, and Tao Zeng. Posterior-based Wald-type statistics for hypothesis testing. *Journal of Econometrics*, 230(1):83–113, September 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002608`.

Li:2022:VVE

[LLZ22] Yingying Li, Guangying Liu, and Zhiyuan Zhang. Volatility of volatility: Estimation and tests based on noisy high frequency data with jumps. *Journal of Econometrics*, 229(2):422–451, August 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621000701`.

Lee:2024:LRI

[LM24] Adam Lee and Geert Mesters. Locally robust inference for non-Gaussian linear simultaneous equations models. *Journal of Econometrics*, 240(1):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623003639`.

Loaiza-Maya:2024:HUL

[LMNZ24] Rubén Loaiza-Maya, Didier Nibbering, and Dan Zhu. Hybrid unadjusted Langevin methods for high-dimensional latent variable models. *Journal of Econometrics*, 241(2):??, April 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624000873`.

Liu:2024:ALF

[LMR24] Lin Liu, Rajarshi Mukherjee, and James M. Robins. Assumption-lean falsification tests of rate double-robustness of double-machine-learning estimators. *Journal of Econometrics*, 240(2): ??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002166`.

Liu:2021:PFC

[LMS21] Laura Liu, Hyungsik Roger Moon, and Frank Schorfheide. Panel forecasts of country-level Covid-19 infections. *Journal of Econometrics*, 220(1):2–22, January 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762030347X`.

LaVecchia:2023:HOC

[LMS23] Davide La Vecchia, Alban Moor, and Olivier Scaillet. A higher-order correct fast moving-average bootstrap for dependent data. *Journal of Econometrics*, 235(1):65–81, July 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622000422`.

Loaiza-Maya:2022:FAV

[LMSND22] Rubén Loaiza-Maya, Michael Stanley Smith, David J. Nott, and Peter J. Danaher. Fast and accurate variational inference for models with many latent variables. *Journal of Econometrics*, 230(2):339–362, October 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001330`.

Lachowska:2023:DFE

[LMSW23] Marta Lachowska, Alexandre Mas, Raffaele Saggio, and Stephen A. Woodbury. Do firm effects drift? Evidence from Washington administrative data. *Journal of Econometrics*, 233(2):375–395, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622000604`.

Lopes:2022:PIP

[LMT22] Hedibert F. Lopes, Robert E. McCulloch, and Ruey S. Tsay. Parsimony inducing priors for large scale state-space models. *Journal of Econometrics*, 230(1):39–61, September 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002621`.

Lutkepohl:2020:IPI

[LMY20] Helmut Lütkepohl, George Milunovich, and Minxian Yang. Inference in partially identified heteroskedastic simultaneous equations models. *Journal of Econometrics*, 218(2):317–345, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301391`.

Li:2024:PRN

[LNP24] Yifan Li, Ingmar Nolte, and Manh Cuong Pham. Parametric risk-neutral density estimation via finite lognormal-Weibull mixtures. *Journal of Econometrics*, 241(2):??, April 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624000940`.

Loh:2023:NIE

[Loh23] Isaac Loh. Nonparametric identification and estimation with discrete instruments and regressors. *Journal of Econometrics*, 235(2):1257–1279, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622001907`.

Lumsdaine:2023:EPG

[LOW23] Robin L. Lumsdaine, Ryo Okui, and Wendun Wang. Estimation of panel group structure models with structural breaks in group memberships and coefficients. *Journal of Econometrics*, 233(1):45–65, March 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622000033`.

Lettau:2020:ELA

[LP20a] Martin Lettau and Markus Pelger. Estimating latent asset-pricing factors. *Journal of Econometrics*, 218(1):1–31, September 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895

(electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620300051.

Lieberman:2020:HSL

[LP20b] Offer Lieberman and Peter C. B. Phillips. Hybrid stochastic local unit roots. *Journal of Econometrics*, 215(1):257–285, March 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407619301897.

Lieberman:2022:UTA

[LP22] Offer Lieberman and Peter C. B. Phillips. Understanding temporal aggregation effects on kurtosis in financial indices. *Journal of Econometrics*, 227(1):25–46, March 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440762030258X.

Lamarche:2023:WBI

[LP23a] Carlos Lamarche and Thomas Parker. Wild bootstrap inference for penalized quantile regression for longitudinal data. *Journal of Econometrics*, 235(2):1799–1826, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623000313.

Lee:2023:NIE

[LP23b] Ji Hyung Lee and Byoung G. Park. Nonparametric identification and estimation of the extended Roy model. *Journal of Econometrics*, 235(2):1087–1113, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622001774.

Liu:2023:RIS

[LP23c] Yanbo Liu and Peter C. B. Phillips. Robust inference with stochastic local unit root regressors in predictive regressions. *Journal of Econometrics*, 235(2):563–591, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622001233.

Li:2020:KBI

[LPG20] Degui Li, Peter C. B. Phillips, and Jiti Gao. Kernel-based inference in time-varying coefficient cointegrating regression. *Journal of Econometrics*, 215(2):607–632, April 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619302210`.

Lamy:2023:DIS

[LPV23] Laurent Lamy, Manasa Patnam, and Michael Visser. Distinguishing incentive from selection effects in auction-determined contracts. *Journal of Econometrics*, 235(2):1172–1202, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622001828`.

Lui:2024:RTE

[LPY24] Yiu Lim Lui, Peter C. B. Phillips, and Jun Yu. Robust testing for explosive behavior with strongly dependent errors. *Journal of Econometrics*, 238(2):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623003421`.

Lu:2021:SEO

[LQ21] Junwen Lu and Zhongjun Qu. Sieve estimation of option-implied state price density. *Journal of Econometrics*, 224 (1):88–112, September 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621000737`.

Lee:2020:AIP

[LR20] Jungyoon Lee and Peter M. Robinson. Adaptive inference on pure spatial models. *Journal of Econometrics*, 216(2):375–393, June 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619302234`.

Laurent:2020:VEJ

[LS20a] Sébastien Laurent and Shuping Shi. Volatility estimation and jump detection for drift-diffusion processes. *Journal of Econometrics*, 217(2):259–290, August 2020. CO-

DEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407619302507.

Lu:2020:DIT

[LS20b] Xun Lu and Liangjun Su. Determining individual or time effects in panel data models. *Journal of Econometrics*, 215(1): 60–83, March 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407619301861.

Lavetti:2023:GDS

[LS23a] Kurt Lavetti and Ian M. Schmutte. Gender differences in sorting on wages and risk. *Journal of Econometrics*, 233(2):507–523, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440762200183X.

Lu:2023:UIL

[LS23b] Xun Lu and Liangjun Su. Uniform inference in linear panel data models with two-dimensional heterogeneity. *Journal of Econometrics*, 235(2):694–719, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622001312.

Li:2024:IHE

[LS24] Tong Li and Yuya Sasaki. Identification of heterogeneous elasticities in gross-output production functions. *Journal of Econometrics*, 238(2):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623003536.

Lee:2022:LPR

[LSG22] Ji Hyung Lee, Zhentao Shi, and Zhan Gao. On LASSO for predictive regression. *Journal of Econometrics*, 229(2):322–349, August 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440762100049X.

Liu:2024:GKP

[LSK24] Jingyuan Liu, Ao Sun, and Yuan Ke. A generalized knockoff procedure for FDR control in structural change detec-

tion. *Journal of Econometrics*, 239(2):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622001567`.

Lu:2023:SNE

[LST23] Zhentong Lu, Xiaoxia Shi, and Jing Tao. Semi-nonparametric estimation of random coefficients logit model for aggregate demand. *Journal of Econometrics*, 235(2):2245–2265, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623001458`.

Lee:2024:TPF

[LSTW24] Ji Hyung Lee, Yuya Sasaki, Alexis Akira Toda, and Yulong Wang. Tuning parameter-free nonparametric density estimation from tabulated summary data. *Journal of Econometrics*, 238(1):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002841`.

Linton:2023:TSD

[LSW23] Oliver Linton, Myung Hwan Seo, and Yoon-Jae Whang. Testing stochastic dominance with many conditioning variables. *Journal of Econometrics*, 235(2):507–527, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622001191`.

Li:2024:CIT

[LSZ24] Xingyu Li, Yan Shen, and Qiankun Zhou. Confidence intervals of treatment effects in panel data models with interactive fixed effects. *Journal of Econometrics*, 240(1):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624000307`.

Liu:2020:IEP

[LSZZ20] Ruiqi Liu, Zuofeng Shang, Yonghui Zhang, and Qiankun Zhou. Identification and estimation in panel models with overspecified number of groups. *Journal of Econometrics*, 215(2):574–590, April 2020. CODEN JECMB6. ISSN 0304-4076 (print),

1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619302118`.

Lin:2020:RIS

[LT20] Yingqian Lin and Yundong Tu. Robust inference for spurious regressions and cointegrations involving processes moderately deviated from a unit root. *Journal of Econometrics*, 219(1):52–65, November 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301585`.

Lok:2021:IBT

[LT21] Thomas M. Lok and Rami V. Tabri. An improved bootstrap test for restricted stochastic dominance. *Journal of Econometrics*, 224(2):371–393, October 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303730`.

Lin:2020:EDN

[LTY20] Yingqian Lin, Yundong Tu, and Qiwei Yao. Estimation for double-nonlinear cointegration. *Journal of Econometrics*, 216(1):175–191, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620300178`.

Lin:2021:UHS

[LTY21] Zhongjian Lin, Xun Tang, and Ning Neil Yu. Uncovering heterogeneous social effects in binary choices. *Journal of Econometrics*, 222(2):959–973, June 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303080`.

Li:2023:MLE

[LTYZ23] Dong Li, Yuxin Tao, Yaxing Yang, and Rongmao Zhang. Maximum likelihood estimation for α-stable double autoregressive models. *Journal of Econometrics*, 236(1):??, September 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623001653`.

Linton:2021:ESI

[LTZ21] Oliver Linton, Viktor Todorov, and Zhengjun Zhang. Editorial for the special issue on financial econometrics in the age of the digital economy. *Journal of Econometrics*, 222(1):265–268, ???? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407620301913`.

Lu:2022:EMC

[Lu22] Zhentong Lu. Estimating multinomial choice models with unobserved choice sets. *Journal of Econometrics*, 226(2):368–398, February 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001755`.

Luo:2020:UHA

[Luo20] Yao Luo. Unobserved heterogeneity in auctions under restricted stochastic dominance. *Journal of Econometrics*, 216(2):354–374, June 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619302246`.

Linton:2020:CCD

[LW20] Oliver Linton and Jianbin Wu. A coupled component DCS-EGARCH model for intraday and overnight volatility. *Journal of Econometrics*, 217(1):176–201, July 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620300038`.

Lee:2023:TRN

[LW23a] Yoonseok Lee and Yulong Wang. Threshold regression with nonparametric sample splitting. *Journal of Econometrics*, 235(2):816–842, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762200149X`.

Li:2023:PPE

[LW23b] Hengxin Li and Ruodu Wang. PELVE: Probability equivalent level of VaR and ES. *Journal of Econometrics*, 234(1):353–370, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622000380`.

Li:2023:IML

[LWY23] Yong Li, Nianling Wang, and Jun Yu. Improved marginal likelihood estimation via power posteriors and importance sampling. *Journal of Econometrics*, 234(1):28–52, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002736`.

Lim:2024:CLC

[LWZ24] Dennis Lim, Wenjie Wang, and Yichong Zhang. A conditional linear combination test with many weak instruments. *Journal of Econometrics*, 238(2):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623003184`.

Luo:2023:IAM

[LX23] Yao Luo and Ruli Xiao. Identification of auction models using order statistics. *Journal of Econometrics*, 236(1):??, September 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623001513`.

Luo:2022:IDG

[LXX22] Yao Luo, Ping Xiao, and Ruli Xiao. Identification of dynamic games with unobserved heterogeneity and multiple equilibria. *Journal of Econometrics*, 226(2):343–367, February 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001470`.

Li:2021:SDP

[LY21] Liyao Li and Zhenlin Yang. Spatial dynamic panel data models with correlated random effects. *Journal of Econometrics*, 221(2):424–454, April 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407620302372`.

Liu:2022:SSM

[LY22] Ruixuan Liu and Zhengfei Yu. Sample selection models with monotone control functions. *Journal of Econometrics*, 226(2):321–342, February 2022. CODEN JECMB6. ISSN

0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621001342.

Li:2020:DIC

[LYZ20] Yong Li, Jun Yu, and Tao Zeng. Deviance information criterion for latent variable models and misspecified models. *Journal of Econometrics*, 216(2):450–493, June 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407619302271.

Lu:2020:GFT

[LZ20] Xiaohui Lu and Xu Zheng. A goodness-of-fit test for copulas based on martingale transformation. *Journal of Econometrics*, 215(1):84–117, March 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440761930185X.

Liao:2021:MAP

[LZGZ21] Jun Liao, Guohua Zou, Yan Gao, and Xinyu Zhang. Model averaging prediction for time series models with a diverging number of parameters. *Journal of Econometrics*, 223(1):190–221, July 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620303493.

MacKinnon:2023:ULS

[Mac23] James G. MacKinnon. Using large samples in econometrics. *Journal of Econometrics*, 235(2):922–926, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622001580.

Manski:2023:PPB

[Man23] Charles F. Manski. Probabilistic prediction for binary treatment choice: With focus on personalized medicine. *Journal of Econometrics*, 234(2):647–663, June 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622001579.

Marx:2024:SBL

[Mar24] Philip Marx. Sharp bounds in the latent index selection model. *Journal of Econometrics*, 238(2):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623002774.

Mavroeidis:2021:ESI

[Mav21] Sophocles Mavroeidis. Editorial for special issue: Vector autoregressions. *Journal of Econometrics*, 225(1):1, November 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621001871.

Mezza:2021:IDE

[MB21] Alvaro Mezza and Moshe Buchinsky. Illegal drugs, education, and labor market outcomes. *Journal of Econometrics*, 223(2):454–484, August 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620303316.

Miller:2024:BRM

[MB24] J. Isaac Miller and William A. Brock. Beyond RCP8.5: Marginal mitigation using quasi-representative concentration pathways. *Journal of Econometrics*, 239(??):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621001792.

McFadden:2021:E

[McF21] Daniel McFadden. Epilogue. *Journal of Econometrics*, 222(1): 261–263, ???? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL https://www.sciencedirect.com/science/article/pii/S0304407621000592.

Mehrabani:2023:EIL

[Meh23] Ali Mehrabani. Estimation and identification of latent group structures in panel data. *Journal of Econometrics*, 235(2):1464–1482, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440762200207X.

MaCurdy:2024:PPD

[MGSN24] Thomas MaCurdy, David Glick, Sonam Sherpa, and Sriniketh Nagavarapu. Profiling the plight of disconnected youth in America. *Journal of Econometrics*, 238(2):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002737`.

Ma:2023:SST

[MGW23] Yingying Ma, Shaojun Guo, and Hansheng Wang. Sparse spatio-temporal autoregressions by profiling and bagging. *Journal of Econometrics*, 232(1):132–147, January 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762100035X`.

Martellosio:2020:AQS

[MH20] Federico Martellosio and Grant Hillier. Adjusted QMLE for the spatial autoregressive parameter. *Journal of Econometrics*, 219(2):488–506, December 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301081`.

Martinez-Iriarte:2024:UEG

[MIMRS24] Julián Martínez-Iriarte, Gabriel Montes-Rojas, and Yixiao Sun. Unconditional effects of general policy interventions. *Journal of Econometrics*, 238(2):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002865`.

Martinez-Iriarte:2020:ATU

[MISW20] Julián Martínez-Iriarte, Yixiao Sun, and Xuexin Wang. Asymptotic F tests under possibly weak identification. *Journal of Econometrics*, 218(1):140–177, September 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620300063`.

Miftakhova:2020:SAH

[MJLS20] Alena Miftakhova, Kenneth L. Judd, Thomas S. Lontzek, and Karl Schmedders. Statistical approximation of high-dimensional

climate models. *Journal of Econometrics*, 214(1):67–80, January 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619301083`.

Ma:2021:EIS

[MLG21] Shujie Ma, Oliver Linton, and Jiti Gao. Estimation and inference in semiparametric quantile factor models. *Journal of Econometrics*, 222(1):295–323, ???? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407620301937`.

Miao:2020:PTM

[MLS20] Ke Miao, Kunpeng Li, and Liangjun Su. Panel threshold models with interactive fixed effects. *Journal of Econometrics*, 219(1):137–170, November 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620302396`.

Manski:2021:ECI

[MM21a] Charles F. Manski and Francesca Molinari. Estimating the COVID-19 infection rate: Anatomy of an inference problem. *Journal of Econometrics*, 220(1):181–192, January 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301676`.

Meyer:2021:ETS

[MM21b] Bruce D. Meyer and Nikolas Mittag. An empirical total survey error decomposition using data combination. *Journal of Econometrics*, 224(2):286–305, October 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303687`.

Maneesoonthorn:2020:HFJ

[MMF20] Worapree Maneesoonthorn, Gael M. Martin, and Catherine S. Forbes. High-frequency jump tests: Which test should we use? *Journal of Econometrics*, 219(2):478–487, December 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762030107X`.

Ma:2023:IIT

[MMY23] Jun Ma, Vadim Marmer, and Zhengfei Yu. Inference on individual treatment effects in nonseparable triangular models. *Journal of Econometrics*, 235(2):2096–2124, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623001276`.

Martin:2020:IEM

[MNP20] Gael M. Martin, K. Nadarajah, and D. S. Poskitt. Issues in the estimation of mis-specified models of fractionally integrated processes. *Journal of Econometrics*, 215(2):559–573, April 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440761930209X`.

MacKinnon:2023:CRI

[MNW23a] James G. MacKinnon, Morten Ørregaard Nielsen, and Matthew D. Webb. Cluster-robust inference: a guide to empirical practice. *Journal of Econometrics*, 232(2):272–299, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622000781`.

MacKinnon:2023:TAL

[MNW23b] James G. MacKinnon, Morten Ørregaard Nielsen, and Matthew D. Webb. Testing for the appropriate level of clustering in linear regression models. *Journal of Econometrics*, 235(2):2027–2056, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623001021`.

Matsushita:2023:SOR

[MO23] Yukitoshi Matsushita and Taisuke Otsu. Second-order refinements for t-ratios with many instruments. *Journal of Econometrics*, 232(2):346–366, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001901`.

Miller:2024:ITIa

[MP24a] J. Isaac Miller and Felix Pretis. Introduction to the Themed Issue on Climate Econometrics. *Journal of Econometrics*, 238(2):

??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623003445.

Miller:2024:ITIb

[MP24b] J. Isaac Miller and Felix Pretis. Introduction to the Themed Issue on Climate Econometrics. *Journal of Econometrics*, 239(??): ??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623003603.

Miao:2023:HDV

[MPS23] Ke Miao, Peter C. B. Phillips, and Liangjun Su. High-dimensional VARs with common factors. *Journal of Econometrics*, 233(1):155–183, March 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440762200032X.

Marcoux:2024:SST

[MRW24] Mathieu Marcoux, Thomas M. Russell, and Yuanyuan Wan. A simple specification test for models with many conditional moment inequalities. *Journal of Econometrics*, 242(1):??, May 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407624001349.

Meitz:2021:TOD

[MS21a] Mika Meitz and Pentti Saikkonen. Testing for observation-dependent regime switching in mixture autoregressive models. *Journal of Econometrics*, 222(1):601–624, May 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL https://www.sciencedirect.com/science/article/pii/S0304407620302438.

Mogliani:2021:BMP

[MS21b] Matteo Mogliani and Anna Simoni. Bayesian MIDAS penalized regressions: Estimation, selection, and prediction. *Journal of Econometrics*, 222(1):833–860, May 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL https://www.sciencedirect.com/science/article/pii/S0304407620302207.

Miao:2020:PTR

[MSW20] Ke Miao, Liangjun Su, and Wendun Wang. Panel threshold regressions with latent group structures. *Journal of Econometrics*, 214(2):451–481, February 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619301708`.

Ma:2023:GFL

[MT23a] Chenchen Ma and Yundong Tu. Group fused lasso for large factor models with multiple structural breaks. *Journal of Econometrics*, 233(1):132–154, March 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622000331`.

Ma:2023:SEM

[MT23b] Chenchen Ma and Yundong Tu. Shrinkage estimation of multiple threshold factor models. *Journal of Econometrics*, 235(2):1876–1892, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623000489`.

Man:2024:RRE

[MTWZ24] Rebeka Man, Kean Ming Tan, Zian Wang, and Wen-Xin Zhou. Retire: Robust expectile regression in high dimensions. *Journal of Econometrics*, 239(2):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623001537`.

MacKinnon:2020:RID

[MW20] James G. MacKinnon and Matthew D. Webb. Randomization inference for difference-in-differences with few treated clusters. *Journal of Econometrics*, 218(2):435–450, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301445`.

Mayer:2023:EIF

[MW23] Alexander Mayer and Dominik Wied. Estimation and inference in factor copula models with exogenous covariates. *Journal of Econometrics*, 235(2):1500–1521, August 2023. CO-

DEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623000039.

Mykland:2021:OAV

[MZ21] Per A. Mykland and Lan Zhang. The observed asymptotic variance: Hard edges, and a regression approach. *Journal of Econometrics*, 222(1):411–428, ???? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL https://www.sciencedirect.com/science/article/pii/S0304407620301986.

Nguyen:2020:LVU

[NEFG20] Giang Nguyen, Robert Engle, Michael Fleming, and Eric Ghysels. Liquidity and volatility in the U.S. Treasury market. *Journal of Econometrics*, 217(2):207–229, August 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407619302465.

Narisetty:2022:CQR

[NK22] Naveen Narisetty and Roger Koenker. Censored quantile regression survival models with a cure proportion. *Journal of Econometrics*, 226(1):192–203, January 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620303997.

Nagler:2022:SVC

[NKM22] Thomas Nagler, Daniel Krüger, and Aleksey Min. Stationary vine copula models for multivariate time series. *Journal of Econometrics*, 227(2):305–324, April 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621003043.

Norets:2022:ABE

[NP22] Andriy Norets and Justinas Pelenis. Adaptive Bayesian estimation of conditional discrete-continuous distributions with an application to stock market trading activity. *Journal of Econometrics*, 230(1):62–82, September 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (elec-

tronic). URL http://www.sciencedirect.com/science/article/pii/S030440762100261X.

Ng:2021:AIP

[NQV21] Serena Ng, Zhongjun Qu, and Timothy Vogelsang. Annals issue: PI-Day honoring Pierre Perron. *Journal of Econometrics*, 224(1):1–2, September 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621001287.

Nicolau:2023:TIE

[NRS23] João Nicolau, Paulo M. M. Rodrigues, and Marian Z. Stoykov. Tail index estimation in the presence of covariates: Stock returns' tail risk dynamics. *Journal of Econometrics*, 235(2):2266–2284, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440762300146X.

Newey:2021:CVD

[NS21] Whitney Newey and Sami Stouli. Control variables, discrete instruments, and identification of structural functions. *Journal of Econometrics*, 222(1):73–88, ???? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL https://www.sciencedirect.com/science/article/pii/S0304407620302499.

Norets:2024:SBE

[NS24] Andriy Norets and Kenichi Shimizu. Semiparametric Bayesian estimation of dynamic discrete choice models. *Journal of Econometrics*, 238(2):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623003585.

Norkute:2021:IVE

[NSYC21] Milda Norkute, Vasilis Sarafidis, Takashi Yamagata, and Guowei Cui. Instrumental variable estimation of dynamic linear panel data models with defactored regressors and a multifactor error structure. *Journal of Econometrics*, 220(2):416–446, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620301275.

Norkute:2021:FAA

[NW21] Milda Norkute and Joakim Westerlund. The factor analytical approach in near unit root interactive effects panels. *Journal of Econometrics*, 221(2):569–590, April 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407620302682`.

Otneim:2020:PLF

[OJT20] Håkon Otneim, Martin Jullum, and Dag Tjøstheim. Pairwise local Fisher and naive Bayes: Improving two standard discriminants. *Journal of Econometrics*, 216(1):284–304, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620300257`.

Olea:2021:MLP

[ON21] José Luis Montiel Olea and James Nesbit. (Machine) learning parameter regions. *Journal of Econometrics*, 222(1):716–744, May 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407620302177`.

Oh:2024:BDY

[OP24a] Dong Hwan Oh and Andrew J. Patton. Better the devil you know: Improved forecasts from imperfect models. *Journal of Econometrics*, 242(1):??, May 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624001131`.

Oh:2024:DFC

[OP24b] Dong Hwan Oh and Andrew J. Patton. Dynamic factor copula models with estimated cluster assignments. *Journal of Econometrics*, 237(2C):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407622002135`.

Odendahl:2024:EFP

[ORS24] Florens Odendahl, Barbara Rossi, and Tatevik Sekhposyan. Evaluating forecast performance with state dependence. *Journal of Econometrics*, 237(2C):??, December 2024. CO-

DEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL https://www.sciencedirect.com/science/article/pii/S0304407621002657.

Olea:2021:ISV

[OSW21] José L. Montiel Olea, James H. Stock, and Mark W. Watson. Inference in structural vector autoregressions identified with an external instrument. *Journal of Econometrics*, 225(1):74–87, November 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620302311.

Okui:2021:HSB

[OW21] Ryo Okui and Wendun Wang. Heterogeneous structural breaks in panel data models. *Journal of Econometrics*, 220(2):447–473, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620301287.

Park:2020:VDM

[Par20] Yang-Ho Park. Variance disparity and market frictions. *Journal of Econometrics*, 214(2):326–348, February 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407619301654.

Pang:2021:EMB

[PDC21] Tianxiao Pang, Lingjie Du, and Terence Tai-Leung Chong. Estimating multiple breaks in nonstationary autoregressive models. *Journal of Econometrics*, 221(1):277–311, March 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620302116.

Petrova:2022:AVB

[Pet22] Katerina Petrova. Asymptotically valid Bayesian inference in the presence of distributional misspecification in VAR models. *Journal of Econometrics*, 230(1):154–182, September 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621000865.

Pereda-Fernandez:2023:IET

[PF23] Santiago Pereda-Fernández. Identification and estimation of triangular models with a binary treatment. *Journal of Econometrics*, 234(2):585–623, June 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622000410`.

Powell:2021:DMH

[PG21] David Powell and Dana Goldman. Disentangling moral hazard and adverse selection in private health insurance. *Journal of Econometrics*, 222(1):141–160, ???? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407620302529`.

Philip:2020:EPP

[Phi20] R. Philip. Estimating permanent price impact via machine learning. *Journal of Econometrics*, 215(2):414–449, April 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619302052`.

Phillips:2024:HDI

[PK24] Peter C. B. Phillips and Igor L. Kheifets. High-dimensional IV cointegration estimation and inference. *Journal of Econometrics*, 238(2):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762300338X`.

Petukhina:2024:RM

[PKHZ24] Alla Petukhina, Yegor Klochkov, Wolfgang Karl Härdle, and Nikita Zhivotovskiy. Robustifying Markowitz. *Journal of Econometrics*, 239(2):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623000180`.

Phillips:2020:EEE

[PLS20] Peter C. B. Phillips, Thomas Leirvik, and Trude Storelvmo. Econometric estimates of Earth's transient climate sensitivity. *Journal of Econometrics*, 214(1):6–32, January 2020.

CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407619301058.

Proietti:2024:MCC

[PM24] Tommaso Proietti and Federico Maddanu. Modelling cycles in climate series: the fractional sinusoidal waveform process. *Journal of Econometrics*, 239(??):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622000987.

Pouliot:2023:SEM

[Pou23] Guillaume Allaire Pouliot. Spatial econometrics for misaligned data. *Journal of Econometrics*, 232(1):168–190, January 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621001627.

Powell:2023:DWS

[Pow23] James L. Powell. Discussion of "What is a standard error?". *Journal of Econometrics*, 237(1):??, November 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623002348. See [Gel23].

Pei:2024:LCC

[PPX24] Youquan Pei, Heng Peng, and Jinfeng Xu. A latent class Cox model for heterogeneous time-to-event data. *Journal of Econometrics*, 239(2):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622001841.

Pretis:2020:EMC

[Pre20] Felix Pretis. Econometric modelling of climate systems: the equivalence of energy balance models and cointegrated vector autoregressions. *Journal of Econometrics*, 214(1):256–273, January 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407619301162.

Pathak:2021:HWD

[PS21a] Parag A. Pathak and Peng Shi. How well do structural demand models work? Counterfactual predictions in school choice. *Journal of Econometrics*, 222(1):161–195, ???? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407620302530`.

Perera:2021:BBP

[PS21b] Indeewara Perera and Mervyn J. Silvapulle. Bootstrap based probability forecasting in multiplicative error models. *Journal of Econometrics*, 221(1):1–24, March 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620300440`.

Pellatt:2023:ATR

[PS23a] Daniel F. Pellatt and Yixiao Sun. Asymptotic F test in regressions with observations collected at high frequency over long span. *Journal of Econometrics*, 235(2):1281–1309, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622001919`.

Perera:2023:BST

[PS23b] Indeewara Perera and Mervyn J. Silvapulle. Bootstrap specification tests for dynamic conditional distribution models. *Journal of Econometrics*, 235(2):949–971, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622001634`.

Pettenuzzo:2022:CPS

[PST22] Davide Pettenuzzo, Yong Song, and Allan Timmermann. Corrigendum to "Predictability of stock returns and asset allocation under structural breaks" [j. econometrics **164** (2011) 60–78]. *Journal of Econometrics*, 227(2):513–517, April 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621000476`.

Pettenuzzo:2023:DSC

[PST23] Davide Pettenuzzo, Riccardo Sabbatucci, and Allan Timmermann. Dividend suspensions and cash flows during the Covid-19 pandemic: a dynamic econometric model. *Journal of Econometrics*, 235(2):1522–1541, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762300012X`.

Pettenuzzo:2011:PSR

[PT11] Davide Pettenuzzo and Allan Timmermann. Predictability of stock returns and asset allocation under structural breaks. *Journal of Econometrics*, 164(1):60–78, September 2011. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407611000479`. See corrigendum [PST22].

Patnaik:2022:RHR

[PVWZ22] Arpita Patnaik, Joanna Venator, Matthew Wiswall, and Basit Zafar. The role of heterogeneous risk preferences, discount rates, and earnings expectations in college major choice. *Journal of Econometrics*, 231(1):98–122, November 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620302773`.

Park:2021:NEJ

[PW21] Joon Y. Park and Bin Wang. Nonparametric estimation of jump diffusion models. *Journal of Econometrics*, 222(1):688–715, May 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407620302189`.

Phillips:2022:FCP

[PW22] Peter C. B. Phillips and Ying Wang. Functional coefficient panel modeling with communal smoothing covariates. *Journal of Econometrics*, 227(2):371–407, April 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621000944`.

Phillips:2023:WBC

[PW23] Peter C. B. Phillips and Ying Wang. When bias contributes to variance: True limit theory in functional coefficient cointegrating regression. *Journal of Econometrics*, 232(2):469–489, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002190`.

Pesaran:2020:EAP

[PY20] M. Hashem Pesaran and Cynthia Fan Yang. Econometric analysis of production networks with dominant units. *Journal of Econometrics*, 219(2):507–541, December 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301093`.

Pesaran:2021:EIS

[PY21] M. Hashem Pesaran and Cynthia Fan Yang. Estimation and inference in spatial models with dominant units. *Journal of Econometrics*, 221(2):591–615, April 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407620302360`.

Peng:2022:IMS

[PY22] Jingfu Peng and Yuhong Yang. On improvability of model selection by model averaging. *Journal of Econometrics*, 229(2):246–262, August 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303973`.

Qu:2021:ESM

[QfLY21] Xi Qu, Lung fei Lee, and Chao Yang. Estimation of a SAR model with endogenous spatial weights constructed by bilateral variables. *Journal of Econometrics*, 221(1):180–197, March 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620302281`.

Qu:2024:CFP

[QTZ24] Ritong Qu, Allan Timmermann, and Yinchu Zhu. Comparing forecasting performance in cross-sections. *Journal*

of Econometrics, 237(2C):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407621002256`.

Rabovic:2023:ESS

[RC23] Renata Rabovic and Pavel Cízek. Estimation of spatial sample selection models: a partial maximum likelihood approach. *Journal of Econometrics*, 232(1):214–243, January 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002815`.

Rossi:2023:SAE

[RL23] Francesca Rossi and Offer Lieberman. Spatial autoregressions with an extended parameter space and similarity-based weights. *Journal of Econometrics*, 235(2):1770–1798, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623000283`.

Ren:2024:DEI

[RLZ+24] Yimeng Ren, Zhe Li, Xuening Zhu, Yuan Gao, and Hansheng Wang. Distributed estimation and inference for spatial autoregression model with large scale networks. *Journal of Econometrics*, 238(2):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623003457`.

Royer:2023:CAP

[Roy23] Julien Royer. Conditional asymmetry in Power ARCH(∞) models. *Journal of Econometrics*, 234(1):178–204, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621003031`.

Rossi:2023:HOL

[RR23] Francesca Rossi and Peter M. Robinson. Higher-order least squares inference for spatial autoregressions. *Journal of Econometrics*, 232(1):244–269, January 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (elec-

tronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622000458.

Roth:2023:WTD

[RSBP23] Jonathan Roth, Pedro H. C. Sant'Anna, Alyssa Bilinski, and John Poe. What's trending in difference-in-differences? A synthesis of the recent econometrics literature. *Journal of Econometrics*, 235(2):2218–2244, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623001318.

Rombouts:2020:DVR

[RSV20] Jeroen V. K. Rombouts, Lars Stentoft, and Francesco Violante. Dynamics of variance risk premia: a new model for disentangling the price of risk. *Journal of Econometrics*, 217(2):312–334, August 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407619302520.

Rombouts:2020:NFE

[RSVZ20] Jeroen V. K. Rombouts, Olivier Scaillet, David Veredas, and Jean-Michel Zakoian. Nonlinear financial econometrics JoE special issue introduction. *Journal of Econometrics*, 217(2):203–206, August 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407619302453.

Roth:2022:BAP

[RSW22] Christopher Roth, Sonja Settele, and Johannes Wohlfart. Beliefs about public debt and the demand for government spending. *Journal of Econometrics*, 231(1):165–187, November 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621000397.

Rho:2021:ITS

[RV21] Seunghwa Rho and Timothy J. Vogelsang. Inference in time series models using smoothed-clustered standard errors. *Journal of Econometrics*, 224(1):113–133, September 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620302608.

Rothe:2020:EDF

[RW20] Christoph Rothe and Dominik Wied. Estimating derivatives of function-valued parameters in a class of moment condition models. *Journal of Econometrics*, 217(1):1–19, July 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619302416`.

Reuvers:2024:SGY

[RW24] Hanno Reuvers and Etienne Wijler. Sparse generalized Yule–Walker estimation for large spatio-temporal autoregressions with an application to NO_2 satellite data. *Journal of Econometrics*, 239(??):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002361`.

Sun:2021:EDT

[SA21] Liyang Sun and Sarah Abraham. Estimating dynamic treatment effects in event studies with heterogeneous treatment effects. *Journal of Econometrics*, 225(2):175–199, December 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762030378X`.

So:2022:EEH

[SCC22] Mike K. P. So, Thomas W. C. Chan, and Amanda M. Y. Chu. Efficient estimation of high-dimensional dynamic covariance by risk factor mapping: Applications for financial risk management. *Journal of Econometrics*, 227(1):151–167, March 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301664`.

Schmieder:2023:EAW

[Sch23] Johannes F. Schmieder. Establishment age and wages. *Journal of Econometrics*, 233(2):424–442, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623000350`.

Semenova:2023:DML

[Sem23] Vira Semenova. Debiased machine learning of set-identified linear models. *Journal of Econometrics*, 235(2):1725–1746, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762300026X`.

Sentana:2024:FU

[Sen24] Enrique Sentana. Finite underidentification. *Journal of Econometrics*, 240(1):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624000381`.

Sonksen:2021:EAP

[SG21] Jantje Sönksen and Joachim Grammig. Empirical asset pricing with multi-period disaster risk: a simulation-based approach. *Journal of Econometrics*, 222(1):805–832, May 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407620302748`.

Shi:2023:FSP

[SH23] Zhentao Shi and Jingyi Huang. Forward-selected panel data approach for program evaluation. *Journal of Econometrics*, 234(2):512–535, June 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001536`.

Shimizu:2023:APB

[Shi23] Kenichi Shimizu. Asymptotic properties of Bayesian inference in linear regression with a structural break. *Journal of Econometrics*, 235(1):202–219, July 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762200077X`.

Sun:2021:TVM

[SHL+21] Yuying Sun, Yongmiao Hong, Tae-Hwy Lee, Shouyang Wang, and Xinyu Zhang. Time-varying model averaging. *Journal of Econometrics*, 222(2):974–992, June 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303067`.

Sun:2023:PTV

[SHWZ23] Yuying Sun, Yongmiao Hong, Shouyang Wang, and Xinyu Zhang. Penalized time-varying model averaging. *Journal of Econometrics*, 235(2):1355–1377, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622002019`.

Shin:2023:ARL

[SKF23] Minseok Shin, Donggyu Kim, and Jianqing Fan. Adaptive robust large volatility matrix estimation based on high-frequency financial data. *Journal of Econometrics*, 237(1):??, November 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002300`.

Song:2021:VAR

[SKY+21] Xinyu Song, Donggyu Kim, Huiling Yuan, Xiangyu Cui, Zhiping Lu, Yong Zhou, and Yazhen Wang. Volatility analysis with realized GARCH–Itô models. *Journal of Econometrics*, 222(1): 393–410, ???? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407620301974`.

She:2020:IHT

[SL20] Rui She and Shiqing Ling. Inference in heavy-tailed vector error correction models. *Journal of Econometrics*, 214(2):433–450, February 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619301691`.

Solvsten:2020:REM

[Søl20] Mikkel Sølvsten. Robust estimation with many instruments. *Journal of Econometrics*, 214(2):495–512, February 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619301721`.

Schwartz:2024:LLN

[SS24a] Jacob Schwartz and Kyungchul Song. The law of large numbers for large stable matchings. *Journal of Econometrics*, 241(1): ??, April 2024. CODEN JECMB6. ISSN 0304-4076 (print),

1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407624000885.

Startz:2024:VRC

[SS24b] Richard Startz and Douglas G. Steigerwald. The variance of regression coefficients when the population is finite. *Journal of Econometrics*, 240(1):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407624000277.

Schumann:2021:ILB

[SST21] Martin Schumann, Thomas A. Severini, and Gautam Tripathi. Integrated likelihood based inference for nonlinear panel data models with unobserved effects. *Journal of Econometrics*, 223(1):73–95, July 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620303432.

Schumann:2023:RSI

[SST23] Martin Schumann, Thomas A. Severini, and Gautam Tripathi. The role of score and information bias in panel data likelihoods. *Journal of Econometrics*, 235(2):1215–1238, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622001889.

Shapiro:2022:MNS

[SSW22] Adam Hale Shapiro, Moritz Sudhof, and Daniel J. Wilson. Measuring news sentiment. *Journal of Econometrics*, 228(2):221–243, June 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620303535.

Sasaki:2023:DDC

[STXH23] Yuya Sasaki, Yuya Takahashi, Yi Xin, and Yingyao Hu. Dynamic discrete choice models with incomplete data: Sharp identification. *Journal of Econometrics*, 236(1):??, September 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623001550.

Su:2021:MSU

[Su21] Jiun-Hua Su. Model selection in utility-maximizing binary prediction. *Journal of Econometrics*, 223(1):96–124, July 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303420`.

Sasaki:2023:EIP

[SU23] Yuya Sasaki and Takuya Ura. Estimation and inference for policy relevant treatment effects. *Journal of Econometrics*, 234(2): 394–450, June 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001494`.

Sun:2024:IVH

[Sun24] Zhenting Sun. Instrument validity for heterogeneous causal effects. *Journal of Econometrics*, 237(2A):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407623002397`.

Sarafidis:2021:CYP

[SW21a] Vasilis Sarafidis and Tom Wansbeek. Celebrating 40 years of panel data analysis: Past, present and future. *Journal of Econometrics*, 220(2):215–226, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301822`.

Smeekes:2021:AAT

[SW21b] Stephan Smeekes and Etienne Wijler. An automated approach towards sparse single-equation cointegration modelling. *Journal of Econometrics*, 221(1):247–276, March 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620302190`.

Sabzikar:2020:ATN

[SWP20] Farzad Sabzikar, Qiying Wang, and Peter C. B. Phillips. Asymptotic theory for near integrated processes driven by tempered linear processes. *Journal of Econometrics*, 216(1):192–202, May 2020. CODEN JECMB6. ISSN 0304-4076 (print),

1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440762030018X.

Su:2023:ILG

[SWX23] Liangjun Su, Wuyi Wang, and Xingbai Xu. Identifying latent group structures in spatial dynamic panels. *Journal of Econometrics*, 235(2):1955–1980, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623000738.

Sun:2024:MKQ

[SWZZ24] Yan Sun, Chuang Wan, Wenyang Zhang, and Wei Zhong. A multi-kink quantile regression model with common structure for panel data analysis. *Journal of Econometrics*, 239(2):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622001178.

Saart:2022:FTS

[SX22] Patrick W. Saart and Yingcun Xia. Functional time series approach to analyzing asset returns co-movements. *Journal of Econometrics*, 229(1):127–151, July 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621000804.

Sun:2023:ILF

[SXZ23] Yucheng Sun, Wen Xu, and Chuanhai Zhang. Identifying latent factors based on high-frequency data. *Journal of Econometrics*, 233(1):251–270, March 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622000938.

Sun:2020:TOK

[SY20] Yixiao Sun and Jingjing Yang. Testing-optimal kernel choice in HAR inference. *Journal of Econometrics*, 219(1):123–136, November 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440762030213X.

SantAnna:2020:DRD

[SZ20] Pedro H. C. Sant'Anna and Jun Zhao. Doubly robust difference-in-differences estimators. *Journal of Econometrics*, 219(1):101–122, November 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301901`.

Shi:2024:EPM

[SZ24] Peng Shi and Zifeng Zhao. Enhanced pricing and management of bundled insurance risks with dependence-aware prediction using pair copula construction. *Journal of Econometrics*, 240(1): ??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624000228`.

Tamer:2021:IPE

[Tam21] Elie Tamer. Introduction to pandemic econometrics/Covid-19 pandemic. *Journal of Econometrics*, 220(1):1, January 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303663`.

Tauchen:2022:NDN

[Tau22] George Tauchen. New directions in nonlinear structural estimation: Bayes and frequentist. *Journal of Econometrics*, 228(1): 1–3, May 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002426`.

Tchatoka:2020:ETI

[TD20] Firmin Doko Tchatoka and Jean-Marie Dufour. Exogeneity tests, incomplete models, weak identification and non-Gaussian distributions: Invariance and finite-sample distributional theory. *Journal of Econometrics*, 218(2):390–418, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301421`.

Tu:2022:NIQ

[TLW22] Yundong Tu, Han-Ying Liang, and Qiying Wang. Nonparametric inference for quantile cointegrations with stationary covariates. *Journal of Econometrics*, 230(2):453–482, October

2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621001731.

Todorov:2022:NJV

[Tod22] Viktor Todorov. Nonparametric jump variation measures from options. *Journal of Econometrics*, 230(2):255–280, October 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621001263.

Toulis:2021:ECP

[Tou21] Panos Toulis. Estimation of Covid-19 prevalence from serology tests: a partial identification approach. *Journal of Econometrics*, 220(1):193–213, January 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440762030350X.

Tsionas:2023:BAN

[TPZ23] Mike Tsionas, Christopher F. Parmeter, and Valentin Zelenyuk. Bayesian Artificial Neural Networks for frontier efficiency analysis. *Journal of Econometrics*, 236(2):??, October 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623002075.

Trapani:2021:ITH

[Tra21] Lorenzo Trapani. Inferential theory for heterogeneity and cointegration in large panels. *Journal of Econometrics*, 220(2):474–503, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620301299.

Tsay:2020:TSC

[Tsa20] Ruey S. Tsay. Testing serial correlations in high-dimensional time series via extreme value theory. *Journal of Econometrics*, 216(1):106–117, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620300130.

Tuvaandorj:2020:RDD

[Tuv20] Purevdorj Tuvaandorj. Regression discontinuity designs, white noise models, and minimax. *Journal of Econometrics*, 218 (2):587–608, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301500`.

Tu:2022:SFC

[TW22] Yundong Tu and Ying Wang. Spurious functional-coefficient regression models and robust inference with marginal integration. *Journal of Econometrics*, 229(2):396–421, August 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621000713`.

Tu:2023:PSR

[TX23] Yundong Tu and Xinling Xie. Penetrating sporadic return predictability. *Journal of Econometrics*, 237(1):??, November 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002257`.

Todorov:2023:BRS

[TZ23] Viktor Todorov and Yang Zhang. Bias reduction in spot volatility estimation from options. *Journal of Econometrics*, 234(1): 53–81, May 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002785`.

Tommasi:2024:BPB

[TZ24] Denni Tommasi and Lina Zhang. Bounding program benefits when participation is misreported. *Journal of Econometrics*, 238(1):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002725`.

uille:2023:NDD

[uHS23] Xavier D Haultf uille, Stefan Hoderlein, and Yuya Sasaki. Nonparametric difference-in-differences in repeated cross-sections with continuous treatments. *Journal of Econometrics*, 234(2): 664–690, June 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622001452`.

Umlandt:2024:SDA

[Uml24] Dennis Umlandt. Score-driven asset pricing: Predicting time-varying risk premia based on cross-sectional model performance. *Journal of Econometrics*, 237(2C):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407623001641`.

Urga:2024:EIH

[UW24] Giovanni Urga and Fa Wang. Estimation and inference for high dimensional factor model with regime switching. *Journal of Econometrics*, 241(2):??, April 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624000988`.

Ullah:2023:SPL

[UWY23] Aman Ullah, Tao Wang, and Weixin Yao. Semiparametric partially linear varying coefficient modal regression. *Journal of Econometrics*, 235(2):1001–1026, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762200166X`.

Vazquez-Bare:2023:IES

[VB23a] Gonzalo Vazquez-Bare. Identification and estimation of spillover effects in randomized experiments. *Journal of Econometrics*, 237(1):??, November 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621003067`.

Viviano:2023:SLM

[VB23b] Davide Viviano and Jelena Bradic. Synthetic learner: Model-free inference on treatments over time. *Journal of Econometrics*, 234(2):691–713, June 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440762200152X`.

vandenBerg:2021:GSA

[vdBJMN21] Gerard. J. van den Berg, Lena Janys, Enno Mammen, and Jens Perch Nielsen. A general semiparametric approach to inference with marker-dependent hazard rate models.

Journal of Econometrics, 221(1):43–67, March 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620300439`.

vonGaudecker:2022:HHS

[vGW22] Hans-Martin von Gaudecker and Axel Wogrolly. Heterogeneity in households' stock market beliefs: Levels, dynamics, and epistemic uncertainty. *Journal of Econometrics*, 231(1):232–247, November 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621000403`.

Vilhuber:2023:RTV

[Vil23] Lars Vilhuber. Reproducibility and transparency versus privacy and confidentiality: Reflections from a data editor. *Journal of Econometrics*, 235(2):2285–2294, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623001471`.

Vogt:2020:MCN

[VL20] Michael Vogt and Oliver Linton. Multiscale clustering of nonparametric regression curves. *Journal of Econometrics*, 216(1):305–325, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620300269`.

VandeSijpe:2023:PCL

[VW23] Nicolas Van de Sijpe and Frank Windmeijer. On the power of the conditional likelihood ratio and related tests for weak-instrument robust inference. *Journal of Econometrics*, 235(1):82–104, July 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622000367`.

Wang:2022:MLE

[Wan22] Fa Wang. Maximum likelihood estimation and inference for high dimensional generalized factor models with application to factor-augmented regressions. *Journal of Econometrics*, 229(1):180–200, July 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303894`.

Wang:2023:SBS

[Wan23] Ao Wang. Sieve BLP: a semi-nonparametric model of demand for differentiated products. *Journal of Econometrics*, 235(2):325–351, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622000860`.

Wang:2024:VPC

[WAZ24] Weichen Wang, Ran An, and Ziwei Zhu. Volatility prediction comparison via robust volatility proxies: an empirical deviation perspective. *Journal of Econometrics*, 239(2):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623003494`.

Wang:2022:ASB

[WCLC22] Christina Dan Wang, Zhao Chen, Yimin Lian, and Min Chen. Asset selection based on high frequency Sharpe ratio. *Journal of Econometrics*, 227(1):168–188, March 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620302244`.

Wang:2020:UDP

[WCWL20] Luheng Wang, Zhao Chen, Christina Dan Wang, and Runze Li. Ultrahigh dimensional precision matrix estimation via refitted cross validation. *Journal of Econometrics*, 215(1):118–130, March 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S030440761930171X`.

Wan:2022:GFT

[WD22] Phyllis Wan and Richard A. Davis. Goodness-of-fit testing for time series models via distance covariance. *Journal of Econometrics*, 227(1):4–24, March 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620302256`.

Wan:2022:RTB

[WFL22] Runqing Wan, Andras Fulop, and Junye Li. Real-time Bayesian learning and bond return predictability. *Journal of Econometrics*, 230(1):114–130, September 2022. CO-

DEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621000877.

Wagner:2020:FMO

[WGH20] Martin Wagner, Peter Grabarczyk, and Seung Hyun Hong. Fully modified OLS estimation and inference for seemingly unrelated cointegrating polynomial regressions and the environmental Kuznets curve for carbon dioxide emissions. *Journal of Econometrics*, 214(1):216–255, January 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407619301150.

Williams:2020:NID

[Wil20] Benjamin Williams. Nonparametric identification of discrete choice models with lagged dependent variables. *Journal of Econometrics*, 215(1):286–304, March 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407619301812.

Windmeijer:2024:TUL

[Win24] Frank Windmeijer. Testing underidentification in linear models, with applications to dynamic panel and asset pricing models. *Journal of Econometrics*, 240(2):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440762100097X.

Wu:2024:BNI

[WLFF24] Yujia Wu, Wei Lan, Xinyan Fan, and Kuangnan Fang. Bipartite network influence analysis of a two-mode network. *Journal of Econometrics*, 239(2):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623002786.

Wang:2024:RBM

[WLFM24] Hongfei Wang, Binghui Liu, Long Feng, and Yanyuan Ma. Rank-based max-sum tests for mutual independence of high-dimensional random vectors. *Journal of Econometrics*, 238(1):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print),

1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623002944.

Wan:2024:MFZ

[WLLS24] Runzhe Wan, Yingying Li, Wenbin Lu, and Rui Song. Mining the factor zoo: Estimation of latent factor models with sufficient proxies. *Journal of Econometrics*, 239(2):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623000179.

Webb:2021:ACD

[WML21] Ryan Webb, Nitin Mehta, and Ifat Levy. Assessing consumer demand with noisy neural measurements. *Journal of Econometrics*, 222(1):89–106, ???? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL https://www.sciencedirect.com/science/article/pii/S0304407620302505.

Woodcock:2023:DDW

[Woo23] Simon D. Woodcock. The determinants of displaced workers' wages: Sorting, matching, selection, and the Hartz reforms. *Journal of Econometrics*, 233(2):568–595, April 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440762200118X.

Wooldridge:2024:WSE

[Woo24] Jeffrey M. Wooldridge. What is a standard error? (And how should we compute it?). *Journal of Econometrics*, 237(2A):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL https://www.sciencedirect.com/science/article/pii/S0304407623002336.

Wang:2021:NEL

[WPLL21] Hanchao Wang, Bin Peng, Degui Li, and Chenlei Leng. Nonparametric estimation of large covariance matrices with conditional sparsity. *Journal of Econometrics*, 223(1):53–72, July 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620303456.

Wang:2024:PDM

[WPS24] Yiren Wang, Peter C. B. Phillips, and Liangjun Su. Panel data models with time-varying latent group structures. *Journal of Econometrics*, 240(1):??, March 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624000319`.

Wang:2021:ILG

[WS21] Wuyi Wang and Liangjun Su. Identifying latent group structures in nonlinear panels. *Journal of Econometrics*, 220(2):272–295, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301214`.

Wei:2024:ECE

[WTH24] Bo Wei, Kean Ming Tan, and Xuming He. Estimation of complier expected shortfall treatment effects with a binary instrumental variable. *Journal of Econometrics*, 238(2):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002889`.

Wang:2022:EIA

[WX22] Yulong Wang and Zhijie Xiao. Estimation and inference about tail features with tail censored data. *Journal of Econometrics*, 230(2):363–387, October 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001548`.

Wang:2023:MFR

[WXY23] Xiaohu Wang, Weilin Xiao, and Jun Yu. Modeling and forecasting realized volatility with the fractional Ornstein–Uhlenbeck process. *Journal of Econometrics*, 232(2):389–415, February 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002037`.

Winston:2021:VSC

[WY21] Clifford Winston and Jia Yan. Vehicle size choice and automobile externalities: a dynamic analysis. *Journal*

of Econometrics, 222(1):196–218, ???? 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407620302542`.

Wang:2022:TPJ

[WZ22a] Bin Wang and Xu Zheng. Testing for the presence of jump components in jump diffusion models. *Journal of Econometrics*, 230(2):483–509, October 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001779`.

Werker:2022:STH

[WZ22b] Bas J. M. Werker and Bo Zhou. Semiparametric testing with highly persistent predictors. *Journal of Econometrics*, 227(2):347–370, April 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001573`.

Wang:2024:WBI

[WZ24] Wenjie Wang and Yichong Zhang. Wild bootstrap inference for instrumental variables regressions with weak and few clusters. *Journal of Econometrics*, 241(1):??, April 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624000733`.

Wang:2024:HDL

[WZL24] Di Wang, Yao Zheng, and Guodong Li. High-dimensional low-rank tensor autoregressive time series modeling. *Journal of Econometrics*, 238(1):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002609`.

Wang:2022:HQE

[WZLL22] Guochang Wang, Ke Zhu, Guodong Li, and Wai Keung Li. Hybrid quantile estimation for asymmetric power GARCH models. *Journal of Econometrics*, 227(1):264–284, March 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620302220`.

Wei:2024:IBP

[WZZW24] Waverly Wei, Yuqing Zhou, Zeyu Zheng, and Jingshen Wang. Inference on the best policies with many covariates. *Journal of Econometrics*, 239(2):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623001549`.

Xie:2024:NNS

[Xie24] Haitian Xie. Nonlinear and nonseparable structural functions in regression discontinuity designs with a continuous treatment. *Journal of Econometrics*, 242(1):??, May 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624001301`.

Xiong:2023:LDL

[XP23] Ruoxuan Xiong and Markus Pelger. Large dimensional latent factor modeling with missing observations and applications to causal inference. *Journal of Econometrics*, 233(1):271–301, March 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622000914`.

Xu:2020:ILR

[Xu20] Ke-Li Xu. Inference of local regression in the presence of nuisance parameters. *Journal of Econometrics*, 218(2):532–560, October 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620301482`.

Yang:2020:TIR

[Yan20] Xiye Yang. Time-invariant restrictions of volatility functionals: Efficient estimation and specification tests. *Journal of Econometrics*, 215(2):486–516, April 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407619302088`.

Yang:2020:DML

[YCK20] Jui-Chung Yang, Hui-Ching Chuang, and Chung-Ming Kuan. Double machine learning with gradient boosting and its

application to the big N audit quality effect. *Journal of Econometrics*, 216(1):268–283, May 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620300245`.

Yang:2021:EDP

[YfL21] Kai Yang and Lung fei Lee. Estimation of dynamic panel spatial vector autoregression: Stability and spatial multivariate cointegration. *Journal of Econometrics*, 221(2):337–367, April 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S030440762030227X`.

Yu:2024:SCV

[YGV24] Lu Yu, Jiaying Gu, and Stanislav Volgushev. Spectral clustering with variance information for group structure estimation in panel data. *Journal of Econometrics*, 241(1):??, April 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624000551`.

Yu:2022:PEL

[YHKZ22] Long Yu, Yong He, Xinbing Kong, and Xinsheng Zhang. Projected estimation for large-dimensional matrix factor models. *Journal of Econometrics*, 229(1):201–217, July 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001123`.

Yu:2023:MPR

[YLC+23] Tao Yu, Pengfei Li, Baojiang Chen, Ao Yuan, and Jing Qin. Maximum pairwise-rank-likelihood-based inference for the semiparametric transformation model. *Journal of Econometrics*, 235(2):454–469, August 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622001208`.

Yousuf:2021:BHD

[YN21] Kashif Yousuf and Serena Ng. Boosting high dimensional predictive regressions with time varying parameters. *Journal of Econometrics*, 224(1):60–87, September 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (elec-

tronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620302827.

Yoon:2024:IES

[Yoo24] Jangsu Yoon. Identification and estimation of sequential games of incomplete information with multiple equilibria. *Journal of Econometrics*, 238(2):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623002853.

Yang:2021:EAE

[YS21] Yimin Yang and Peter Schmidt. An econometric approach to the estimation of multi-level models. *Journal of Econometrics*, 220(2):532–543, February 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620301317.

Yu:2022:BME

[Yu22] Jun Yu. Bayesian methods in economics and finance: Editor's introduction. *Journal of Econometrics*, 230(1):1–2, September 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407621003109.

Yu:2023:WUT

[Yu23] Bin Yu. What is uncertainty in today's practice of data science? *Journal of Econometrics*, 237(1):??, November 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440762300235X.

Yu:2024:PET

[YYX24] Xiufan Yu, Jiawei Yao, and Lingzhou Xue. Power enhancement for testing multi-factor asset pricing models via Fisher's method. *Journal of Econometrics*, 239(2):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623001525.

Yang:2021:THD

[YZC21] Xinxin Yang, Xinghua Zheng, and Jiaqi Chen. Testing high-dimensional covariance matrices under the elliptical distribution and beyond. *Journal of Econometrics*, 221(2):409–423, April 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `https://www.sciencedirect.com/science/article/pii/S0304407620302384`.

Zhao:2021:CAF

[ZD21] Anqi Zhao and Peng Ding. Covariate-adjusted Fisher randomization tests for the average treatment effect. *Journal of Econometrics*, 225(2):278–294, December 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001457`.

Zhao:2024:NSG

[ZD24] Anqi Zhao and Peng Ding. No star is good news: a unified look at rerandomization based on p-values from covariate balance tests. *Journal of Econometrics*, 241(1):??, April 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407624000708`.

Zhou:2024:SPS

[ZGHK24] Weilun Zhou, Jiti Gao, David Harris, and Hsein Kew. Semiparametric single-index predictive regression models with cointegrated regressors. *Journal of Econometrics*, 238(1):??, January 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623002932`.

Zhang:2024:TES

[ZGZ24] Jin-Ting Zhang, Jia Guo, and Bu Zhou. Testing equality of several distributions in separable metric spaces: a maximum mean discrepancy based approach. *Journal of Econometrics*, 239(2):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407622000859`.

Zhu:2020:MSA

[ZHPW20] Xuening Zhu, Danyang Huang, Rui Pan, and Hansheng Wang. Multivariate spatial autoregressive model for large scale so-

cial networks. *Journal of Econometrics*, 215(2):591–606, April 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440761930212X.

Zhu:2023:NGE

[Zhu23] Ke Zhu. A new generalized exponentially weighted moving average quantile model and its statistical inference. *Journal of Econometrics*, 237(1):??, November 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623002269.

Zhao:2020:SWE

[ZHW20] Puying Zhao, David Haziza, and Changbao Wu. Survey weighted estimating equation inference with nuisance functionals. *Journal of Econometrics*, 216(2):516–536, June 2020. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407619302404.

Zincenko:2024:EIS

[Zin24] Federico Zincenko. Estimation and inference of seller's expected revenue in first-price auctions. *Journal of Econometrics*, 241(1):??, April 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407624000800.

Zhang:2023:MAP

[ZL23] Xinyu Zhang and Chu-An Liu. Model averaging prediction by K-fold cross-validation. *Journal of Econometrics*, 235(1):280–301, July 2023. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622000975.

Zhang:2022:ODE

[ZLB22] Congshan Zhang, Jia Li, and Tim Bollerslev. Occupation density estimation for noisy high-frequency data. *Journal of Econometrics*, 227(1):189–211, March 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S030440762030230X.

Zou:2022:ICM

[ZLLT22] Tao Zou, Wei Lan, Runze Li, and Chih-Ling Tsai. Inference on covariance-mean regression. *Journal of Econometrics*, 230(2):318–338, October 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621001585`.

Zhang:2022:VEH

[ZLTT22] Congshan Zhang, Jia Li, Viktor Todorov, and George Tauchen. Variation and efficiency of high-frequency betas. *Journal of Econometrics*, 228(1):156–175, May 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303778`.

Zhu:2024:SAM

[ZM24] Changbo Zhu and Hans-Georg Müller. Spherical autoregressive models, with application to distributional and compositional time series. *Journal of Econometrics*, 239(2):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407623000209`.

Zhu:2022:CRB

[ZT22] Yinchu Zhu and Allan Timmermann. Conditional rotation between forecasting models. *Journal of Econometrics*, 231 (2):329–347, December 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407621002505`.

Zhong:2021:MRE

[ZZ21] Xiaohan Zhong and Lin Zhu. The medium-run efficiency consequences of unfair school matching: Evidence from Chinese college admissions. *Journal of Econometrics*, 224(2):271–285, October 2021. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL `http://www.sciencedirect.com/science/article/pii/S0304407620303675`.

Zhang:2024:OMA

[ZZ24a] Xiaomeng Zhang and Xinyu Zhang. Optimal model averaging based on forward-validation. *Journal of Econometrics*, 237(2C):??, December 2024. CODEN JECMB6. ISSN 0304-4076 (print),

1872-6895 (electronic). URL https://www.sciencedirect.com/science/article/pii/S030440762200094X.

Zhou:2024:NBC

[ZZ24b] He Zhou and Hui Zou. The nonparametric Box–Cox model for high-dimensional regression analysis. *Journal of Econometrics*, 239(2):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407623000568.

Zhang:2022:LBI

[ZZLL22] Xingfa Zhang, Rongmao Zhang, Yuan Li, and Shiqing Ling. LADE-based inferences for autoregressive models with heavy-tailed G-GARCH(1, 1) noise. *Journal of Econometrics*, 227 (1):228–240, March 2022. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407620303742.

Zhang:2024:PSD

[ZZZ24] Yaowu Zhang, Yeqing Zhou, and Liping Zhu. A post-screening diagnostic study for ultrahigh dimensional data. *Journal of Econometrics*, 239(2):??, February 2024. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL http://www.sciencedirect.com/science/article/pii/S0304407622001877.