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MWE commandline
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pandoc MWE3.txt -s -F pandoc-citeproc -o MWE3.pdf

Blah.¹

 $Blah.^2$

 $Blah.^3$

Lastname, Firstname, $Long\ Title;\ That\ Could\ Be\ Abbrev$ (London: Fictional, 2016)

 $^{^1{\}rm Firstname}$ Lastname, Long~Title;~That~Could~Be~Abbrev (London: Fictional, 2016), p. 6. some notes. To be translated:

that citation was followed by text then a colon.

²

this citation is followed directly by a colon, and doesn't show up.

 $^{^3 {\}rm Lastname}, \, {\rm p.} \, \, 8. \, :$

this citation is followed by a space then a colon, and shows up, but looks wrong.