Journal of Business and Economic Statistics

Pre-Publication Author Disclosure Form

Prior to publication, all authors and co-authors must complete and sign a copy of this form. All copies then should be uploaded along with the manuscript's source files (preferred) or sent to Elizabeth Leis, Production Editor, *JBES*, Taylor and Francis, 530 Walnut Street, Suite 850, Philadelphia, PA 19106, Fax: 215-207-0047, E-mail: elizabeth.leis@taylorandfrancis.com. Please note that a conflict or apparent conflict of interest will not necessarily affect decisions on whether a paper will be published, but full disclosure is required.

THE LOCALLY GAUSSIAN PARTIAL CORRELATION

Title of the paper (please print or type)
HAKON OTNEIM
Name of the corresponding author (please print or type)
Please check all that apply and include attachments, if necessary.
I have participated materially in the research and work presented in this paper and I give my approval of this work.
To the best of my knowledge, all parties who have participated materially in the research and work presented in this paper are listed as co-authors. If this box is not checked, the corresponding author must provide a written statement giving the names of any individuals who have participated materially in the research and work and the reasons that they are not listed as co-authors.
To the best of my knowledge, the work reported in this paper has not appeared previously in a refereed or copyrighted publication, nor, pursuant to copyright transfer to ASA, will this paper be submitted elsewhere in the future.
ot I I certify that all of my external sources of financial and/or material support for the research in this paper (i.e., sources other than from my employer) have been clearly stated in the acknowledgements section of the paper.
Check one of the following:
I have no affiliations or financial involvements (e.g., stock ownership; employment; consultancies; past or expected expert testimony; past, pending, or anticipated financial aid or patent applications) that could potentially constitute a conflict of interest or an apparent conflict of interest with the research or work reported in this paper.
or
☐ I have affiliations or financial involvements that could potentially constitute a conflict of interest or an apparent conflict of interest with the research or work reported in this paper. I certify that all such affiliations and/or financial involvements have been completely disclosed in a written statement I have attached to this form.
HAKON OTNEIM
Your name (please print or type)
January 27 2021
Your signature Date Signed