

# A Complete Bibliography of the *Journal of Econometrics* (1990–1999)

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## Title word cross-reference

ARMA( $p, q$ ) [ZWG91].  $C_L$  [And91].  $C_p$  [KS90].  $F$  [AS96]. I(2) [HS98a].  $K$  [WY97, Kin91]. MA( $q$ ) [RM92].  $p$  [AKS92].  $Q$  [BBDS92, Run97a, Run97b].  $R$  [CW97, Sne99].  $r - 1$  [Sne99].  $R^2$  [Lai93].  $t$  [KM97]. VEC(1) [BOYF94].

**-class** [Kin91]. **-cones** [WY97]. **-squared** [CW97]. **-statistic** [Run97a, Run97b]. **-tests** [AS96]. **-values** [AKS92, KM97].

**1-3** [BCL93]. **11** [Ano91o]. **1950-1973** [KP93b]. **1990** [Ano90f, Ano90x, Ano90q, Ano90v, Ano90u, Ano90t, Ano90s, Ano90w, Ano90r]. **1991** [Ano91p, Ano91s, Ano91r, Ano91q, Ano91n, Ano91t, Ano91o, Ano91u]. **1992** [Ano92n, Ano92r, Ano92m, Ano92p, Ano92q, Ano92o]. **1993** [Ano93p, Ano93q, Ano93l, Ano93m, Ano93k, Ano93n, Ano93o, Ano93j]. **1994** [Ano94s, Ano94t, Ano94o, Ano94u, Ano94p, Ano94n, Ano94r, Ano94q]. **1995** [Ano95p, Ano95q, Ano95m, Ano95o, Ano95l, Ano95k, Ano95n, Ano95r]. **1996**

[Ano96c, Ano96y, Ano96w, Ano96x, Ano96r, Ano96s, Ano96u, Ano96t, Ano96q, Ano96v, Ano96p]. **1997** [Ano97-29, Ano97z, Ano97-28, Ano97x, Ano97y, Ano97r, Ano97v, Ano97u, Ano97-27, Ano97s, Ano97w, Ano97t]. **1998** [Ano98s, Ano98u, Ano98r, Ano98t, Ano98l, Ano98m, Ano98o, Ano98n, Ano98p, Ano98q, Ano98k]. **1999** [Ano99n, Ano99o, Ano99p, Ano99j, Ano99l, Ano99i, Ano99g, Ano99k, Ano99m, Ano99h].

**2/3** [Ano92b]. **223-250** [Hal94b]. **26** [Ano98p]. **267** [Ano92b]. **267-272** [Ano92b]. **272** [Ano92b]. **291-308** [KO93].

**3** [Ano91r, Che97]. **377-398** [Gil93].

**47** [Ano92b].

**75** [RU05].

**95-120** [BCL93].

**ability** [WC95]. **absence** [Yan98]. **absolute** [Wei90]. **accommodate** [FLW98]. **account** [Blo96]. **Acknowledgement** [Ano90a, Ano90b, Ano91a, Ano92a, Ano92b, Ano94a, Ano96a, Ano97a]. **Acknowledgement/Erratum** [Ano92b]. **across** [HMS91, KP97b, KP97c]. **across-regime** [KP97b, KP97c]. **Adaptive** [Hod98, Ste92a, Ste95, JHB90, Phi94, Ste92b, Pöt95]. **addiction** [Lab99]. **Additional** [ST98, Kem92]. **additive** [GMP99, MMF93, mWK96]. **additively** [CM97]. **adequacy** [ET96, Per96, Spa90]. **adjusted** [BG98b, Naw90b, Naw90a, Sim93]. **adjustment** [Att95, Die93, GP93, GS95, Law90, MNS94, Mou95, SW94]. **adjustment-costs** [Law90]. **advanced** [HS98c]. **after** [Gil92]. **against** [BL95a, Bie97b, Cha93, KPSS92, LS96a, LT94, LT99, PS91]. **aged** [MWS91]. **agent** [PM99]. **aggregate** [BM93a, Dic93, Dur93, Hus92, Lew90]. **Aggregation** [HS90, BS90a, DFS94, GS95, NS96, PPL93, PS95c]. **agricultural** [BFR97, CFJL98, DL97b]. **agriculture** [Kum96]. **AIDS** [BM97]. **airline** [DGGV97]. **Aitken** [Cra92]. **algebra** [EG93]. **algorithm** [KP96, Ruu91]. **allocation** [Bha97b]. **allocative** [Kum97]. **along** [RS93]. **Alternative** [AS97a, Bro93, HS96, MS95, PS90a, BC94, Cam92, Cow91, Das97b, Gon94, KPSS92, LWG93, NF98, She94]. **alternatives** [Cha93, LS96a, PS91]. **America** [Ano90f]. **among** [BGH<sup>+</sup>97, KNI96]. **analogue** [CEH90]. **Analysis** [Bha97a, CR94b, Ham90, JM91, LC97, Qui98a, AM93, Ana98, BM95, Bie97a, BH97, CP98, CG95, Chi95, Con91, CD98, Das91, DKF98, Era97, FH90, FHP97a, FHP97b, FKL98, GS92, Goz97, GU90, HM93, HMS91, HS98c, Joh92, JJ92, JS99a, KVC98, KP93a, KPP96, Koo96, KLOS97, KOS97, KP93b, Kwa99, LR94, LR96a, LM90, LS97b, Mai90, MR94, NVvS91, Pai97, PPL93, Poi96, Ryu93b, SvD91, ST90, Ste91, SR91, TZL96,

TLL<sup>+</sup>90, WWC97, Weg96, WY97, Zel96]. **analysis-of-variance** [NVvS91]. **analytic** [DC96]. **analytical** [Ste91, TP93]. **Analyzing** [Böc98, WY97, DL95, HS94b]. **Andersen** [Rui97]. **Annals** [Ano97d]. **annealing** [GFR94]. **Announcement** [Ano90c, Ano90d, Ano90e, Ano91b, Ano91c, Ano91d, Ano94b, Ano96b, Ano97b, Ano98a, BGK92]. **Announcements** [Ano97c]. **ante** [PJ96]. **anticipation** [BM99b]. **anticipatory** [MD98]. **application** [AH93, Att91, Bie97b, CCHS90, CR97, CN96, CKT97, Dav98, DR97, Gön98, HAD93, JJ94, LW98a, Lew95, Luc95, Mou91, NF98, Paa97a, Paa97b, PS92, PS98a, PN96, Rei90, Run97a, Run97b, SR91, TLL<sup>+</sup>90, Woo91a]. **applications** [BS90a, Goz97, Joh95, MMF93, MX95a, MX95b, kMZ93, Pal95, Phi95a, Ric95, Woo90]. **applied** [CD97b]. **Applying** [DR97]. **approach** [AC93, Cha93, Chi93, DS98, DT94, DG96a, DH92, DSK99, EW98, FBA91, Fra94, GMP99, HS94b, Hol95, Hos96b, Jen94, McC94, MN97, MR91, Mou91, OP97, PH91, PSS98, PS90b, PP93, PM99, Phi91, PW91, PHH91, Qui98a, Sch96, Sch97, ST90, SR92, SK97, Stu95, mWK96, Woo90, XTZ10]. **approaches** [BYN98, HM93, Ind93, RS96, Ste91, Zel98]. **Approximate** [MS98, Sma94b, CS90, Thu92, Zab93]. **approximating** [BHSJ90, RS96]. **approximation** [GH90b, HS93]. **approximations** [MNS94, Mro99, Nel90, Per96, XP98]. **April** [Ano95n, Ano96u, Ano98o, Ano90q, Ano91p, Ano92n, Ano93p, Ano94s, Ano97-29]. **arbitrage** [MR91]. **arbitrary** [BCL92a]. **Arch** [HRS92, ENR90, BCK92, EM92, GM92, fL99, LN99, Nel90, Nel92, NF95, Nel96]. **ARFIMA** [KLOS97, MW99]. **ARIMA** [GMP99]. **ARMA** [BMR99, BDR94, CG94, GZW95, Hod98, vdL94]. **arrival** [AN98]. **Ars** [Sha96]. **artificial** [FD97]. **asbestos** [LO91]. **aspects** [HLvD95, Wei93]. **Assessing** [Fre95, Sch97, MWS91, ORS96]. **assessment** [KP94]. **Asset** [ENR90, AS98, Dan94, GHT90, GH90a, Sha90, Smi99, Stu95]. **assistance** [Era97]. **Association** [vdB97]. **assumptions** [AS97a, Cow91, Woo95]. **Asymmetries** [BEP96, Tho94]. **asymmetry** [Hus92, PP98]. **Asymptotic** [AK94, And91, CP92, Eas91, Hos96a, Kwa99, LS94, Nel96, AS97b, Buc95a, FG96, GS91, JM91, MMF99, MNS94, NP94, New97, Per96, Run97a, Run97b, ST98, WL99]. **asymptotically** [BGW91]. **asymptotics** [Hal94a, KW91, Phi98]. **attitudinal** [HK98]. **auctions** [Paa92]. **Augmented** [Dua97, GZW99]. **August** [Ano90t, Ano91q, Ano93q, Ano94t, Ano95p, Ano96y, Ano97z, Ano98s, Ano99n]. **Author** [Ano94c, Ano98b, AC94, AC97, Ano92t]. **autocorrelated** [Dag94, KS91, Oht90]. **Autocorrelation** [KM97, AS93, BL91a, DT94, DK91, Eva92, God98b, KZ90, Miz95, SK93, Sma94a, Wes97]. **Autocorrelation-** [KM97]. **autocorrelation-consistent** [Wes97]. **autocorrelations** [Bie93, Hos96a]. **autocovariance** [Kar99]. **autocovariances** [Hos96a]. **automobiles** [AH93]. **autoregression** [BFH97, HT97, ZHkM91]. **autoregressions** [BM93b, TP93, TY95, Zha99]. **Autoregressive** [HS94a, AR94, BBM96, BKS96, CP99, Chi93, CKT97, DNSW92, ET96, JS99b, KD97, LS97b, PH91, Per96, PS98b, RS97, SL97, Shi93, Tur98, YT98].

**availability** [EKS98]. **average** [CS90, GZW99, HT93, PH91]. **Averaged** [LR96b]. **averages** [KT96, PS96b]. **averaging** [CEH90]. **aversion** [CEK92]. **axiom** [RD99].

**B.** [Ste95]. **background** [Poi97a, Poi97b]. **balanced** [Oht99]. **bands** [KB99]. **bandwidth** [PS96b]. **Bangladesh** [MS97]. **banking** [FL90]. **banks** [CCHS90]. **Bartlett** [Att95]. **base** [Pen99]. **base-independent** [Pen99]. **based** [BG98a, CT90, Cho94, DM92, Dur91, EW98, GH90a, GH90b, GRD99, GM93a, GH96, Hal92, Hal94b, Hor94, Kao99, Kle93, KM90, Kwa99, Lan97, Naw90b, Naw90a, PK96, RK97, Vin98, WWC97, Woo91a]. **Basel** [Sti96]. **basic** [PP94]. **Bayes** [Chi92, Chi93, CG94, CGW98, HS94b, JHB90, KP99, Lan97, YP96]. **Bayesian** [Kar17, Ana98, BGW91, BKS96, BL95b, BMR99, DKF98, DH92, Dor95, FHP97a, FHP97b, Gew96, HLvD95, Kai98, KNI96, KS91, Koo91, KP93a, KOS95, KLOS97, KOS97, Kwa99, Lub95, MR91, Mil92, kMZ93, Mou91, Osi91, OS93a, OS93b, Pai97, Pal95, Phi95a, Phi95b, Poi96, Ric95, Rug94, SvD91, Sch96, SK97, SK96, Ste91, SR91, Stu95, mWK96, ZHkM91, Zel96, Zel98, vdBKOS94]. **beef** [NF98]. **before** [LR96a]. **behavior** [AR94, BW93, GW93, Hal93, Kra93, SV99, Squ94, Ste92b]. **behaviour** [God98a]. **belief** [KDM95]. **benefits** [Sch97]. **Bernoulli** [Sha96]. **Bernoullis** [Sti96]. **beta** [MX95a, MX95b, Wil96]. **beta-II** [Wil96]. **between** [BDR94, Dag90, HM95, LY96, Paa92, Poi97a, Poi97b, Sto94, WW96, dV91]. **Bias** [KP94, EKS98, HS98c, Kiv95, KPS95, MS98, MS97, RSU96, RU05, Sch94, Sto96, VV99]. **biased** [KS97]. **Bierens** [dJ96]. **bills** [ENR90]. **binary** [AM93, Ahn95, Bol96, CR97, IT98, Kle93]. **binding** [CL92, VK90]. **birth** [RW91]. **bivariate** [Koo91, vdB97]. **Black** [BSTY91, CL96]. **Black-white** [BSTY91, CL96]. **Blaschke** [LR94]. **blind** [BGH<sup>+</sup>97]. **Block** [Zha99]. **blocks** [Fit98]. **Board** [Ano90g, Ano90h, Ano90i, Ano91e, Ano91f, Ano91h, Ano92d, Ano92f, Ano92g, Ano93a, Ano93b, Ano93c, Ano93d, Ano94d, Ano94e, Ano94g, Ano94h, Ano95a, Ano95b, Ano95c, Ano95d, Ano95e, Ano96d, Ano96e, Ano96f, Ano96g, Ano96h, Ano96i, Ano97e, Ano97f, Ano97g, Ano97h, Ano97i, Ano97j, Ano97k, Ano98c, Ano98d, Ano98e, Ano90j, Ano91g, Ano92e, Ano94f]. **bond** [Sch96]. **Bootstrap** [Hor94, KB99, DC96, Fit98, God98a, Goz97, LW98b, RCCA93, Vin95, WWC97]. **Bootstrap-based** [Hor94]. **Bootstrapping** [Bro90, LM97]. **both** [NV90]. **bound** [Ai94]. **Bounded** [Per90, Per91]. **Bounded-influence** [Per90, Per91]. **Bounding** [Bol96, Iwa96]. **Bounds** [Fri90, CFJL98, Cow91, GU90, Hol95, NP93, Ril93, TLL<sup>+</sup>90, Tho93]. **Box** [BOYF94, Buc95b, KCH95, Run97a, Run97b]. **Brazil** [TS97]. **break** [Ino99, LMN98]. **breaking** [Per97]. **breakpoint** [DC96, GGH98]. **breaks** [AKS97, CEH96, GNW96]. **British** [KP93b, Paa97a, Paa97b]. **budget** [FFM96, Sim98]. **Business** [CD98, FG98, Bou95, FH90, Ghy97, Hus92, NRW93]. **BVAR** [RS93, Zel93].

**cable** [WW96]. **Calculating** [Chi96, Ril93, PHH91]. **calorie** [BFR97]. **calorie-income** [BFR97]. **Canada** [LO91]. **Canadian** [HAD93]. **canonical** [BOYF94, LS94]. **capacity** [Das97a, HY92, SS90]. **capital** [BM95, GH90a, PN96, Sch97]. **cardinal** [vP91]. **care** [Phi97]. **Carl** [Kle98]. **Carlo** [ACS99, BCL92a, BCL92b, BCL93, BKS96, Buc95a, CCN98, DM92, GLN94, Hau96, Lee97c, Lee97b, Lee97a, SK98, SV99, TM98, Tsi99, Vij97]. **Case** [LI96, BHHS94, CFJL98, CK97, EC96, HU94, LO91, MS95, MM94, McC98, ÖJ91]. **Case-control** [LI96]. **categorical** [BM98]. **category** [EW98]. **cattle** [NF98]. **causality** [CN96, FK93, Gri96, KO90, KO93, Tho94]. **causality-in-variance** [CN96]. **cement** [Das91]. **censored** [AP93, BS94a, Chi92, GJP97, GH99, HP94, Naw90a, VV99, Wan98, Wei93]. **Censoring** [HM98]. **center** [Ano92c]. **centered** [HU94]. **CERGE** [Ano92c]. **CERGE-the** [Ano92c]. **chain** [BKS96, CCN98]. **change** [Chi98, DG96b, DK96, GP96, GGH98, HR96, Hod92, LT94, PK96]. **change-point** [Chi98]. **change-point** [ALP96]. **changes** [Bai99, Ham90, HS94a, Kua98]. **changing** [FD97, HS98b]. **chaos** [BGH<sup>+</sup>97]. **characteristics** [FGM90]. **chi** [HS94c, VW93]. **chi-square** [HS94c, VW93]. **child** [fLRP97]. **choice** [AM93, Ahn95, DKF98, EW98, EKS98, Gön98, HK98, Hor93, IT98, Kle93, Lan97, fL95, Lee97a, LY96, Man93, Mat93, NV92, PS98a, PS96b, Sma94b, Tho93, WWC97]. **choice-based** [EW98, Lan97, WWC97]. **choosing** [Poi97a, Poi97b]. **Christ** [Kle98]. **circumvent** [BL91a]. **class** [Kin91, PO95]. **classes** [MMF99]. **Classical** [HLvD95, BL95b, KS91, Mag90]. **classification** [Ano90f, DFS94, Ano90f]. **closed** [vdL94]. **Closing** [DW96]. **Cluster** [HMS91]. **clustering** [Ano90f]. **Co** [DeJ92]. **Co-integration** [DeJ92]. **coarseness** [Cam92, Cau92]. **Codependent** [VE97]. **coefficient** [Bro93, Che99, DK91, FBA91, GKS91, LH96, SK97]. **coefficients** [IT98, OG93, Osb91, Soo90]. **Coherency** [BS94a, VK90, vSKK93]. **cointegrated** [Cho94, GNW96, HS98a, JS99b, LC97, LS97b, NP97, Urb95]. **cointegrating** [BOYF94, Han92a, Hod98, Ino99, LM97, Sne99, Wic96, Yan98, Yik98]. **Cointegration** [CEH96, Joh92, Koo91, LT96, PS96a, Bie97a, Bos95b, Can98, Cho94, Com99, Dav98, Dor95, EC96, GS95, GL94, GH96, Hal94a, Han92b, Hau96, HEGY90, JJ92, Joh95, JS99a, Kao99, KvD94b, Lau99, Lee92, OP97, Osb93, PPL93, Qui98a, RKJ99, SL97, Seo98]. **collinearity** [Soo90]. **Columbian** [Paa97a, Paa97b]. **combination** [HK98]. **Combining** [HLS98, kMZ93, Ste91]. **Comment** [Pöt95, KR94, Ste95]. **Comments** [AS97b, GKW95, Pal95]. **commercial** [CCHS90]. **common** [AV98, CW97, Can93, Gew93, McM92, Paa92, Wic96]. **company** [BBDS92]. **comparative** [BC94, Cha90]. **Comparing** [KS91, Poi97a, Poi97b, FK94]. **Comparison** [BOYF94, BG98a, BHF90, Chi98, DC96, Hau96, Ind93, LWG93, MS92, Thu92, TW91, Zab93]. **comparisons** [GRD99, HKU97, Pol91, SR92]. **compatibility** [BS90b, KR94]. **competing** [Sue92]. **competition** [BGH<sup>+</sup>97, CD97b, EW98]. **competitive** [KVC98]. **compliance** [Era97]. **component**

[BL91a, BCL92b, BCL93, BC94, BL95a, CKT97, HRS92, MN95, MP99].  
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**contaminated** [LI96]. **contemporaneous** [NS96]. **content** [BL91b, DL92].  
**context** [BG97a]. **continuity** [dJ98]. **Continuous**  
 [DW96, AL97, Cha93, CL92, CR96, Com99, KP93b, LT94, Mro99].  
**continuous-time** [AL97, KP93b]. **Contracting** [PS98a]. **control**  
 [DM92, LI96]. **controlled** [BGH<sup>+</sup>97]. **controls** [LI96, NV92]. **Convenient**  
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 [Vin98]. **Correcting** [EKS98]. **correction**  
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**corrections** [MS95, Woo95]. **correctors** [Miz95]. **correlated**  
 [Are93, CG95, Iwa92b, Mic99]. **Correlation**  
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 [Kar17, RU05]. **cost**  
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 [Ana98, BG98b, Buc95a, ENR90, GJ92, RR90, Wes97, vdL94]. **covariances**  
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 [Buc95b, KCH95, Mic99, PP93]. **Cramer** [Ano92b]. **criteria**  
 [GKW95, SW96, TW91]. **criterion** [KS90, PW91]. **critical** [Hor94, ST98].  
**criticism** [Iwa96]. **critique** [HY92, ORS96]. **cross**  
 [AL96, And91, Col97, Con99, CSS90, Fre95, Mof93, NV90, PW95, VN93].  
**cross-section-time-series** [AL96]. **cross-sectional** [CSS90, Fre95].  
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 [HK95]. **Nonconvexities** [Chi95]. **nonexperimental** [Spa95].  
**nonfundamental** [LR94]. **noninvertible** [RM92]. **Nonlinear**  
 [GIM97, HNP95, PST96, TM98, AM97, Ame90, AV98, Bie97b, Blo96, CW97,  
 DSK99, KCH95, KP96, KPP96, RSU96, RU05, Woo99]. **nonlinearities**  
 [BEP96]. **nonlinearity** [BGH<sup>+</sup>97, KP99, LWG93, dL97a]. **nonmonotonic**  
 [Vog99]. **nonnegative** [BP92]. **nonnegativity** [CL92, VK90]. **Nonnested**  
 [SK93, Cha93, GH90b, PP93, TW91, Woo90, Zab93]. **nonnormal** [RS97].  
**nonnormality** [AS93, AS96, Eva92]. **Nonparametric**  
 [Ahn95, BGHT95, Bie97a, FG95, Goz97, HM93, Hus92, LW90, Lüt97, Mat93,  
 RCCA93, SK96, AM93, AP93, BHL96, BHF90, CR97, CF99, Eas91, Ghy97,  
 HT97, Lew95, MS92, Pin98, WL99, Zhe96]. **nonregular** [LB97a, LB97b].  
**nonresponse** [HM98]. **Nonsense** [Ent97]. **nonspherical** [FMB92].  
**nonstationary** [AR94, CP99, DK91, GAR97, KNI96, Mar98, Phi98].  
**nonsynchronous** [LM90]. **Normal** [LR96a, ALP96, Cau92, HMR96, JHB90,  
 Phi94, SM95, SS97a, SS97b, US94, Vij97]. **normalising** [Yan98]. **normality**  
 [Eas91, GS91, New97]. **Normative** [Sle91]. **North** [Ano90f]. **note**  
 [CS90, GKS91, Had96, Iwa93, Kin91, NPL95, Osi91, XTZ10]. **November**  
 [Ano90r, Ano98p, Ano96q, Ano97u, Ano98n, Ano99k]. **nuisance**  
 [CKT97, RK97]. **null** [CA99, KPSS92, LMN98, Run97a, Run97b]. **number**  
 [KM99]. **numbers** [Sle91, dJ98]. **numerical** [Dor95, PHH91, Ste91, Vin98].  
**nutrition** [fLRP97, Sch97]. **Nutritional** [Bha97b, Das97a].

**observations** [BCL92a, CK97, GMP99, NV92, Shi93]. **observed** [Ai94]. **Occupational** [BHHS94, DFS94]. **occupations** [HS94b]. **October** [Ano91o, Ano94q, Ano90r, Ano92o, Ano93o, Ano95r, Ano96v, Ano97-27, Ano98q, Ano99m]. **odds** [Con91]. **OLS** [BM99a, KPS95, PK96]. **one** [BC94, DS98]. **one-sided** [DS98]. **one-way** [BC94]. **operators** [BK98]. **opinion** [Ano92h, Bar97, Gra92, Maa92]. **optima** [MNS94]. **Optimal** [ALP96, BG98a, DK91, LI95, PS96b, Bro93, NV92, Paa97a, Paa97b]. **optimality** [And91]. **optimization** [GFR94]. **optimizing** [Var90]. **option** [AN98]. **options** [DL92, EM92, MT90, Sch96]. **order** [Bie93, CS90, DK96, LS97b, MS93, RSU96, RU05, SL97, XP98]. **ordered** [BM98, GJP97, jL92, SCS99, Szc94]. **Ordering** [EMS99, Wil96]. **Ordinal** [vP91]. **ordinary** [FMB92]. **Orthogonality** [Hon93, CKT97, PS90b]. **OTC** [Gön98]. **other** [AKS92, GAR97, TW91]. **outcome** [Mro99]. **outcomes** [HM98, MS97]. **Outlier** [FKL98, GMP99, Luc95]. **Outliers** [AKS97, Rei90]. **output** [Dur93, KO90, KO93, PPL93, ZHkM91, ZkM99]. **Overdispersion** [GT92, CT90]. **overidentification** [AK92, AK94]. **overidentifying** [MS96]. **overlapping** [Yit94].

**p** [CG94, Dua97]. **Pages** [Ano90x, Ano90q, Ano90v, Ano90u, Ano90t, Ano90s, Ano90w, Ano90r, Ano91p, Ano91s, Ano91r, Ano91q, Ano91n, Ano91t, Ano91o, Ano91u, Ano92n, Ano92r, Ano92m, Ano92p, Ano92q, Ano92o, Ano93p, Ano93q, Ano93l, Ano93m, Ano93k, Ano93n, Ano93o, Ano93j, Ano94s, Ano94t, Ano94o, Ano94u, Ano94p, Ano94n, Ano94r, Ano94q, Ano95p, Ano95q, Ano95m, Ano95o, Ano95l, Ano95k, Ano95n, Ano95r, Ano96y, Ano96w, Ano96x, Ano96r, Ano96s, Ano96u, Ano96t, Ano96q, Ano96v, Ano96p, Ano97-29, Ano97z, Ano97-28, Ano97x, Ano97y, Ano97r, Ano97v, Ano97u, Ano97-27, Ano97s, Ano97w, Ano97t, Ano98s, Ano98u, Ano98r, Ano98t, Ano98l, Ano98m, Ano98o, Ano98n, Ano98p, Ano98q, Ano98k, Ano99n, Ano99o, Ano99p, Ano99j, Ano99l, Ano99i, Ano99g, Ano99k, Ano99m, Ano99h]. **paired** [BG98a]. **Pairwise** [HP94, HKU97]. **Pakistan** [BFR97]. **Panel** [Bal95, PK94, AS95, AS97a, Are93, AC93, BCL92a, BHL96, BL98, BBDS92, BB98, CGW98, CK97, CSW92, DL95, DGV98, FOS97, Fre95, GS92, Gön98, GM93a, Hah97, Hah99, HAD93, IASW99, Kao99, Kiv95, Kum90, KP93b, LS96b, LH98, MN95, MN97, Met96, NVvS91, PSS98, VV99, Woo95, Woo99]. **panels** [BC94, CPW93, EKS98, Han99, HT99a, LI95, NV90, PS95a]. **paper** [Hin97]. **paradigms** [Paa92]. **Parameter** [Dag94, Koo96, And98, CD94, CCN98, CG95, FLW98, Kuo98, LT99, SS97a, SS97b, Vij93, Weg96, ZHkM91]. **Parameters** [CKT97, Bos95b, Cor99, DGV98, EKS98, LT94, LT99, NV90, OP97, RK97]. **Parametric** [AH98, BHF90, BH97, LW98a, LW98b, MS92, McM92, SW96, WA93]. **parity** [Jus95]. **Park** [CS90]. **part** [LY96, OK96]. **Partial** [Urb95, Joh92, Kuo98, MNS94, RT99]. **Partially**

[Phi94, AR94, AM97, BM99a, CP99, CP92, CK97, LS96b]. **participation** [Ste96]. **particularities** [KDM95]. **partly** [Iwa94]. **pass** [Yik98]. **patterns** [BT98, Can93, DC98, FD97, Gew93]. **pay** [WW96]. **payoffs** [GHT90]. **penetration** [BT98]. **perceptions** [HK98]. **performance** [BM95, FG96, GS92, Orm90]. **period** [Cre90]. **periodic** [BFH97]. **periodically** [Osb91]. **periodogram** [LR96b, Vel99]. **Persistence** [PPL93, DG96a, FH90, KLOS97]. **Personal** [FGM90, BGR95]. **perspective** [HKT90, vdBKOS94]. **Perspectives** [Ano90f]. **phase** [CEH90]. **phase-averaging** [CEH90]. **Phillips** [XTZ10]. **philosophy** [Sha96]. **Pierce** [Run97a, Run97b]. **Pitfalls** [GL98]. **pivot** [Vin98]. **plan** [HK98]. **Plosser** [Luc95]. **point** [AF92, Bro93, Chi98, KP96]. **point-optimal** [Bro93]. **points** [ZHkM91, ZkM99]. **Poisson** [Böc98, CT90, GT92]. **policy** [KP93b, RW91]. **political** [FH90]. **political-business** [FH90]. **polychotomous** [fL95, Mat93, Sch94]. **Polyhedral** [CCHS90]. **Polynomial** [GL94, AF92, HT97, HNIP91, Kua98]. **poolability** [BHL96]. **Pooled** [BG97a, AL96, MG91]. **Pooling** [Ano92b, CR91, ZHkM91]. **Population** [PW95]. **populations** [fLRP97, MWS91]. **positioning** [BG98a]. **positive** [MB90, OK96, Pel96]. **positive-part** [OK96]. **possible** [ÖJ91]. **possibly** [KP97a, LN99, SW96, TY95, YT98]. **Posterior** [CP98, CGW98, Lan97, Chi96, Con91, Iwa96]. **potential** [Kem92]. **Pötscher** [Ste95]. **poverty** [Das97a, FH90, VB90, FH90]. **Power** [SG91, Bar92, Cor99, DNSW92, HS96, Jus95, KZ90, LS96a, NT90, PS95c, PS96c, Vog99]. **powers** [Sma94a]. **pp** [Ano92b, BCL93, Gil93, Hal94b, KO93]. **PPP** [JJ92]. **Pre** [Gil91, Gil93, NV92, ÖJ91, ST95]. **pre-experimental** [NV92]. **pre-test** [ÖJ91, ST95]. **Pre-testing** [Gil91, Gil93]. **predeterminedness** [AK92, AK94]. **Prediction** [BB92, KOS95, Mil92, Pal95, Phi95a, Phi95b, Ric95]. **Predictive** [GGH98, Iwa92a, WC95]. **preference** [HK98, HLS98, OP97, Sen91, SW94]. **preferences** [HK98]. **preliminary** [Gil92]. **preliminary-test** [Gil92]. **premium** [MS92]. **presence** [CEH96, DT94, God98b, Han92a, LMN98, LN99, RK97, Wei90]. **present** [Koo91]. **pretest** [Hal92, Hal94b]. **Price** [Dea90, AH93, BGR95, Bie97b, DHSR98, EKS98, Fis95, Gön98, HW96, HK95, MD98, Mou91, Paa97a, Paa97b, Sle90]. **price-setting** [MD98]. **prices** [CN96, Dan94, EM92, Koo91, MN95, VB90]. **Pricing** [MT90, AN98, BM96, ENR90, GH90a, MR91, Sha90, Smi99, Stu95]. **principal** [PM99]. **principles** [Mag90]. **prior** [CP98, Poi94, Zel96]. **Priors** [KCW96, FOS97, KP93a, RS93, YP96]. **Private** [GS97a, Paa92]. **Probabilities** [Car95, Ahn95, HMR96, Vij97]. **probability** [BSH93, DSW90, Sha96]. **probit** [BL98, BS94b, GKR97, GM93b, MR94, SV99]. **problem** [BL91a, PP93, Ril93]. **problems** [DNSW92]. **procedure** [DKF98]. **procedures** [CEH90, DC96, Hil91]. **process** [CS90, Chu96, Dua97]. **processes**

[BK96, Bai96, BP92, CP99, Dor95, EG93, GZW99, GS97b, HT99b, Kuo98, LC97, LS97b, Mar98, NS96, Osb91, RM92, SL97, She94, TSB96, TY95, dV91]. **procyclical** [Chi95]. **Product** [KVC98, BG98a, BT98, KS97, NPL95, SS90]. **Production** [CSS90, Kum90, BGW91, BFR97, BHF90, BFR95, BW95, Fis95, FK94, Hal93, Kra93, PP98, Tyb92]. **production-smoothing** [Hal93, Kra93]. **production-theoretic** [Fis95]. **productive** [Sch97]. **productivity** [AB91, Chi95, DSK99, GR95, HM95, LO91, PN96, Rei90]. **profiles** [FBA91]. **programming** [FL90, ST90]. **promotion** [FLW98]. **promotions** [DHSR98]. **Properties** [FMB92, HT99b, Dur93, Hod92, Koo91, LS94, Lau99, PS98b, Smi99, SM95, WY97, Zel98]. **property** [BL92]. **proportional** [Rug94, Sue92]. **prospects** [Ano90f]. **proxy** [OG93]. **Pseudo** [BG98b, CPW93, CD97b, Lai93, Maa92]. **pseudo-** [Lai93]. **Pseudo-maximum** [BG98b, CD97b]. **pseudo-science** [Maa92]. **public** [GS97a]. **purchase** [MR92]. **purchasing** [Jus95]. **purpose** [BT95].

**q** [CG94, Dua97]. **QML** [AS97b, Rui97]. **Quadratic** [jL93, JHB90, Kem91, US94]. **quadrature** [GH90b]. **quadrature-based** [GH90b]. **Qualitative** [FG96, GM92, BS94a, Lai93]. **quality** [HMS91, fLRP97, Mou95]. **Quantile** [Buc95b, Buc95a, Fit98, KP96]. **quantiles** [Kle93]. **quantity** [Fis95, HK95]. **Quasi** [Cra92, NF98, Rui94, Hos96b, McC98, Woo91b]. **Quasi-Aitken** [Cra92]. **quasi-FIML** [McC98]. **quasi-likelihood** [Hos96b]. **Quasi-maximum** [Rui94]. **quasi-maximum-likelihood** [Woo91b]. **Quasi-rational** [NF98]. **quasilikelihood** [SC93].

**R&D** [HM95, Rei90]. **radio** [Mou91]. **Random** [Ent97, BL92, BW95, Che99, EGW90, FBA91, GKS91, GM93b, HSPHS90, Hol95, IT98, MB90, PP94, Run97a, Run97b]. **random-coefficient** [GKS91]. **random-effects** [EGW90]. **range** [CR94a, Hos96b]. **Rank** [BG97b, CS98, CP99, CD97a, Gew96, Ino99, Kar17, Seo98]. **rate** [AL97, Bie97b, Cro98, HKT90, Jus95, KDM95, PS92, PST96, WC95, vdB97]. **rate-making** [HKT90]. **rates** [GHT90, kMZ93, New97, SvD91, ZHkM91, ZkM99]. **Ratio** [CCHS90, Att95, Bai99, CD93, PL91, SG91, US94]. **Rational** [Cro98, Sim93, HS93, JS99b, Lab99, NF98, PS92, Ray91, SS92]. **rational-expectations** [Ray91]. **rationality** [EC96]. **rationing** [Squ94]. **real** [Gri96, SvD91]. **Reasonable** [GU90]. **Recognizing** [FD97]. **rectangle** [HMR96]. **recursion** [Zha99]. **recursive** [Ste91]. **reduced** [CP99, Gew96, Kar17, McC98]. **reduction** [KP94]. **Redundancy** [BQSW99, BK98]. **reference** [GM93a, HS98b]. **reformulation** [AL96]. **regime** [Ai94, GH96, Ham90, HS94a, KP97b, KP97c]. **Regression** [CT90, DM92, MB90, AL96, AS96, And91, ALP96, BC94, Bök98, Bro93, Bro90, Buc95a, Buc95b, Cam92, CW97, Cau92, Chi92, Chi93, CG94, CP93, Dag94, DD97, DC98, Eas91, EH93, Ent97, FMB92, FH91, GKS91, Gew96,

Gil91, Gil92, Gil93, God98a, GH99, GT92, GRS99, Hal96, HP94, HS94c, Iwa92a, Kao99, Kar17, KCH95, KW91, KPS95, KP96, KP97b, KP97c, KZ90, Kyr98, jL92, jL93, Lee97c, Lee97b, LW98b, LT94, MRB98, Mar98, Mic99, Mou91, NT90, Naw90b, Naw90a, NPL95, Oht90, OG93, Osi91, OS93a, OS93b, Pöt95, RK97, Rob91, RCCA93, Ryu93a, Shi93, SKA94, SK97, SK93, SK96, Soo90, Ste92a, Ste95, Vel99, VN93, Wei93, mWK96, Woo91a, XP98, ZWG91]. **Regression-based** [CT90, DM92, Woo91a]. **regressions** [Abe94, BCL92a, Bol96, Cho94, DK91, Fit98, Hal94a, Hod98, Kuo98, LM97, MMF93, Phi91, XTZ10]. **regressor** [Bol96]. **regressors** [Cho94, HM98, KP97a, Mic99, Ril93]. **regularity** [FG95, vSKK93]. **regulation** [AB91]. **reinterpretation** [MS96]. **Rejection** [KB95]. **rejections** [LMN98]. **related** [KW91, NP94]. **relation** [dV91]. **relations** [Dav98, HK95]. **relationship** [BFR97, Dag90, HM95, Kum97]. **relationships** [Gon94, GL98, GNW96, Ind93, KNI96, Koo91, PS95a]. **Relative** [MMF99, GT99, Sle90, Szc94]. **rents** [LO91]. **repeated** [Mof93]. **Reply** [Ste95, Bos95a]. **Representation** [BYN98]. **Representations** [HS98a, LR94, ST98]. **representative** [PW95]. **Research** [CD97b, Ano92c]. **reserve** [Paa97a, Paa97b]. **residential** [FBA91]. **Residual** [GH96, Leh90, Cho94, Kao99]. **Residual-based** [GH96, Cho94, Kao99]. **residuals** [PK96]. **resistant** [PK96]. **resource** [CR97]. **Response** [Rui97, CR97, DL97b, GJP97, HM93, HASM98, HS98c, KPP96, Koo96, jL92, LS97b, Phi95b, Phi98, ZkM99]. **responses** [BM93b]. **restricted** [And98]. **Restricting** [FFM96]. **restrictions** [BB98, Gil91, Gil93, Hah97, Joh95, Kem91, Kem92, MS96, OG93, RR90]. **results** [BCL92b, BCL93, Dav98, Dea90, God96, God98b, God98a, HMR96, Lee97c, Lee97b, Lee97a, McC98, ÖJ91]. **retirement** [MW97]. **returns** [CL96, CEK92, DG96a, NER92, Run97a, Run97b]. **revealed** [DKF98, HK98, SW94]. **Review** [BYN98, BCK92]. **revisited** [Leh90, ORS96, Spa90]. **Ridder** [Ano92b]. **right** [Nel92, NF95]. **risk** [CEK92, Leh90, MS92, ÖJ91]. **risk-premium** [MS92]. **risks** [Sue92]. **Robust** [KR97a, KR97b, Naw90b, Naw90a, OS93b, CA91, Fit98, FKL98, HLvD95, Luc95, Vin98, Woo91a]. **Robustness** [AS93, AS96, Eva92, AK94, SG91, dL97a]. **role** [MD98, PS95b, TLL<sup>+</sup>90]. **root** [Bie93, Bie97b, Bos94, CP93, DNSW92, Die93, GP93, GAR97, GS97b, Hal92, Hal94b, HLvD95, HS96, KCW96, KS93, KPSS92, Luc95, NT90, PS95c, SvD91, Seo99, ST98]. **roots** [BM93a, BFH97, BG97b, Dic93, FHP97a, FHP97b, GLN94, Gre90a, HT99a, Hyl95, Iwa93, Lub95, PH91, Sai91, TP93, Vin98]. **rotating** [NVvS91]. **rotating-panel** [NVvS91]. **Roy** [Vij93]. **Ruiz** [AS97b]. **rule** [Eas91, OK96, Oht99]. **Rules** [Maa92, fL94]. **run** [DHSR98, FKL98, Gon94, GL98, Ind93, JJ94, Jus95, KOS95, PS95a]. **Rwandese** [Bha97b].

**S** [Ano92b, Hin97]. **Saddlepath** [SS92]. **safety** [DGGV97]. **sales**

[Paa97a, Paa97b]. **Sample** [Ter98, Bie93, BK98, CA91, CP92, Don95, God98a, GS92, Hod92, Hos96a, KZ90, LS94, Lee94, fL94, LY96, McC98, MG91, Orm90, PS98b, Sch94, Smi99, Ste92b, Szc94, YT98, Zel98]. **samples** [Lan97]. **sampling** [BW93, Chi93, GS95, GW93, IL96, MRB98, SV99, WWC97, Wes96]. **sanitation** [fLRP97]. **Sargan** [Had96]. **Sato** [RD99]. **Sato-Vartia** [RD99]. **scalar** [HST98]. **scale** [Mai90, She94]. **scales** [BL91b, Pen99]. **scaling** [DKF98]. **scanner** [DHSR98, EKS98, Gön98]. **scanning** [FKL98]. **scarcity** [LO91]. **science** [Maa92]. **scope** [RW91]. **score** [JT94, MD98, RK97]. **score-based** [RK97]. **search** [Blo97, CK97, DC98, RS93, TT93]. **Seasonal** [BM93a, Dic93, HEGY90, Osb93, RS93, Zel93, Abe94, AR94, Can93, Die93, EC96, Fra94, FHP97a, FHP97b, FD97, Gew93, GP93, GLN94, GS95, Hyl95, JS99a, Lee92, Osb91, ST98]. **Seasonality** [Ghy93, HS93, Duf93, Ghy97, Hal93, Kra93, NRW93]. **seasonally** [Sim93]. **second** [Kar99, RSU96, RU05]. **second-order** [RSU96, RU05]. **section** [AL96, Ano92h]. **sectional** [Con99, CSS90, Fre95]. **sections** [Col97, Mof93, NV90, PW95, VN93]. **securities** [BM99b]. **seek** [Era97]. **Seemingly** [MMF93, KPS95]. **segregation** [BHHS94, DFS94, NS94]. **selecting** [SW96, TW91]. **Selection** [Woo95, AP93, CP99, Don95, Era97, EKS98, GKW95, Hal92, Hal94b, KS90, Lee94, fL94, LY96, Mou91, NP93, Pal95, Phi95a, PW91, Ric95, Sch94, SK97, SK96, Ter98, VV99, VW93]. **Selectivity** [Sch94, Vij93]. **Self** [Era97, EKS98]. **Self-selection** [Era97, EKS98]. **Semi** [CR97, Eas91, LW98a]. **Semi-nonparametric** [CR97, Eas91]. **semi-parametric** [LW98a]. **Seminonparametric** [BGW91]. **Semiparametric** [AP93, Che97, CR94a, GH99, GRS99, Hor93, Ich93, Lee94, fL94, fL95, LS96b, Pen99, SC93, Ste96, Sue92, Ai94, CF99, Das91, DK97, HM93, LH98, Lob99, NP93, PO95, PSS98, PS91, Pin93, Ril93, Rug94, SKA94, Tho93, WA93, mWK96]. **sensitive** [HT93]. **sensitivity** [BM99a]. **separability** [DW95]. **separable** [CM97, SW94]. **separate** [JT94]. **September** [Ano92p, Ano91u, Ano93j, Ano94q, Ano96p, Ano97s, Ano98k, Ano99h]. **sequential** [Hah97, fL95]. **serial** [Böc98, CG95, Kyr98, LH98, Pin98, Rob91, Wei90]. **series** [AL96, AKS97, BL95b, BW93, BP92, Can93, CF99, CR94a, CA99, Col97, CSS90, DQ93, DeJ92, DNSW92, DH92, Dur93, Fin93, Fra94, FK94, Gew93, GLN94, GP96, GAR97, GW93, Hal92, Hal94b, Ham90, Ham96, HRS92, Hos96a, Hos96b, Hus92, Jus95, KNI96, KOS95, KP99, KPSS92, Lau99, LI91, LWG93, Li99, LH96, MM94, Mof93, NT90, New97, Osb91, PRW97, Pöt95, Sai91, Shi93, SK97, Sow92, Ste92a, Ste95, Szc97a, Szc97b, VN93, Vog99, WL99, XP98]. **service** [BHF90, HAD93]. **services** [Mou91]. **set** [CCN98]. **sets** [FH91, HU94]. **setting** [HASM98, MD98]. **settings** [Man93]. **several** [BCL92b, BCL93, Thu92, WC95]. **sex** [MS97]. **sexes** [MZ90]. **share** [FFM96, Kum97, MMF93]. **shares** [FFM96]. **shelter** [Mou95]. **shift** [Thu92, Vog99]. **shifts** [FHP97a, FHP97b, GH96]. **shocks** [AKS97, Chi95].

**short** [AL97, JJ94]. **short-run** [JJ94]. **short-term** [AL97]. **Shrinkage** [KCH95, KB99, Vin95]. **sided** [DS98]. **significance** [BHHS94, KM95a, KM95b, McA95, Sha96]. **Simple** [And94, Ang91, CD93, Cre90, Dav98, LW98b, Miz95]. **simplex** [FFM96]. **simplification** [Men94]. **Simplified** [BDR94, AS97a]. **Simulated** [BM98, Lee97a, CD97b, Dan94, GFR94]. **Simulation** [GM93a, HMR96, LI91, Lee97c, Lee97b, CGW98, PP93, Van92]. **Simulation-based** [GM93a]. **simulations** [LR96a, TM98]. **simulator** [Lee97d, Lee97e]. **simulators** [BSH93]. **Simultaneous** [CSW92, Lil93, RR90, AK92, BS94a, CP98, Dhr94, Fri90, Joh95, Kai98, KR97a, KR97b, Lee94, Mro99, ST95, Smi94, Spa90, Ste91, Tur98, Zel98]. **simultaneous-equations** [Spa90]. **sing** [Tyb92]. **single** [BGH<sup>+</sup>97, Hal94a, Hod92, Ich93, Joh92, KD97, PS90b]. **single-blind** [BGH<sup>+</sup>97]. **single-equation** [Hal94a, Hod92, Joh92, PS90b]. **single-index** [Ich93]. **situation** [Pol91]. **size** [BK98, DSW90, DC96, Eva92, HSPHS90, MS95, Mai90, Wol90]. **size-efficient** [Mai90]. **skill** [CL96]. **Skipping** [GMP99]. **slope** [PK94, SS97a, SS97b]. **slopes** [Zab93]. **slowly** [HS98b]. **SLS** [Ich93, Ich93]. **Slutsky** [Lew95]. **Small** [KW91, God98a, Orm90]. **Small-disturbance** [KW91]. **small-sample** [Orm90]. **Smith** [HS98a]. **Smooth** [BSH93, ET96, Lee97d, Lee97e, PO95]. **Smoothing** [Sto96, FK94, Hal93, Kra93]. **smoothness** [FK94]. **SNP** [FG96]. **social** [BR97, Dag90, Man93]. **Society** [Ano90f]. **Socioeconomic** [KWvdD97]. **solutions** [Ana98, SS92]. **Some** [EG93, GLN94, God96, ÖJ91, Tho93, Wei93, AM97, BP92, CW97, Dav98, God98b, God98a, HNP95, Lee97c, Lee97b, Lee97a, MS95, Men94, NP93, RS93, Sma94a, Woo99, YT98]. **Sørensen** [Rui97]. **Sources** [PP98, Vog99, HLS98]. **space** [And98, DH92, PS98a, She94, TM98]. **spatial** [BK98, DKF98, PS98a]. **special** [GM93a, HS98b]. **specific** [Hyl95, PK94]. **Specification** [Dhr94, Ham96, Kle93, LH96, McC94, Met96, Woo91b, BW95, DT94, FFM96, JM91, Li99, MP99, NN98, PS91, WA93]. **specifications** [GKS91]. **specified** [AM97]. **Spectral** [Dur91, HST98]. **speculative** [DG96a]. **speed** [PS96a]. **spherically** [Gil91, Gil92, Gil93, OG93]. **spreads** [MN95]. **Spurious** [Cho94, Kao99, LMN98, Mar98, Abe94, Ent97, TP93]. **square** [HS94c, VW93]. **squared** [CW97, Kar99, RSU96, RU05, TW91]. **squares** [FMB92, Fit98, Ich93, JM91, LH96, MS93, Sch90, SM95, Szc94, Yik98]. **Stability** [Qui98b, Bro93, DC96, Mil92, ORS96]. **stable** [KT96, Tsi99, dV91]. **stage** [Ahn95, Ame90, BS94b, fL94, MS93, ÖJ91, Sch90]. **standard** [AS97b, JS90]. **State** [She94, DH92, JT94, Slo90, TM98]. **state-space** [TM98]. **statement** [Aig96]. **states** [Ano92b, CR91]. **static** [AH98]. **Stationarity** [BP92, Bie97b, CA99, DeJ92, KPSS92, LS96a, RKJ99]. **stationary** [DK91, GHR94, KP97a, LT99, Seo98, Sow92, Vel99, ZWG91]. **statistic** [HM94, PP93, Run97a, Run97b]. **Statistical** [Ano92s, GKR97, MWS91, Seo98, Spa90, TY95, GFR94, Hos96b, HKT90,

KWvD97, Lee97a, Vin98]. **statistics**  
 [AKS92, CA91, DFS94, GZW99, MS95, Phi97, PS98a]. **status**  
 [Bha97b, Das97a, MWS91]. **Steigerwald** [Pöt95]. **Stein**  
 [HU94, OK96, Oht99]. **Stein-rule** [OK96, Oht99]. **step**  
 [Don95, Lob99, VV99, Wei91]. **Stochastic** [BW95, Dan94, Mar93, PSS98,  
 vdBKOS94, AL97, AS97b, ACS99, BCdL98, FOS97, FFM96, GHT97, GS92,  
 Gön98, GS97b, GIM97, Gre90b, HS98b, KM90, KO90, KO93, LT99, MT90,  
 Rui94, Rui97, SK98, Sen90, SK97, WL99, Wic96, dJ98]. **Stock** [DL92, BM96,  
 BM99b, CEK92, Koo91, LI95, MN95, NER92, PS90a, Run97a, Run97b].  
**stock/flow** [LI95]. **Stratified** [RT99, IL96]. **strictly** [IASW99]. **strong**  
 [Rob91]. **Structural** [Dav98, Ryu93b, Bai99, BGHT95, BS94b, Bos94,  
 Bos95a, Bos95b, CEH96, Chi95, CP92, CD98, Das91, DC96, DG96b, DK96,  
 Eri95, GH90a, GP96, GGH98, GNW96, HR96, Hod92, JJ92, LT94, Mil92,  
 PK96, PS96c, SK97, Smi94, Thu92, TM93, Zha99]. **Structure**  
 [KvD94a, BFR95, Buc95b, CP99, DC98, ENR90, JJ94, PST96, PP94].  
**studies** [Kle98, LI96]. **study**  
 [ACS99, BC94, Buc95a, Cha90, Kum96, MN95, MM94, TP93]. **Subject**  
 [AC94, AC97, Ano92t, Ano94v, Ham90, fL94]. **suboptimally** [Szt94].  
**Subsample** [Tho94]. **Subsampling** [PRW97]. **subsidies** [DR93].  
**substitution** [BMN93, BT98, GHT90]. **successive** [Wes96]. **Summary**  
 [DFS94]. **superexogeneity** [EH93, PS96c]. **supply**  
 [Ang91, Blo97, Blo96, BMN93, DL97b, Law90, NF98, Ste96]. **sure**  
 [KPSS92, Per91, SM95]. **surprise** [HU94]. **surprises** [MN95]. **survey**  
 [DL95, Dea90, GM93a, HM98, HS98c, KS97, MRB98, NRW93, PW95].  
**surveys** [Rom97a, Rom97b]. **survival** [JM91]. **switching** [BMR99, Ham96,  
 Kim94, KP97b, KP97c, Lee97c, Lee97b, Phi91, PS98b, Ter98, XTZ10].  
**symmetric** [Gil91, Gil92, Gil93, HKU97, OG93, Tsi99]. **symmetry** [Lew95].  
**System** [Yan98, Att91, Att95, Urb95, VK90]. **Systematic** [GS95]. **systems**  
 [AV98, Cha90, Cha98, Dhr94, DR97, HS98a, HS90, Joh92, MR92, NP97,  
 Par96, PR99, Urb95, WW96, Woo96, vSKK93].

**take** [Blo96]. **target** [PS92]. **tax** [Era97]. **taxes** [Blo96]. **tech** [BM95].  
**technical** [AC93, Kum90]. **techniques** [Mou95, Van92, ZHkM91, Zhe96].  
**technological** [DGV98]. **technologies** [BT95, Tyb92]. **technology**  
 [Chi95, MN97, Phi97]. **teflon** [KS91]. **telecommunication** [HW96].  
**telephone** [HAD93]. **television** [WW96]. **Temporal** [PS95c, GS95]. **term**  
 [AL97, BM99b, PST96]. **Test**  
 [Kuo98, AL96, AS93, AKS92, Att95, BHL96, BS90a, Bar92, CN96, CD93,  
 DNSW92, Dor95, Eas91, Gil92, GL94, Hor94, LS96a, LW98b, Luc95, MS95,  
 Orm90, ÖJ91, Pin98, PK96, Sai91, ST95, SW94, Zhe96, dJ96]. **Testing**  
 [AV98, BL95a, Bie97b, Bos94, CP93, CA99, Das97b, DS98, DT94, DC96,  
 ET96, EH93, EC96, GH90b, GLN94, GAR97, GNW96, GJ92, Gri96, Hal92,  
 Hal94b, HS98b, HR96, JJ92, JS99b, KPSS92, Kyr98, LWG93, LH98, LT94,  
 LT99, Lub95, LN99, OG93, PH91, Rob91, SL97, Shi93, SKA94, Sne99, And98,



Ang91, Are93, Att91, Bou95, Cha93, CF99, Dur91, Gil91, Gil93, GL98, GKW95, GM93b, Ham96, Han92a, Han99, HK91, Iwa94, KM95a, KB95, KvD94b, KM90, Mag90, McA95, MR91, Met96, Mir95, Oht90, PP93, SK93, Spa95, Vog99, Woo90, Woo91b]. **Tests** [AK92, Can98, God98a, Hau96, Hyl95, Ino99, Kua98, WA93, AS96, AK94, And94, ALP96, AH98, Bai99, BCL92b, BCL93, BGH<sup>+</sup>97, BD96, BHHS94, BG97b, Bro93, CT90, CEH96, CP92, Cho94, Dhr94, Die93, DW95, DK91, DK96, Eva92, FG95, GP93, GGH98, God96, God98b, GH96, GT92, HS96, JT94, JM91, Kao99, Kem91, KM95b, KS93, KW91, KD97, Kle93, Koo91, KZ90, LWG93, LT96, Lew95, LMN98, Li99, LB97a, LB97b, MS96, Mic99, Mil92, NT90, Pen99, PS90b, PS91, PS95c, PS96c, Qui98b, RK97, Seo99, SG91, SV99, Sma94a, ST98, Smi99, Thu92, TM93, VW93, Woo90, Zab93, dL97a]. **Theil** [SR92]. **their** [BG97a, BM93b, Dav98, HMR96, LR96a]. **theorem** [PO95]. **theoretic** [Fis95]. **theoretical** [GLN94, HMR96]. **theories** [Bou95, GKW95]. **Theory** [MMF93, PN96, AM93, Blo97, BCK92, CP92, CD98, Gra92, GS95, KB95, LS94, Mar98, MR91, Nel96, PS95b, Seo99, Spa95]. **think** [Mir95]. **third** [MS93, Poi97a, Poi97b]. **third-order** [MS93]. **threaten** [BM97]. **Three** [Mir95, Sch90, BYN98, DL95, MS93]. **three-dimensional** [DL95]. **three-facet** [BYN98]. **Three-stage** [Sch90, MS93]. **Threshold** [Han99, GM92]. **thumb** [Maa92]. **Tiao** [BOYF94]. **timber** [Paa97a, Paa97b].

**Time** [Dur93, Lau99, AL96, AL97, AKS97, BB92, BL95b, BW93, Bha97b, BH97, BP92, Can93, Cha93, CF99, CR94a, CG95, CA99, Col97, CR96, Com99, CSS90, DQ93, DeJ92, DNSW92, DR97, DH92, DW96, Fin93, Fra94, FK94, Gew93, GLN94, GP96, GAR97, GW93, Gri96, HW96, Hal92, Hal94b, Ham90, Ham96, HT99a, HRS92, Hos96a, Hos96b, Hus92, Jus95, KNI96, KOS95, KP99, Kum90, KP93b, KPSS92, LI91, LWG93, LW90, LS97a, Li99, LH96, MM94, Mof93, NT90, NV90, Osb91, PRW97, Pöt95, RS93, Sai91, Shi93, SK97, Sow92, Ste92a, Ste95, Sue92, Szp97a, Szp97b, Vog99, WL99, XP98, ZHkM91]. **time-dependent** [BB92, NV90]. **time-series** [CSS90, Ham96, Hos96b, Jus95, LI91, NT90, Osb91, Sai91]. **time-varying** [CG95, DR97, HW96, Kum90, LW90, Sue92, ZHkM91]. **timing** [KP93b, Lil93]. **tobacco** [Lab99]. **Tobin** [BBDS92]. **Tobit** [Che97, Chi92, Gre90a, Hon93, HKU97, Iwa93, fL94, fL99, Per90, SV99]. **Tobit-type** [fL94]. **today** [Sha96]. **Tornqvist** [SR92]. **trading** [LM90, MN95]. **training** [Gri93]. **transformation** [Abr99, BL91a, Buc95b, GH99, KCH95]. **Transformations** [Sen90]. **Transforming** [GZW95]. **transition** [ET96, GM97]. **transitions** [EGW90, MW97]. **translog** [Kum97, VK90]. **traps** [Das97a]. **treasury** [ENR90]. **treatment** [Ter98]. **Trend** [RKJ99, Bie97b, DeJ92, Hal96, Ino99, Kua98, Per97, PK96, Sai91]. **trend-break** [Ino99]. **trend-resistant** [PK96]. **trend-stationarity** [DeJ92]. **trending** [KM97]. **trends** [GIM97, Han92a, KO90, KO93, Mar93, Wic96]. **Tribute** [Zel91]. **trimming** [HKU97]. **trip** [Hor93]. **truncated**

[GT92, HP94, TM93]. **truncation** [Eas91]. **turning** [ZHkM91, ZkM99]. **Two** [Ame90, Don95, RS96, VV99, Ahn95, BL92, BS94b, Cre90, FH91, fL94, LY96, Lob99, ÖJ91, Poi97a, Poi97b, vP91]. **two-part** [LY96]. **two-period** [Cre90]. **Two-stage** [Ame90, Ahn95, BS94b, fL94, ÖJ91]. **Two-step** [Don95, VV99, Lob99]. **two-way** [BL92]. **type** [fL94, Che97, HKU97]. **Type-3** [Che97].

**U.S.** [AH93, BM93a, BM95, Buc95b, Dic93, PPL93, PN96]. **UIP** [JJ92]. **UK** [JJ92, MW97, SR91]. **ultrastructural** [SS97a, SS97b]. **unbalanced** [BC94, NP97]. **unbiased** [BSH93]. **unbiasedness** [KS90]. **uncertainty** [AM93, Ahn95, Koo96]. **uncovered** [Jus95]. **unemployment** [Blo97, FGM90, NvPV94]. **unidentified** [Vij93]. **unified** [PS90b]. **Uniform** [dJ98, PP94]. **union** [LW98a]. **union/non** [LW98a]. **union/non-union** [LW98a]. **Unit** [KS93, Sai91, BM93a, Bie93, Bie97b, BFH97, BG97b, CP93, DNSW92, Dic93, Die93, FHP97a, FHP97b, FFM96, GP93, GLN94, GAR97, GS97b, Hal92, Hal94b, HT99a, HLvD95, HS96, Hy195, KCW96, KPSS92, Lub95, Luc95, NT90, PH91, PS95c, SvD91, Seo99, ST98, TP93]. **unit-root** [GS97b, NT90]. **Unit-roots** [Sai91]. **units** [Mai90]. **univariate** [EMS99, Fra94, MM94, Sow92]. **unknown** [Abr99, BM99a, CD94, Cra92, GGH98, GH99, GJ92, HU94, IT98]. **unknown-variance** [HU94]. **Unobserved** [HRS92, GV97, JT94, MN95, MP99]. **unrelated** [KPS95, MMF93]. **unspecified** [Szp97a, Szp97b]. **unstable** [Bos94]. **upwards** [Eas91]. **urban** [TS97]. **use** [FOS97, FBA91, GKW95, Kem92, Kum96, MRB98]. **Using** [CFJL98, GHT90, MS97, BHL96, BKS96, BR97, CP98, DM92, DL95, Eas91, FD97, GS92, HS98a, Hal92, Hal94b, HKU97, HM98, Hus92, JM91, KP93a, KLOS97, Mag90, Mou95, NV90, Qui98a, Ruu91, SK96, Van92, Zab93, ZHkM91]. **Utah** [Ano90f]. **utility** [BS90b, KR94, SW94, vP91]. **utilization** [HY92, PN96, SS90].

**validation** [And91]. **valuation** [CR97, Sch96]. **value** [CM97, Koo91, Paa92, Sma94b]. **values** [AKS92, Hor94, KM97, ST98]. **VAR** [LR94, PR99]. **VARFIMA** [MW99]. **variable** [Abr99, AB95, BSH93, BM98, Che99, DL97b, GH99, Hal92, Hal94b, HASM98, Lai93, Lee94, Mro99, PH91, Pin93, SK96]. **variables** [Ame90, Att91, BYN98, BS94a, Dag94, DD97, DT94, Fri90, God98b, Hal94a, HNIP91, HNP95, Hon93, IASW99, Iwa92b, Iwa94, Kai98, KNI96, LS97a, Mag90, MN97, MB90, Met96, Now93, OG93, Per97, QS99, Run97a, Run97b, US94, VV99, Wan98]. **variance** [BCL92a, BM99a, BM93b, Can98, CN96, CD93, EMS99, Gil92, HU94, KT96, Nel92, NVvS91, PL91, Phi98, Run97a, Run97b, SC93, Smi94]. **variances** [BB92, Woo91a]. **variates** [DM92]. **variation** [CSS90, Sle90]. **Varieties** [GD96]. **various** [HS94b, Kiv95]. **VARMA** [LC97]. **VARs** [CD98, Phi98]. **Vartia** [RD99]. **Varying** [FLW98, CG95, DR97, HW96, Kum90, LW90, LH96, Osb91, Sue92, ZHkM91].

**vector**

[AR94, BM93b, CP99, JS99b, LS97b, SL97, TP93, TY95, Tur98, YT98, Zha99].  
**vectors** [BOYF94, BDR94, GJ92, Han92a, Qui98a, Sne99, Wic96, Yik98].  
**versus** [GMP99, MS92, Sne99, Urb95]. **vertical** [WW96]. **via**  
 [LH96, Phi94, SK98, Zhe96]. **Vol** [Ano92b, BCL93, Gil93, KO93, Hal94b].  
**volatility** [AS98, AL97, AS97b, ACS99, Ano92s, BM96, BM99b, BCdL98,  
 Dan94, DL92, DG96a, GHT90, GHT97, HT97, HS98b, MT90, PS90a, Rui94,  
 Rui97, SK98, TZL96, WC95]. **Volume** [TZL96, Ano98b]. **Volumes**  
 [AC97, AC94, Ano92t, MN95]. **vs** [BG97a].

**Wage** [CL96, Buc95b, DR93, LW98a, OR94]. **wages** [Kum96, TS97]. **Wald**  
 [CA91, Kem91, LB97a, LB97b]. **walk** [HSPHS90]. **walks** [Ent97]. **war**  
 [FH90]. **water** [fLRP97]. **Watson**  
 [AS93, AKS92, Bar92, HM94, KW91, PL91]. **way** [BL92, BC94]. **ways**  
 [Mir95]. **Weak** [PR99]. **weakly** [Mic99, SW94]. **wealth** [Cre90, Wol90]. **web**  
 [Bar97]. **weekend** [Con91]. **weekly** [FKL98]. **weighted**  
 [Ich93, PS96b, Szc94, ZHkM91]. **weights** [HM98, MRB98]. **Welfare**  
 [Pol91, Sen91, Dag90, EGW90, HMS91, MWS91, Tin91, vP91]. **WESML**  
 [Lan97]. **where** [HT99a]. **which** [LS97a, MS93]. **white** [BSTY91, CL96].  
**wide** [Bar97]. **will** [BL91a]. **winner** [HS94c]. **without** [Ai94, CD98, KB95].  
**women** [TS97]. **work** [Das97a, EGW90, Hor93, Slo90]. **work-trip** [Hor93].  
**work-welfare** [EGW90]. **world** [Bar97]. **wrong** [Nel92, NF95].

**years** [HK91].

**ZEF** [KPS95]. **Zin** [Smi99]. **zone** [PS92].

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