

# A Complete Bibliography of Publications in *Annals of Statistics (2010–2019)*

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](mailto:beebe@math.utah.edu), [beebe@acm.org](mailto:beebe@acm.org),  
[beebe@computer.org](mailto:beebe@computer.org) (Internet)  
WWW URL: <http://www.math.utah.edu/~beebe/>

08 July 2020  
Version 1.18

## Title word cross-reference

$1 \leq r \leq \infty$  [GN11].  $L$  [ZFY11].  $A$  [SFSL18].  $\beta$  [MMS18, RPF13].  $D$  [SH15].  
 $\ell_0$  [FG18a, vdGB13].  $\ell_1$  [JKNP12, BC11a, RWL10].  $F$  [HPZ16].  $g$  [MG11].  $k$   
[BSY19, BCR10, GKM16].  $L^r$  [GN11].  $L_1$  [HPŠ10a, WXX18].  $L_2$  [EI12].  $L_\infty$   
[DKL12].  $l_p$  [LZ11].  $L_q$  [FY10].  $M$   
[CH10, DN11, EKS12, Loh17, SO18, WZ18, ZBFL18].  $n$  [CW12, Por12].  $P$   
[EJ10, CW12, HBZO19, RBWJ19].  $Q$  [DRZ12, LR14].  $s$  [CLSY18, HW16a].  
 $T$  [DMS12, DMS13a, DMG15].  $T^2$  [LS13].  $U$  [Che18, LLBM<sup>+</sup>11].  $V$  [Zho14b].  
 $\|\cdot\|_2^2$  [JN18].  $z$  [BCCW18].

**-aggregation** [DRZ12, LR14]. **-concave** [HW16a]. **-distance** [WXX18].  
**-error** [DKL12]. **-estimation** [BCCW18, CH10, SO18, WZ18, ZBFL18].  
**-estimator** [EKS12]. **-estimators** [Loh17]. **-filter** [RBWJ19]. **-learning**  
[SFSL18]. **-likelihood** [FY10]. **-loss** [JN18]. **-metrics** [GN11]. **-model**  
[MMS18, RPF13]. **-nearest** [BSY19, BCR10, GKM16]. **-optimal**

[DMS12, DMS13a, DMG15, SH15]. **-penalized** [BC11a, FG18a, vdGB13]. **-prior** [MG11]. **-processes** [LLBM<sup>+</sup>11]. **-regularized** [RWL10]. **-sample** [CLSY18]. **-statistic** [LS13]. **-statistics** [Che18, Zho14b]. **-theorem** [DN11]. **-value** [HBZO19]. **-values** [EJ10].

**1/64** [Pho12]. **1D** [SGA11].

**2010** [Ste11].

**34** [Fuh10, Jen10].

**abundant** [CFR12]. **accelerated** [LJ18]. **accounting** [PP14]. **Accuracy** [CG18, JKNP12]. **Accurate** [HQ11]. **achieve** [Dic11]. **acting** [DKZ13]. **Active** [HSRW19, NJ13, Han11]. **activity** [ASJ11, Bul16, Tod15, Tod17]. **acyclic** [CMKR12, ER14, HJY13, KMH14, vdGB13]. **Adaptation** [KGS18, PR16, GZ16a, Lep13]. **Adaptive** [Arm15, BW19b, CY12, CLX13, CGW18, CV19a, CL13b, CJ12, FFB14, FLRB13, GMZ17, JMR14, LS14, Lep15, LMP18, Ray17, RBS10, Str18, TZ19a, Tib14, Ver10, dJvZ10, AGR18, AZ12, Atc11, BCDD14, Bul13, CMW13, CLZ16, Cas15, CC18a, CCK14a, CCTV18, DGL19, EL10, FMP11, Gho15, GRSP15, GL11, HWH13a, HWH13b, HVM13, HN11, HRSH15, HH12, KX14, LW19, LM15, MP17, Nic15, PR19, Rou10, Rou15, Ste15, SC16, SvdVvZ15a, SvdVvZ15b, TBK12, TLT16, WCT11, ZPH15, ZH10]. **Adaptive-to-model** [TZ19a]. **adaptivity** [CG17]. **Addendum** [KMH14]. **Additive** [ST19, BPE14, FJR15, HP18, HHW10, JFF10, LMP10, LMP12a, LLLH18, Ma12, MCLX15, RBM19, SW16a, TZ19b, WLLC11, WXQL14, YZ16, ZL11a]. **Adjusted** [LC10, AGR18, DHZ16, JW10, ZBFL18]. **adjustment** [SB10, WZHO17]. **affine** [Bel18a, DS12]. **after** [TRTW18]. **against** [CEL16, CPV17, MMY18]. **aggregate** [DGP18]. **Aggregation** [GRSP15, Bel18a, DRZ12, DS12, LR14, Rig12]. **agnostic** [KP19, LV15]. **AIC** [BCF18a]. **Albert** [QH19]. **Algorithm** [ZLZ18, BWY17, CMZ19, GRD13, JWJW18, JG12, JG13, KRS15, QH19, Yu10]. **algorithmic** [FLSZ18, Lop19]. **algorithms** [BCDD14, DR11, DMJ13, FMP11, KH11, Lia10, STRR15]. **aliasing** [CCC19]. **aligned** [CW15]. **allocation** [CGM<sup>+</sup>13, Kau18, MP17]. **almost** [LPK17]. **almost-** [LPK17]. **alternative** [ZCX13]. **alternatives** [ACCP11, CEL16, CPV17, EH19b, MMY18]. **Amplitude** [PZ16]. **analyses** [Røy12]. **analysis** [Bac11, BFT13, BL12, BCF18a, BWY17, BCR10, BJV17, BFR19, BMBM15, BD11, CEL16, CGY18, CLLW15, DM18, DP19, DP18, FLW16, GMRZ15, JW10, JLP<sup>+</sup>16, JLX17, Kat13, KLZ16, KS11, KMS12, LH10b, LJ10, LMY18, LY19, Ma13, Mü16, NC10, Nye11, PT13, Pen18, PM16a, QP16, QH19, RBS10, RH12, SY12, SWDW11, SC12, TS12, Wan11, WMZ18, WW18, Zhu17]. **analytic** [KH11]. **angular** [ZYL18]. **Anisotropic** [BPD14, Lep15, Str18].

**Ann** [Fuh10, Jen10]. **anomalous** [ACCD11]. **ANOVA** [ACCP11, CZ10, CLZ19a]. **Answer** [Jia13]. **Anti** [CCK14a]. **Anti-concentration** [CCK14a]. **application** [BLPZ15, BBFGD12, DN11, EH19a, HS17, HLLZ19, HKKM10, Koi19, LSST16, LMY18, LS10, MDO14, NC10, PR16, Pho12, RBS10, RV11, WY17, ZPMX11]. **applications** [BB18a, BQS18, CJ11, CZ18, CTP19, CV19b, CI11, CL13a, CQ10, Che18, CD17, DE17, DSS11, FSZ18, God18, GZ16b, HJY16, KR11b, LS13, TPN19, ZHCC11, ZBY15, Zho14b, ZBFL18]. **applied** [DH12a]. **approach** [AcL17, BBTW11, BG10, CCG16, CC18b, CHZ11, DKZ17, DW19a, DP18, FLRB13, HW16b, HL13, JP13, KPS17, KX14, Lep13, Lep15, MZZ<sup>+</sup>19, Pho12, Sch13, VS19, Yen11, YC10, ZPMX11, ZYFW14]. **approaches** [BD11]. **Approximate** [BO17, DGH<sup>+</sup>19, FG18a, CC11, FLM11, MMB17, MMB18]. **approximately** [KP19]. **Approximating** [WRM19]. **Approximation** [DSS11, HW16a, Nor10, BCCZ13, CCK14b, DB16, FH14a, HPWW11, HBZO19, Koi19, KL17, LLV16, Lia10, Por12, ZW17]. **approximations** [Bob19, Che18, CCK13, FR13, KR11b]. **arbitrary** [CL15a, EKS12]. **argument** [Jia13]. **arithmetic** [Pho12]. **ARMA** [LXQ16, VL18, ZL11c]. **ARMAX** [GH19]. **armed** [PR13]. **array** [HQ14, LKA10]. **array-valued** [LKA10]. **arrays** [GX14, HT14, HCT18, LPK17, OR10, OB13, STY14]. **arrival** [CLN19]. **article** [Ano10, Fuh10, Jen10]. **Assessing** [ZYL18]. **assessment** [CG18]. **assisted** [KJF14]. **associated** [LX12, RS17]. **association** [GCW19, JLP<sup>+</sup>16]. **assumption** [RWG19, URBY13]. **assumption-lean** [RWG19]. **assumptions** [HSRW19]. **asymmetric** [FZ13, GZ16b]. **Asymptotic** [Akr16, BM17, BCCZ13, BCFG11, CHI14, CGW15, CC19, DM12, EPFV18, GNZ10, HPWW11, HA13, HH12, KF11, KV10, LLBM<sup>+</sup>11, MH14, MMB11, Mei11, OMH13, OPP17, PJS10, QZ10, Rei11, RSZZ15, RS17, SH14, TA17, Wan13, WW18, XH12, Ate11, BF18, BGN18, LX12, Loh17, MDO14, NS11, PS18, RS12, SC13, SF19, TRTW18, YFG13]. **Asymptotically** [CEKL15, Fel12, CR13, SC16]. **Asymptotics** [LMNP15, SW10a, SBK16, WF17, YLZ16, BFFP19, CS15, CW19, DW18, DMJ13, HE18, Li14, ZS13]. **attack** [CHL17]. **augmentation** [KH11]. **auto** [LWY17]. **auto-covariance** [LWY17]. **autocorrelation** [HA13]. **autocovariance** [BB16b]. **autoregression** [ZPL<sup>+</sup>17]. **autoregressive** [GRSP15, KPP11, WLCY14, Zhu19]. **auxiliary** [Efr13]. **average** [YL11]. **averages** [DS11, JPV10]. **averaging** [AcL17, Lia10, ZL11a].

**back** [MC15]. **back-door** [MC15]. **Backfitting** [LMP10, LMP12a, HP18]. **Backward** [HE18]. **balance** [MR12]. **Balanced** [RW10b]. **balancing** [Zha19b]. **Ball** [PTWZ18, LM18]. **balls** [CCGB17]. **band** [WLCY14]. **bandedness** [QC12]. **bandit** [PR13, PRCS16]. **bands** [CCK14a, GN10, HH13, HN11, Jir12, PR19]. **Bandwidth** [CL15b, GL11, BPD14, CDH13, QC12, SW10a]. **barrier** [Men17]. **barriers**

[GMZ17, MW15]. **Barycentric** [Pen18]. **based**  
 [AGR18, BB16a, BWY17, CY11, CGT16, CC17, CZ15b, Che19a,  
 CAGPFBGM19, FH14a, HP10, HPV10, HQ14, IP11, LLL19, LPZZ12,  
 MZZ<sup>+</sup>19, NHM18, NC10, OPP17, Røy12, SvdAW14, SSGF13, Ste15, TBK12,  
 TA17, WB17, WXX18, WZ18, XZ18, XZ12, YFG13, YP15, YL11, ZDMD18].  
**Batch** [FJ10]. **Batched** [PRCS16]. **Bayes** [BCFG11, BMW18, BD11, CN14,  
 DP18, LM12d, MG11, MH11, MGC10, RS17, SB10, YL14].  
**Bayes-optimality** [BCFG11]. **Bayesian**  
 [Cas15, Gho15, LM15, Nic15, Rou15, SvdVvZ15b, Bac11, BFT13, BBFGD12,  
 BPY19, BFR19, BD11, BD15, CKG19, Cas14, CSHvdV15, CC18b, DMG15,  
 DP18, Eva18, GZ16a, HTX17, Jam17, Joh13, Kat13, Kau18, KPS17,  
 KvdVvZ11, LG17, LJ10, MNP19, NH14, NS17, PBP14, QH19, Roč18,  
 RH12, RCL12, SvdVvZ15a, WM10, YH12, YD16, YWJ16, dJvZ10]. **be**  
 [EW16]. **behavior** [BCF18b, PP14]. **behaviour** [BB16b, RS17]. **benefit**  
 [HZ10]. **Berkson** [Sch13]. **Bernstein**  
 [BK12, BG14, Bon11, CN13, CN14, CR15, HS17, Ray17, RR12].  
**Bernstein-type** [HS17]. **Best** [BKM16, MM18]. **Betas** [Rou10]. **between**  
 [DMS12, LZ17, SS13]. **beyond** [DS11, Jia13, ZW16]. **bi** [YLZ16]. **bi-degree**  
 [YLZ16]. **Bias** [FdHM15]. **biased** [AZ12, CLSY18, CK15, MR10]. **BIC**  
 [BCF18a]. **big** [BFR19]. **binary** [Fry14, MPL15, Wan11, Xu17]. **bivariate**  
 [WZ12]. **Blackwellization** [DR11]. **blind** [BHM18]. **block**  
 [AL18, CY12, CLX18, FdH15, GZ16a, GMZZ18, GLN18, JKNP12, LR15,  
 Lei16, SR15, TPN19, WB17, ZZ16, ZLZ12]. **block-sparse** [JKNP12].  
**blockmodel** [BRS19, RCY11]. **blockmodels** [BCCZ13, SB15]. **blocks**  
 [God18]. **BLUE** [DPZ19]. **Blumenthal** [ASJ12]. **Board**  
 [Ano16a, Ano16b, Ano17a, Ano16c]. **boosting** [FGM17, EI12]. **Bootstrap**  
 [ABFRB15, CH10, SZ15, SW19, BB15, CL13b, Che16, Che18, CCK13,  
 DGL19, FR13, FLRB13, GLN18, HH13, JP15, KP11, KPP11, Lop19, Pap18,  
 PS18, RS12, SS11a, SBW10, TPN19, TRTW18]. **Bootstrapping** [RWG19].  
**both** [XMW10]. **bottom** [Fry18]. **bottom-up** [Fry18]. **bouncy** [DBC19].  
**bound** [NS11]. **boundaries** [CLR17, KRS15, LG17]. **boundary** [TBK12].  
**bounds** [ACL19, AGL14, Bel18a, BLT18, BJNP13, CZ18, CGM<sup>+</sup>13, CI11,  
 CHI13, CGS15, JvdG18, KP19, Lev15, LN11, PS18, TS12]. **breakdown**  
 [ZYL18]. **breaking** [Men17]. **Bridging** [ELL15]. **Brownian** [ASJ10]. **Buffet**  
 [Jam17]. **bundled** [DN11].

**calculations** [RV11]. **calculus** [Hua10b, Jam17]. **Calibrating** [WKL13].  
**calibration** [TW15]. **CAM** [BPE14, PV17]. **can** [EW16]. **Canonical**  
 [BHPZ19, GMRZ15, YP15]. **Carlo**  
 [Atc11, BDD10, CDO11, FJ10, FMP11, GRD13, MDO14]. **case**  
 [BHPZ19, FH14b, KF11, KMS12, LW17, OMH14]. **case-control**  
 [FH14b, KF11]. **categories** [WZY18]. **Cauchy** [PM16b]. **Causal**  
 [BPE14, REB18, RBM19, ST16a, ZJS11, CD17, JBGWS13, Lok17, MZZ<sup>+</sup>19,  
 TS12, URBY13, ZDMD18]. **cause** [VR12]. **CCA** [GMZ17]. **cell** [HE18].

**censored** [DN11, GK12, Hua10b, SW12, SW16b, ZPH18]. **censoring** [ACF12, Gro14]. **Central** [JY13, BLRG17, EH19a, HQ14]. **centrality** [ELL15]. **centroid** [HP10]. **centroid-based** [HP10]. **cepstral** [MH14]. **chain** [Atc11, BB16a, BDD10, CDO11, FJ10, FMP11, MDO14, Sad16, WR13]. **chains** [Bac11, BFT13, HW16b, LTG16, MDO14, Tru19]. **Change** [SS11a, WZY18, BJV17, CZ15b, Che19a, CC19, EH19b, Fry14, Fry18, HTX17, Jir15, KRD10, LSR<sup>+</sup>17, PT10, SBK16, WZ18, XS13, ZYFW14]. **Change-point** [SS11a, WZY18, BJV17, CZ15b, Che19a, CC19, EH19b, Fry14, Fry18, HTX17, SBK16, XS13, ZYFW14]. **changed** [Bel11]. **changes** [Bul14, DW19a, VD15]. **characteristic** [Bel11]. **characterization** [HT14]. **Characterizing** [EI12]. **Chebyshev** [WY19]. **checking** [EJ10, TZ19a]. **Cheng** [Fuh10, Jen10]. **Chernoff** [Li16a, LLY18]. **Chib** [QH19]. **CHIME** [CMZ19]. **choice** [BBFGD12, CDH13]. **Cholesky** [LLL19]. **circulant** [CK15, LPK17]. **circular** [ZAL17]. **class** [KLN12, KH11, LPS08, LP10, Xu17]. **classes** [CCT17, DS13, HJY13, LM12c, Lep15, Str18]. **classical** [JY13]. **Classification** [BCDD14, GKM16, DW18, DKR18, FJY13, FKLZ15, HJY16, NR12, Sam16, SEG19, TSP13, ZYL18]. **classified** [BMW18]. **classifier** [CDH13]. **classifiers** [HP10, Sam12]. **clinical** [AZ12, ZH10]. **closed** [Li13]. **closed-form** [Li13]. **CLT** [ZPG18, ZBY15]. **cluster** [ACCD11, Che19c, DR10, Ma12]. **clustered** [CHL16, SW16b, Wan11]. **Clustering** [CMZ19, ACV16, CZ16, CW14, Cho17, JW16a, JW16b, JKW17, JY16, LR15, Nad16, NC10, RW10a, RCY11, SB15, SWY15, SC12, SEC14, Ste15, ST16b]. **clusters** [Wal10]. **Co** [CW14, Cho17]. **Co-clustering** [CW14, Cho17]. **coalescent** [CMW14]. **CoCoLasso** [DZ17]. **code** [MT13, Pho12, ZPMX11]. **coefficient** [BW19b, CHL16, FR13, KLZ11, KP15, LMP12b, LXQ16, LKZ15, MCLX15, ZLK12]. **coefficients** [BHPZ19, CGZ18, XMW10, YP15, Zhu17]. **coherence** [CJ11]. **coin** [AZ12, MR10]. **collaborative** [BCR10]. **column** [ZCX13]. **column-wise** [ZCX13]. **Combinatorial** [NLL19, ABBDL10]. **comments** [LK10]. **common** [BG10, FSD<sup>+</sup>17]. **communication** [Fel12]. **Community** [ACV14, GMZZ18, ACBL13, BCZ<sup>+</sup>15, CL15a, Jin15, LLV16, ZZ16, ZLZ12]. **comparative** [AZ12]. **comparing** [DS16]. **Comparison** [MDO14, KH11]. **comparisons** [ACCP11, HSRW19]. **competing** [BD13]. **complementary** [MT13]. **Complete** [DS13, KMS12, SR15]. **completion** [DP19, KLT11, Wan13, Zha19a]. **complexity** [FLSZ18, Men17, QH19, YWJ16]. **component** [BCF18a, CGY18, DM18, FLW16, IP11, LZW10, LH10b, Ma13, SY12]. **components** [BCF18a, BBTW11, BR13, CTT17, DE17, FJ19, HPV10, JW10, Nye11, WBS16]. **composite** [Bel11, CL11, KX14, XZC12]. **compressed** [CJ11]. **compromise** [MP17]. **Computation** [DFW19, XH12]. **Computational** [BD11, CLR17, MW15, GMZ17, WLZ14, WBS16, YWJ16]. **computationally** [CL15a]. **compute** [GRD13]. **computer**

[HQ11, LBST10, TW15]. **Computing** [SH15, Yu10]. **concave** [DW19b, DSS11, FXZ14, FZ19, HW16a, KS16, KGS18, KM10b, LYL16, Zha10]. **concentration** [CvdV12, CCK14a, HRSH15, KL17, PV18]. **Conditional** [Jac10, ZYS18, CD17, Han19, Hua10a, Lee13, LJ11, Nor10, PR12, SSL19, XZC12]. **conditioning** [Sad16]. **conditions** [CD12, Ler11]. **cone** [CCF14, SH15]. **cones** [WWG19]. **Confidence** [ABR10a, CG17, FLR<sup>+</sup>14, GN10, NvdG13, SHMD13, BLP19, BK18, BCCW18, CLX13, CGM<sup>+</sup>13, CCGB17, CCK14a, GJ15, HH13, HN11, Jir12, LK10, NL17, PR19, PS18, SZ15, Wan10, WLCY14, YL14]. **configurations** [RV11]. **Confounder** [WZHO17, VS13]. **conical** [PJS10]. **conical-hull** [PJS10]. **connection** [EW16]. **conquer** [BDS19]. **consequences** [YS12]. **considering** [XMW10]. **Consistency** [BCF18a, CDO11, DL17, DHSM18, DMOvH11, GD17, LR15, MMNP15, MGC10, SBV15, SR13, ZLZ12, BCZ<sup>+</sup>15, CKG19, CH10, CD12, Jia13, LLL19, LJ11, LZL18, LSR<sup>+</sup>17, Loh17, NHM18]. **Consistent** [KJ16, MMB17, MMB18, And10, TSP13]. **constant** [FG18a, XMW10]. **constants** [ULR18]. **constraint** [Cha14, CLZ19b, LS14]. **constraints** [CLX13, El 10a, Fel12, SHMD13]. **constructing** [CDH13, HH13, LBST10]. **construction** [CJ11, LK10, SLL11, SLQ14, Wan10]. **contamination** [CGR18]. **Contents** [Ano16d, Ano16e, Ano16f, Ano17b]. **context** [BO17, CD12]. **continuous** [ASFJ10, CDO11, DPZ19, Roč18, WCT11, ZJS11]. **continuous-time** [ASFJ10, DPZ19, ZJS11]. **contraction** [Atc17, Cas14, GZ15, GN11, NS17, PBD14, YG16]. **contrastive** [JWJW18]. **contributions** [Che16, CF16, Del16]. **control** [FLSZ18, FH14b, GS10, JM18b, KF11, Liu13, RW10b, SF19]. **Controlling** [BC15, DR15, GHS14, PHW11]. **Convergence** [FMP11, HW19, HN16, Jan14, JWJW18, LZW10, Mas13, Ngu13, QH19, RH12, WR13, XQB13, ANW12a, BB18b, BSV14, CJ10, CZZ10, CZ12, CLZ16, CLM16, CL13b, DHSM18, GCW19, Gun12, Han11, KS16, LLL19, LH10b, PS10, Rou10, WLZ14, Yu10]. **Convex** [RYC19, ANW12b, CGW18, CS12, CPW12a, CPW12b, Cha14, GT12, Gun12, Han19, LM12b, RZ12, SS11b, SW10b, Wai12, WWG19, XCL16, Yua12]. **convex-transformed** [SW10b]. **Convexified** [CLX18]. **convexity** [EKDN18]. **convolution** [LW19]. **Convolved** [TPN19]. **Cook** [ZIC12]. **Coordinate** [CZC10, ZLZ18]. **Coordinate-independent** [CZC10]. **copula** [LHY<sup>+</sup>12, SvdAW14]. **copulas** [BV13, CEKL15]. **correct** [KP19]. **corrected** [CLX18, GMZZ18, ZLZ12]. **Correction** [BCZ<sup>+</sup>15, CL10, DR16, DG12, FXZ15, HWH13a, JW15, JG13, LP10, LTTT14a, OB13, FdHM15]. **correlated** [CL18, DPZ13, DPZ16, DKZ17, DPZ19, HJ10, JFF10, WXQL14]. **correlation** [BLPZ15, BHPZ19, ESW17, FR13, GMRZ15, Hua10a, HJY16, KLFL17, LPZZ12, PY12, SR14, YP15, ZCGZ19]. **correlations** [ACBL12, Dob17, FSZ18, LD18]. **count** [BB15]. **countably** [SSK14]. **Counterfactual** [Røy12, Lok17]. **counting** [MH13]. **Coupling** [Cha15b]. **Covariance**

[CXW13, JP15, XW12, APT17, BPZ15, BFFP19, CZZ10, CJ11, CY12, CZ12, CGR18, CW12, DGJ18, FLM11, FRW15, FLW18, HLLZ19, JPSZ10, KR11a, KL17, Lam16, LW12a, LC12, LWY17, LW13, PBP14, QC12, SN19, WF17, XQB13, XZ18, ZPW13, ZL11b, ZBY15, ZCCL19, ZLST17]. **Covariate** [JW10, KJF14, Zha19b, AGR18, DHZ16, HH12, MP17, MR12]. **covariate-adaptive** [HH12, MP17]. **covariate-adjusted** [AGR18, DHZ16]. **covariates** [AZ12, JFF10, MCLX15, MRS12, PR13, Sch13, SW12, Wan11, WXQL14, ZJS11]. **covariation** [BHMR14]. **coverage** [Bel17, Cas15, Gao13, Gho15, LM15, Nic15, Rou15, SvdVvZ15a, SvdVvZ15b]. **Cox** [BFJ11, DML10, HSY<sup>+</sup>13, LLY18, QWW16]. **Cramér** [CSWX16, LS10, LS13]. **Cramér-type** [LS10, CSWX16]. **credible** [Bel17, Cas15, Gho15, LM15, Nic15, Rou15, SvdVvZ15a, SvdVvZ15b, YG16]. **Criteria** [BBFGD12, AL11, HYS15, KJ16]. **criterion** [ATHW12, CHI14, FDD12, MC15, SEG19, SO18, ZL11a]. **critical** [Roh19]. **criticism** [ACCP11, HJ10, ZCX13]. **Cross** [RD19, BD14, BMW18, CGZ18, XH12, Zha19a]. **cross-classified** [BMW18]. **cross-over** [BD14]. **cross-validation** [CGZ18, XH12]. **crossover** [NK18, Zhe13a, Zhe13b]. **Current** [GH18, GJW10, TBK12, WZ12]. **curse** [BK19]. **Curvature** [Efr18, AL19]. **curve** [BYZ10]. **curves** [BG10, BG13, DS16, FSD<sup>+</sup>17, KF11, Zho10]. **cyclic** [CLN19, DFW19].

**DAG** [CKG19, LLL19, MW16]. **Dantzig** [RBM19]. **data** [ASJ10, BL14, BLN15, BS14, BFR19, BJNP13, CY11, CDH13, CC17, Cha17, CZ10, CQ10, CM12, CLLW15, CHLP14, CHL16, CW14, CC19, CGC11, DM18, DH12a, DH12b, DP19, DN11, ELL15, EPFV18, ER14, FFN10, FH14a, FH14b, Fry18, GK12, HP10, Han19, HWH13a, HWH13b, HK10, JW10, JW11, JYW14, JW15, JKL12, KLZ16, KH11, Koi19, KLJ15, Kon18, KV10, Lee13, Ler11, LH10a, LH10b, LS17, LZL19, LMY18, LY19, LW12b, Loh15, MB15, MY10, Mü16, NMR17, OMH13, PM16a, Sae19, Sam16, SWDW11, SL19, SW12, SW16b, TZ19b, TBK12, WZ10, Wan11, WXQL14, WZY18, WZ12, YP15, ZFY11, ZW16, ZCL16, ZPH15]. **Debiasing** [JM18a]. **Deciding** [LH10a]. **decision** [PHW11]. **decomposable** [KR11a]. **Decomposition** [BB10, ANW12b]. **decompositions** [Fry18, JBD17]. **deconvolution** [BG10, DGJ11, Del16, GPPVW12, HKKM10, KNP11, LN11, PS10, Pen17, SHMD13]. **deep** [BK19]. **defined** [Rao18]. **Defining** [DH10]. **definition** [VS13]. **definitive** [SEG19]. **degree** [BCL11, CLX18, GMZZ18, YLZ16, ZLZ12]. **degree-corrected** [CLX18, GMZZ18, ZLZ12]. **Degrees** [TT12a, SBK16]. **delivers** [JJ12]. **Delta** [GZ11]. **demographic** [BS14]. **denoising** [DG14b]. **dense** [ACV14, CHL17, ZW16]. **densities** [BW19a, HW16a, LPS08, LP10, Nor10, QT19, SW10b]. **Density** [ASW13, AS11, ACF12, BGK10, CJ10, CLSY18, CL13c, CGW15, DH10, DW19b, GN10, GL11, GNZ10, HKKM10, JPSZ10, KS16, KGS18, KM10b, LMNP15, LMNP17, Lep13, LW19, Ler11, Li13, MJ15, PR16, Pen17, PM16a, RW10a, RR12, Rou10, RCL12, SW10a, Ste15, Str18]. **density-based** [Ste15].

**Density-sensitive** [ASW13]. **dependence** [BKRS19, BDV11, BSV14, CSWX16, Chi11, EKS12, EBG18, Lah10, LLBM<sup>+</sup>11, LZ17, MMB11, ZYS18, ZCX13, ZBFL18, ZZX18]. **dependence-adjusted** [ZBFL18]. **dependent** [EPFV18, HK10, SO18, SN19]. **depending** [Efr13]. **depth** [CGHH17, ELL15, HPŠ10a]. **depths** [PV18]. **derivative** [ABT11]. **Descartes** [BS14]. **descriptors** [HE18]. **design** [AGR18, AZ12, CZvdL17, DPZ13, LPK17, PP14, Roh19, SS11a, SD12]. **Designs** [God18, AZ12, BD14, BLRG17, BD13, CC18b, CK15, DGH<sup>+</sup>19, DM11, DMS12, DS13, DMS13a, DG14a, DMG15, DS16, DPZ16, DKZ17, FSD<sup>+</sup>17, HQ14, HYS15, HW17, JM18a, LZA15, LBST10, LMY19, MT13, NK18, Pho12, SH15, SR15, SEG19, SLL11, SLQ14, SWX19, TXL12, WXX18, YS12, Yu10, ZPMX11, ZDMD18, Zhe13a, Zhe13b, Zhe15, ZAL17]. **Detecting** [DW19a, QCN18, VD15, HJ10, PT10, STY14]. **Detection** [ACCD11, ACBL12, MMS18, VAC17, ACBL13, ACV14, BR13, BCZ<sup>+</sup>15, Bul17, CL15a, CW15, Cha17, CZ15b, Che19a, CS17, CC19, Dob17, EH19b, Fry14, Fry18, GMZZ18, HTX17, ISS12, Jin15, LLV16, LG17, MW15, OMH14, SGA11, Wal10, WZY18, WZ18, XS13, ZZ16, ZLZ12]. **deterministic** [SD12]. **Deviation** [DRZ12, LS10, LS13]. **deviations** [CSWX16, GZ11, Gao13, GXZ18]. **diagram** [DFKP19, JJ12]. **diagrams** [FLR<sup>+</sup>14]. **dichotomous** [VR12]. **dictionaries** [Pen16, WCT11]. **difference** [Liu17, LK10, Wan10]. **differences** [LZ17]. **differentiable** [HYS15]. **differential** [PL11, QZ10, XMW10]. **differentiation** [HE18]. **diffusing** [NH14]. **diffusion** [BGK10, CC11, Li13, ZL11b]. **diffusions** [MS10b, NS17, Str18]. **digital** [Dic11]. **dimension** [ABR10a, ABR10b, BL12, BR13, CZC10, FKLX15, JP15, Jir15, KX14, LLC13, LH10a, LKA10, LAL11, LS17, LLY14, MZ13, MZZ<sup>+</sup>19, MGC10, OMH14, SW16a, WKL13, YL11, ZPW13, ZYS18]. **dimensional** [ANW12a, ATHW12, AcL17, ACV16, Atc17, BCF18a, BCF18b, BW19a, BLPZ15, BHPZ19, BC19, BM15, BFL<sup>+</sup>18, BC11a, BB16b, BW19b, BJNP13, BDP19, BPE14, BSW11, BSW12, CZ16, CLR16, CG17, CG18, CZ18, CMZ19, CKG19, CTP19, CC17, CTW18, CQ10, CXW13, Che18, CL18, CLZ19a, CHLP14, CCK13, CMKR12, CFR12, CF19, CGZ18, CPV17, DZ17, DW18, EH19a, EH19b, FLM11, FKLZ15, FJ19, GKM16, Gol10, GZ16b, HP10, Han19, HWH13a, HWH13b, HLLZ19, HMLZ11, JvdG18, JJ12, JY13, JLP<sup>+</sup>16, JW16a, JW16b, JKW17, KP15, KS11, KLFL17, KV10, LY12, LW12a, LZW10, LLL19, Lee13, LH10a, LC12, LKZ15, LZ17, LLYY19, LZL19, LHY<sup>+</sup>12, LW12b, Loh17, MCLX15, MPL15, Nad16, NMR17, NHM18, NW11, NL19, NL17, NZL17, OWJ11, OMH13, QC12, RYC19, RWL10, RWG19, RLM<sup>+</sup>17, RT11b, RCY11, Sam16, SWDW11, SD12, SFSL18]. **dimensional** [SSCL19, SL19, ST16b, TZ19b, TWZ13, VV10, WF17, WY17, WH19, XQB13, XZ18, XCL16, XZ12, YP15, YWJ16, YDS16, YZ16, Zha13, ZW17, ZPG18, ZLLW13, ZL11b, ZPH15, ZBY15, ZPH18, ZCCL19, ZCGZ19, ZCX13, ZLST17, Zhu17]. **dimensionality**



[BYZ10, BK19, BFJ11, CD12, El 10a, FS10, Lv13]. **dimensions** [ANW12b, DGK19, EKS12, FL14, HWCS19, LM12a, LD18, LZL18, VL13, YT15]. **direct** [LSR<sup>+</sup>17]. **directed** [CMKR12, DP13, ER14, HJY13, KMH14, YLZ16, vdGB13]. **direction** [Akr16]. **directional** [PV17, PJS10]. **directions** [MW16]. **Dirichlet** [KGC10]. **discontinuous** [SO18]. **discoveries** [FSZ18, SBC17]. **discovery** [BC15, DR15, GHS14, JM18b, Liu13, NR12, PHW11, RV11, WR13]. **discrete** [CDH13, DLP12, ER14, Eva18, Khm13, LM12d, LW13, MW16, WRM19, ZJS11]. **discretely** [ASJ12, BG13, CY11, NS17]. **discretized** [JPV10]. **discriminant** [SWDW11]. **Discriminating** [Li16a, BD13, DMS13a, DMG15]. **discrimination** [DMS12, HW17, Huc11]. **Discussion** [ACV16, BMvdG14, BB14, CY14, CZ16, CS12, Cas15, FK14, Gho15, GT12, KM10c, LM12b, LM15, LZ14, Nad16, Nic15, RZ12, Rou15, SZ10, ST16b, Wai12, Was14, Wei10, Yua12]. **discussions** [SvdVvZ15b]. **dissimilarities** [SR14]. **Distance** [BKRS19, KLFL17, Li16a, SSGF13, SR14, VL18, WXX18, ZIC12]. **distance-based** [SSGF13]. **distances** [BSY19]. **Distributed** [BFL<sup>+</sup>18, FWWZ19, VCC19]. **Distribution** [CLOP19, CEKL15, CL13b, CC19, DGJ11, DH10, DKL12, EPFV18, Khm13, KSZ18, PJS10, PT10, WLCY14, WZ12, XQB13, XZ18]. **distribution-free** [CEKL15, CC19, EPFV18]. **distributions** [Atc17, BCL11, DP13, Des15, DSS11, FJ19, GN11, HKKR11, HLLZ19, JY13, KR11a, Khm13, Lee13, Rou10, ULR18, XKB16, FSZ18]. **Divergence** [PTWZ18, DKR18, JWJW18]. **divergences** [HW16a]. **divergent** [ZPW13]. **diverging** [TZ19a, Wan11, WXQL14]. **Divide** [BDS19]. **Do** [KNV15, HSRW19]. **does** [Ste11]. **domain** [BLN15, BFFP19, KP11, Rao18, VL18]. **Dominating** [SSK14]. **door** [MC15]. **dose** [FSD<sup>+</sup>17]. **Doubly** [TZ19b, AZ12, SW16b]. **doubly-censored** [SW16b]. **drift** [GLM18]. **driven** [GLM18, Mas13]. **dropout** [Zhe13b]. **Dynamic** [Bow10, Pen19, SFSL18, SYZL14]. **dynamical** [HS17, MMNP15]. **dynamics** [MY10, PPB16].

**E-optimal** [DG14a]. **early** [SBC17]. **Edge** [PY12]. **edges** [PJS10]. **Edgeworth** [Bob19, Lah10]. **Editor** [LK10]. **Editorial** [Ano16a, Ano16b, Ano17a, Li16b, Ano16c]. **effect** [NMR17, Ste11]. **effective** [LH10a]. **Effects** [Chi11, BL14, CJ10, El 10a, FL12, FJ19, HL18, KGC10, Lok17, MB15, Roh19, SSL19, Zha18]. **Efficiency** [TS12, BDS19, BHMR14, HL13, JvdG18, QZ10, STRR15]. **Efficient** [AV13, Ano10, BSY19, CC18a, CHL16, FH14b, Fuh06, Fuh10, JR13, JT14, Jen10, LLX19, MZ13, MNP19, TW15, Vim10, Zha19a, BFR19, DN11, FL16, GLM18, IP11, KLZ11, LLY14, MZZ<sup>+</sup>19, PO10, SvdAW14, SW16b, WLCY14, XH12, YL14]. **EFM** [CHZ11]. **Efron** [MR10]. **eigenspaces** [FWWZ19]. **eigenstructure** [WF17]. **Eigenvalue** [FJ19, BPZ15, HPZ16, Lam16]. **eigenvalue-regularized** [Lam16]. **eigenvalues**

[BCF18b, Dob17, DGJ18, JLX17, WY17, ZPG18]. **eigenvector** [XQB13]. **eigenvectors** [TP18]. **eighth** [ZPMX11]. **elicitability** [FZ16]. **elimination** [DGK19]. **elliptical** [FLW18, HLLZ19]. **embedding** [WW18]. **Empirical** [BMW18, BJJ15, BSV14, KM10a, MM18, MY10, TW13, BLN15, BD11, CL08, CL10, CTW13, CTW16, CTW18, CCK14b, CL15b, CAGPFBGM19, DP18, DR10, ELL15, KF11, LM12a, LC10, MBM18, NBL13, RS17, SB10, WF17, XQB13, YH12, YL14]. **empirical-Bayes** [SB10]. **emulation** [GWB18]. **emulators** [HQ11]. **encounter** [PM16b]. **Endogeneity** [FL14]. **enhanced** [PHW11]. **ensemble** [YL11]. **ensembles** [BGN18, Lop19]. **entropy** [Min18]. **entropy** [BSY19, Kol11]. **envelope** [KPS17, LM12c]. **epi** [BSV14]. **epi-** [BSV14]. **equation** [DFS11, DFW19, FDD12, REB18, RBM19, XMW10]. **equations** [CTW18, Ma12, OPP17, PL11, QZ10]. **Equivalence** [SSGF13, BGN18, GNZ10, HJY13, Mei11, Rei11, SH14, Wan13]. **equivalency** [PS10]. **ergodic** [Mas13, Str18]. **ergodicity** [DBCD19, JG12, JG13]. **Erich** [Roj11, vZ11]. **error** [DZ17, Dic11, FLSZ18, GS10, KSZ18, MM18, NS11, PHW11, RW10b, SF19, WLCY14, XMW10, DKL12]. **error-in-variables** [DZ17]. **errors** [CHI13, DPZ16, DPZ19, FR13, HP18, HW19, JMR14, LXQ16, Sch13, TWZ13, TGC<sup>+</sup>19]. **errors-in-variables** [HP18]. **estimate** [JPSZ10, Lok17]. **estimates** [BMW18, DFW19, Efr18, MS10b]. **Estimating** [AGZ17, BHMR14, BJR16, Bul14, CLZ16, CD13, CFR12, HL18, Loh15, Lop19, NMR17, BCF18a, BGvZ12, CJ10, CTW18, HJY16, Ma12, OPP17, TBM11]. **Estimation** [ACL19, Ano10, ABT11, BFFP19, CEhH11, CLSY18, CTT17, CGC11, DGT16, DPZ12, FRW15, Fuh10, GL12, Jen10, JFF10, Kat12, KGC10, LXQ16, LYW<sup>+</sup>11, LTG16, LLLT10, MCLX15, Muk16, NW11, RT11b, SD12, SN19, WXZC10, WLLC11, WXQL14, AL19, ATHW12, AS11, BM15, BFL<sup>+</sup>18, BCW14, BCCW18, Bel10, Bel11, BF12, BSY19, BPD14, BG10, BW19b, BGK10, Bul16, BSW12, CZZ10, CY11, CL11, CY12, CZ12, CMW13, CLZ16, CGW18, CKG19, CCGB17, CV19a, CC11, Cha15a, CXW13, CGR18, CLN19, CH10, CHL16, CF16, CW12, CZW11, CCT17, CCTV18, CGZ18, DL17, DE17, DN11, DM12, EL10, EvgG18, EBG18, FFN10, FLM11, FXZ14, FL16, FG18a, FLW18, FWWZ19, Fel12, FY10, FR12, Fuh06, GMRZ15, GLZ15, GMZ17, GPPVW12, GPPVW14, GN10, GLM18, GL11, GNZ10, GJW10, Gun12, HKKR11, HW16a, HW16b, HK18]. **estimation** [HN16, HR11, HKKM10, Jac10, JR13, JT14, JP15, JY11, JMR14, KLZ11, KJF14, KS16, KGS18, KTV17, KM10b, Kol11, KR13, KV17, LUZ19, LW12a, LLC13, Lep13, LS14, Lep15, LW19, Ler11, Li13, LLX19, LZL19, Liu13, LW13, LMP18, MZ13, MMNP15, MMB17, MMB18, MJ15, PL11, PPB16, Pen17, Pen19, QZ10, QP16, QC12, QWW16, RSZZ15, RBS10, RT11a, RPF13, RLM<sup>+</sup>17, Roč18, Rou10, RCL12, SW13, SW10a, SY12, SvdAW14, SS11b, SO18, SW10b, Spo12, Str18, SW16b, TZ19b, TWZ13, TPN19, Tib14, Tod15, TGC<sup>+</sup>19, Uhl12, VR19, Ver10, Vim10, VL13, WZ10, WLCY14, WBS16, WZ12, WZ18, WY19, XW12, XKB16, XMW10, XZC12, XZ12, YZ16, ZW15, ZBC19, ZL11b, Zho14a, ZBFL18]. **estimations** [CL13c].

**estimator** [BB18b, DMOvH11, EKS12, Gao13, HMLZ11, Jan14, Lam16, PO10, RS17, SBW10, Zha13]. **estimators** [ACF12, Atc11, BB18a, Bel18a, Bel18b, BDV11, BSW11, CL13b, DS12, DLLO16, DKL12, FJ19, FdH15, FJ10, GZ11, Gro14, HW19, JT15, Jir12, LPS08, LP10, Loh17, LN11, LM19, Min18, PJS10, QCN18, TA17, YL11, ZL11c]. **Euclidean** [CC19, PM19]. **Evaluating** [LGS11]. **event** [JLX17]. **Exact** [BRS19, CR13, KP19, LSST16, MR10, MH13, MJ15, RV11, ULR18, GZ16a, SH15]. **exceedance** [JM18b]. **excess** [DW19a]. **exchangeable** [CW14, VR19]. **expansions** [Lah10, Li13, WCT11]. **experimental** [CK15]. **experiments** [AGL14, BB16a, BB10, CCC19, God18, HQ11, LBST10, LPK17, MR12]. **Exponential** [DBCD19, RT11a, BCZ10, CD13, DPZ12, HF19, JWJW18, Muk16, SR13, YLZ16, ZL11c]. **exponentially** [DGP18]. **exposures** [VR12]. **expression** [LS10, NC10]. **Extended** [CD17]. **extension** [YS12]. **exterior** [ABT11]. **Extremal** [Zha18, BB18b, JLX17]. **Extreme** [WY17, BDV11, CEdH11, ELL15, FdH15]. **extreme-value** [BDV11]. **extremes** [FdHM15]. **extremity** [ELL15].

**faces** [WRM19]. **Factor** [KS11, LY12, BL12, FLM11, FLW16, FLW18, PBPD14]. **factorial** [CC18b, TXL12]. **factorization** [BQS18]. **factors** [CCC19, LY12, LLL19, LM12d, LWY17, MG11, MGC10]. **fails** [BSV14]. **failure** [LJ18]. **faint** [QCN18]. **Faithful** [XCL16]. **faithfulness** [URBY13]. **False** [SBC17, BC15, DR15, GHS14, JM18b, Liu13, NR12, PHW11, RV11]. **families** [BCZ10, DPZ12, HF19, LLY18, Muk16]. **family** [HIT19, JWJW18, PHW11, XKB16, FLRB16]. **family-wise** [PHW11, FLRB16]. **familywise** [GS10]. **Fast** [ANW12a, Jin15, RBM19, SS13, YPW17, Fry18, Wal10]. **favorable** [RV11]. **FDR** [ZFY11]. **feasible** [CL15a]. **Feature** [DGK19, CTW13, CTW16, Jam17, VAC17, YDS16]. **features** [ACV16, BB15, CZ16, JW16a, JW16b, Nad16, SHMD13, ST16b]. **Fiducial** [TL13, CH12, WH19]. **field** [KLN12, Loh15]. **fields** [AST12, And10, CCC19, CS17, LX12, Mas13, MH14, Ver10]. **filament** [QP16]. **filling** [HQ14, SLQ14]. **filter** [BC19, MZ15, RBWJ19]. **filtering** [GLM18, IBAK11, ST19, Tib14]. **filters** [CL13a, WL14]. **financial** [JKL12, WZ10]. **Finding** [GL18]. **Finite** [BHPZ19, ZBFL18, ASJ11, BYZ10, GKM16, HK18, HN16, HIT19, Lv13, Ngu13, QZ10, TA17, Spo12]. **finite-sample** [QZ10, TA17]. **first** [Akr16, DS11, JPSZ10]. **Fisher** [CI11, WY17]. **fit** [Bul17, CEKL15, CAGPFGBM19, KLN12, KSZ18, Lei16, TWT17, VV10, WW18]. **fitting** [SL19]. **Fixed** [KRS15, ZS13, BFFP19, MH13, ZPW13]. **fixed-margin** [MH13]. **Fixed-smoothing** [ZS13]. **Flexible** [DE17, LMP12b, LBST10]. **flow** [CLM16]. **fMRI** [CK15, LPK17]. **Focused** [ZL11a]. **folded** [FXZ14, LYL16]. **folding** [LKA10]. **forecasting** [GRSP15, LMNP15, LMNP17]. **forecasts** [LGS11, SSK14]. **forests** [ATW19, SBV15]. **form** [Li13, Zhu19]. **forms**

[AW12, DE17]. **formula** [AST12, TLT16]. **formulas** [ULR18]. **Formulation** [LLC13]. **Fourier** [PT13, Rao18]. **Fractals** [MS10a]. **fractional** [Bel10, BPY19, BF18, HR11, SH14, TXL12]. **fractions** [Pho12, ZPMX11]. **frailty** [SW16b]. **framework** [BCCW18, NZL17, ZCL16]. **Fréchet** [BG13, PM19]. **free** [CEKL15, CC19, EPFV18, HWH13a, HWH13b, Khm13, MZ15, YDS16]. **freedom** [TT12a]. **Frequency** [VL18, ASJ10, BLN15, BF18, CEL16, CGC11, JKL12, KP11, Koi19, KLJ15, Kon18, Mas13, WZ10, XZ18]. **Frequentist** [Cas15, Gho15, LM15, Nic15, Rou15, SvdVvZ15a, SvdVvZ15b]. **Fuh** [Jen10]. **full** [BD14, TW13]. **Fully** [MG11, Ste15]. **function** [AGZ17, Arm15, BGvZ12, Bel11, BPD14, BDV11, CY11, CL13c, CF16, EBGG18, HL13, JMR14, LZL19, LMP18, PT13, SS11b, TBM11, WZ12]. **Functional** [BLRG17, DP19, FJR15, JW11, KPS16, PM16a, AGR18, AW12, BBTW11, BCCW18, CY11, CL11, CDH13, CHM11, CM12, CJ12, CAGPFBGM19, DM18, DH12a, DPZ12, HVM13, HK10, HKN18, JW10, JMW15, Kat12, Lep15, LH10a, LH10b, LS17, LMY18, LY19, LLY14, MS10a, Mei11, Mü16, Pap18, PS10, QWW16, RLM<sup>+</sup>17, SC15, YC10, ZW16, ZLK12]. **functional/longitudinal** [LH10b]. **functionals** [CR15, CCT17, CCTV18, DR10, FRW15, JR13, Jan14, Koi19, LLX19, Pen17, RR12]. **functions** [ACL19, BFFP19, BSV14, CLX13, wCM19, DGJ11, DH10, GXZ18, GJ15, Gun12, HH13, JPSZ10, LX12, PHW11, PM16a, Zha19b]. **Further** [GHS14]. **Fused** [JMW15, MZ15].

**Gamma** [NC10]. **Gamma-based** [NC10]. **GARCH** [FZ13, ZL11c]. **GARCH/IGARCH** [ZL11c]. **Garza** [DM11, Yan10]. **Gaussian** [AST12, And10, BHPZ19, BPD14, Bon11, BF18, BGN18, CMZ19, CV19a, CN13, CCC19, Che18, CCK13, CCK14b, DLLO16, DKZ13, FJY13, FL16, GL18, GL12, GNZ10, GWB18, HPWW11, HR11, JM18a, JN18, KvdVvZ11, Koi19, KMH14, LUZ19, LHY<sup>+</sup>12, LX12, Liu13, Liu17, Loh15, LM19, Mas13, Men17, Min18, MJ15, PO10, Ray17, RSZZ15, RCL12, SvdAW14, SW19, STD10, Uhl12, Ver10, VV10, ZW17]. **GEE** [CLLW15, Wan11]. **Gemini** [Zho14a]. **gene** [CQ10, LS10, NC10]. **gene-expression** [NC10]. **gene-set** [CQ10]. **General** [BB18a, LM12c, VR12, ZBC19, BPZ15, CLR16, CL13a, CH10, DPZ12, DMOvH11, GKM16, HWCS19, HQ14, JL14, LLC13, NL17, RH12, Yu10]. **generalised** [LKZ15]. **generalizations** [GZ16b]. **Generalized** [ATW19, Che19c, CH12, GX14, LW13, RW10a, WWG19, AcL17, BFFP19, CHI14, FS10, HBZO19, Jam17, JMW15, LMP12b, Ma12, MCLX15, MC15, MG11, OPP17, QZ10, Rig12, RW10b, SC15, SSCL19, SF19, TT11, WLLC11, WXQL14, WH19, ZL11a]. **generated** [MRS12]. **generic** [FDD12]. **genewise** [FFN10]. **genome** [JLP<sup>+</sup>16, RBS10]. **genome-wide** [JLP<sup>+</sup>16]. **genomic** [BS14, WR13]. **geodesic** [Huc11]. **Geometric** [CLR16, BM17, CCGB17, JG12, JG13, LZ11, SC12]. **Geometry** [SvdAW14, Uhl12, URBY13, CTP19, HW16b, LM12d, SWY15, WWG19].

**geostatistical** [CHI14]. **geostatistics** [CZW11]. **Getoor** [ASJ12]. **Gibbs** [DL17, RH12]. **glimpse** [Roj11]. **GLMM** [Jia13]. **Global** [ACCP11, CEL16, DFS11, KS16, LYL16, LN11, MMY18, ZL11c, ANW12a, LS13, Men17, PP14, SC13]. **Globally** [MS10b, ZPH15, WW18]. **good** [WXX18]. **Goodness** [CAGPFBGM19, KLN12, KSZ18, VV10, Bul17, CEKL15, Lei16, TWT17]. **Goodness-of-fit** [CAGPFBGM19, KSZ18, VV10, Bul17, CEKL15, Lei16, TWT17]. **Gradient** [WZ18, ANW12a, CL15b]. **Gradient-based** [WZ18]. **gradients** [TA17]. **gradual** [VD15]. **Graph** [CZ15b, EW16, Zho14a, BD15, CKG19, CD13, KR11a, SR13, YLZ16]. **Graph-based** [CZ15b]. **graphic** [FJY13]. **graphical** [AV13, BK18, CS12, CPW12a, CPW12b, DKZ13, FL16, GL12, GT12, KMH14, LM12b, LS18, LHY<sup>+</sup>12, Liu13, Liu17, LW13, NLL19, RZ12, RSZZ15, Røy12, ST16a, STD10, Uhl12, ULR18, Wai12, XZ12, Yua12]. **graphon** [GLZ15, KTV17, Pen19]. **graphons** [Cho17]. **graphs** [Bow10, CMKR12, ER14, FG18a, HJY13, KR13, MMS18, Sad16, TSP13, TP18, VR19, vdGB13]. **greater** [CW12]. **greedy** [DRZ12, Fry18]. **Grenander** [DKL12, Jan14, SBW10]. **Grenander-type** [DKL12]. **grid** [TBK12]. **group** [BO17, DH12b, HZ10, LPvdGT11]. **Groups** [DKZ13]. **grows** [MGC10]. **growth** [Huc11]. **guaranteed** [GRD13]. **guarantees** [AV13, BWY17, JKNP12, LW12b, QM11].

**Half** [FDD12]. **Half-trek** [FDD12]. **Halfspace** [PV18, HPŠ10a]. **Hall** [Che16, CF16, Del16, Mü16, Sam16]. **Hamming** [BNST18]. **Harris** [LTG16]. **Hastings** [DR11]. **Hausdorff** [GPPVW12]. **Hawkes** [RBS10]. **Haystack** [CvdV12]. **hazards** [BFJ11]. **heavy** [BJL15, HW19, Min18]. **heavy-tailed** [BJL15, HW19, Min18]. **Hellinger** [HW17]. **help** [HSRW19]. **Hermite** [CL11]. **heterogeneous** [HWH13a, HWH13b, ZCL16]. **heteroscedasticity** [Zhu19]. **heuristic** [DR15]. **hidden** [CL13a, Chi11, DMOvH11, DM12, RBM19]. **hierarchical** [BTT13, CLOP19, HA13, LM12d, WRM19]. **hierarchy** [ST16a]. **High** [ATHW12, DW18, El 10a, EH19b, FLM11, GZ16b, HLLZ19, LHY<sup>+</sup>12, LW12b, NHM18, RWL10, SFSL18, ZLLW13, ZPH18, ANW12a, ANW12b, ASJ10, AcL17, ACV16, ABR10a, ABR10b, Atc17, BL12, BCF18a, BCF18b, BW19a, BHPZ19, BC19, BM15, BFL<sup>+</sup>18, BC11a, BR13, BB16b, BW19b, BJNP13, BF18, BPE14, BSW11, BSW12, CZ16, CLR16, CG17, CG18, CZ18, CMZ19, CKG19, CTP19, CC17, CTW18, CQ10, CXW13, Che18, CL18, CLZ19a, CHLP14, CCK13, CMKR12, CD12, CGC11, CFR12, CF19, CGZ18, CPV17, DGK19, DZ17, EH19a, FL14, FKLZ15, FJ19, Gol10, HP10, HWH13a, HWH13b, HMLZ11, JvdG18, JJ12, JY13, JLP<sup>+</sup>16, JW16a, JW16b, JKW17, JKL12, Jir15, KP15, KS11, Koi19, KLJ15, KLFL17, Kon18, KV10, LM12a, LY12, LZW10, LLL19, Lee13, LD18, LH10a, LC12, LKZ15, LZ17, LLYY19, LZL19, LZL18, LC10, Loh17, Lv13]. **high**

[MCLX15, Mas13, MPL15, Nad16, NMR17, NW11, NL19, NL17, NZL17, OWJ11, OMH13, OMH14, QC12, RYC19, RWG19, RLM<sup>+</sup>17, RT11b, RCY11, Sam16, SWDW11, SD12, SW16a, SSCL19, SL19, ST16b, TZ19b, TWZ13, VV10, VL13, WZ10, WKL13, WF17, WH19, XZ18, XCL16, XZ12, YP15, YT15, YWJ16, YZ16, Zha13, ZW17, ZPG18, ZYS18, ZL11b, ZPH15, ZBY15, ZCCL19, ZCGZ19, ZCX13, ZLST17, Zhu17]. **High-dimensional** [ATHW12, DW18, EH19b, FLM11, GZ16b, HLLZ19, LHY<sup>+</sup>12, LW12b, NHM18, RWL10, SFSL18, ZLLW13, ANW12a, AcL17, Atc17, BCF18a, BCF18b, BW19a, BHPZ19, BC19, BM15, BC11a, BW19b, BJNP13, BPE14, BSW11, BSW12, CLR16, CG17, CG18, CZ18, CMZ19, CKG19, CTP19, CC17, CTW18, CQ10, CXW13, Che18, CL18, CCK13, CMKR12, CFR12, CF19, CGZ18, CPV17, DZ17, EH19a, FKLZ15, FJ19, Gol10, HP10, HWH13a, HWH13b, HMLZ11, JvdG18, JJ12, JY13, JLP<sup>+</sup>16, KP15, KS11, KLFL17, KV10, LY12, LZW10, LLL19, Lee13, LH10a, LC12, LZ17, LLYY19, LZL19, Loh17, MCLX15, MPL15, NMR17, NW11, NL19, NZL17, OWJ11, OMH13, QC12, RYC19, RWG19, RLM<sup>+</sup>17, RT11b, RCY11, Sam16, SD12, SL19, TZ19b, TWZ13, VV10, WH19, XZ18, XCL16, XZ12, YWJ16, Zha13, ZPG18, ZBY15, ZCCL19, ZCGZ19, ZCX13, ZLST17, Zhu17]. **High-dimensionality** [El 10a]. **high-frequency** [ASJ10, BF18, JKL12, Koi19, KLJ15, Kon18, WZ10, XZ18]. **high-order** [LC10]. **Higher** [Dic11, FZ16, ACCP11, CL13b, HJ10, Loh15, WMZ18, ZCX13]. **higher-order** [Loh15]. **highest** [SW10a]. **highly** [JFF10]. **Hilbert** [AW12, CCGB17, Lev15, LLLH18, PM16a, YC10]. **hold** [Ste11]. **homodyne** [LMP18]. **homogeneous** [DH12b]. **honest** [CCK14a]. **Hotelling** [LS13]. **Huber** [CGR18]. **hull** [PJS10]. **hybrid** [NHM18, TBM11, ZvdAW19]. **hyperbolic** [HKKM10]. **hypercube** [WXX18]. **hypergraph** [GD17]. **hypographs** [BSV14]. **hypotheses** [CL11, NS11]. **Hypothesis** [BW19a, MPL15, ZCCL19, ASFJ10, Li14, NJ13, NL17, PV17, SSGF13, SSCL19, WZHO17, WWG19, ZBY15].

**I-LAMM** [FLSZ18]. **Identifiability** [Xu17, BS14, DFS11, FDD12, HK18]. **identifiable** [HN16]. **Identification** [ZAL17, CHLP14, KLZ16, SQ17]. **Identifying** [ASJ12, BYZ10, LWY17, YS12]. **idiosyncratic** [Kon18]. **IGARCH** [ZL11c]. **II** [ABR10b]. **II**. [BB10]. **ill** [ISS12, Pen16]. **ill-posed** [ISS12, Pen16]. **image** [AL11, LG17]. **imaging** [ZFY11]. **imbalanced** [FH14b]. **Immigrated** [ZHCC11]. **Impact** [JY16, KPS16, MS10a]. **Impacts** [Lv13]. **impedance** [HKKM10]. **imperfect** [TW15]. **implied** [QT19]. **implies** [EKDN18]. **importance** [EL10]. **improper** [MH11, RH12]. **improve** [MR12]. **Improved** [BLT18, CW12]. **in-sample** [LMNP15, LMNP17]. **incoherence** [LW17]. **Inconsistency** [SBW10]. **increasing** [Bon11, JP15, YLZ16]. **Independence** [YP15, ABFRB15, BDP19, Bow10, CTW13, CTW16, CL18, CHLP14, CD17, FS10, Hua10a, Lep13, LD18, Røy12]. **Independent** [SY12, CZC10, IP11].

**index** [BB18b, CHM11, CLLW15, CHZ11, DGT16, DZ14, JW11, JL14, JMW15, Kau18, LS14, LYW<sup>+</sup>11, LLY18, LLLT10, LY11, MH16, WXZC10].  
**Indian** [Jam17]. **indices** [ASJ12]. **individualized** [QM11]. **inequalities** [ACL19, Bel18b, DS12, GL11, Gol10, HSY<sup>+</sup>13, KTV17, LM12c, LW19, LPvdGT11, LLLH18]. **inequality** [HS17, LJ10]. **Inference** [DW19b, FZ13, KRD10, LY12, MH16, PV17, TLT16, ZW12, Zho14b, ASW13, BC19, Bel11, BBB<sup>+</sup>13, BV13, CLR16, CGT16, CZvdL17, CH12, CD17, DP13, DHSM18, DP18, Efr18, FH14a, GXZ18, HPWW11, HN11, HBT16, Huc11, HE18, IP11, KV10, LSST16, LV15, LW10, LPvdGT11, LvdL16, MCLX15, MZZ<sup>+</sup>19, MNP19, NLL19, Rao18, Rei11, RWG19, REB18, RBM19, SC13, SC15, SQ17, ST16a, TBK12, TL13, TT18, TRTW18, URBY13, VL18, VCC19, WH19, WM10, XZ18, ZJS11, ZBC19, ZDMD18, Zho10, Zhu19, dJvZ10].  
**infinite** [ASJ11, CGT16, JT14, Ngu13]. **infinite-variance** [CGT16]. **infinity** [CTP19]. **influence** [ZLLW13]. **influences** [JBGWS13]. **Influential** [ACV16, CZ16, JW16a, JW16b, Nad16, ST16b]. **Information** [HW16b, MP17, AL11, CI11, CHI14, DKR18, El 10b, KNV15, LPS08, LP10, ZL11a].  
**Information-regret** [MP17]. **inhomogeneous** [MDO14, MB15, Pen13, Tru19]. **inner** [LMY18]. **Innovated** [FKLZ15, FL16, HJ10]. **instances** [Zho14a]. **instrumental** [Kat13]. **integer** [SH15]. **integrals** [JY11]. **integrand** [Dic11]. **integrated** [DGT16, JT14, LLX19, ZL11b]. **interacting** [BDD10, FMP11]. **Interaction** [KLFL17, BD14, FKLZ15]. **interactions** [BTT13, MCLX15, VR12].  
**interactive** [BL14]. **interest** [LLY14]. **interference** [LZA15, Zhe15, ZAL17].  
**intermediate** [RCL12]. **Intermittent** [BMBM15]. **interval** [CGC11, Gro14, LK10, Wan10, YL14, ZZX18]. **intervals** [BLP19, BK18, CLX13, CG17, GJ15]. **interventions** [NMR17, RBM19, ST16a]. **Intrinsic** [Huc11, LY19, HBT16]. **Introduction** [BC11b]. **invariance** [HBZO19]. **Invariant** [EJ10, Str18, Vim10]. **Inverse** [JYW14, JW15, CLR16, ISS12, JL14, KM10a, KvdVvZ11, LZL18, Mei11, Pen13, PWM18, TBM11, YDS16]. **inverses** [LW13]. **irregularly** [BLN15, Loh15]. **Ising** [ATHW12, BRS19, MMY18, NL19, RWL10, XZC12].  
**Isotonic** [HWCS19, CGS15]. **Itô** [TWZ13]. **Iterated** [IBAK11]. **iterative** [Ma13].

**jack** [OPP17]. **jack-knife** [OPP17]. **jackknife** [LLX19]. **Joint** [BSW12, CS15, NMR17, WZ12]. **Jump** [GLM18, Tod15, Bul16, CMW14, JKL12, KLJ15, TT12b, Tod17]. **jumps** [ASJ11, JT14].

**Kac** [TLT16]. **Kantorovich** [CGHH17]. **Kendall** [Bao19, BK18]. **Kernel** [Ate11, BGK10, AW12, ACF12, CL15b, DGK19, El 10b, GL11, JMW15, El 10c, KY10, LLLH18, MN10, SS13, YC10]. **kernel-spline** [JMW15]. **kernelized** [SWY15]. **kernels** [KR13, WCT11, YPW17]. **Khinchine** [Bob19]. **kinematic** [AST12]. **kinetic** [Bow10]. **knife** [OPP17]. **knockoff**

[BC19]. **knockoffs** [BC15]. **knowledge** [RBWJ19]. **Kolmogorov** [FG18b, MZ15]. **Kullback** [CGM<sup>+</sup>13, Rig12].

**labels** [AGZ17]. **LAMM** [FLSZ18]. **landscape** [MBM18]. **Laplace** [DGP18, TT12b]. **Laplacian** [EW16, HMLZ11, TP18]. **Large** [ACF12, BB16b, FLW18, Sae19, ACBL13, BLPZ15, BDP19, CJ10, CKW<sup>+</sup>16, CLR17, DB16, FL16, GL18, GZ11, HQ11, HJY16, Kon18, LW12a, LWY17, Ma12, MB15, RSZZ15, SN19, WY17, WZY18, XQB13, ZFY11]. **large-dimensional** [LW12a, WY17]. **Large-sample** [ACF12]. **large-scale** [CJ10, CKW<sup>+</sup>16, HQ11, MB15, ZFY11]. **largest** [BPZ15, HPZ16, ZPG18]. **Lasso** [DGL19, LTTT14a, BTT13, BMvdG14, BB14, CY14, FK14, HSY<sup>+</sup>13, JM18a, LSST16, LTTT14b, LTTT14c, LZ14, TT11, TT12a, Was14, CL13b, MMB17, MMB18, BLT18, BCW14, SBC17]. **Latent** [CS12, CPW12a, CPW12b, GT12, LM12b, RZ12, Wai12, Yua12, AV13, BJR16, CMKR12, Jam17, Ngu13, TSP13, Xu17]. **latent-structure** [BJR16]. **latin** [WXX18]. **lattice** [WXX18]. **lava** [CHL17]. **law** [HPZ16, LAP15]. **laws** [BD15, CJ11]. **leaf** [Huc11]. **lean** [RWG19]. **Learning** [AV13, CMKR12, BK19, CZvdL17, DRZ12, FLSZ18, GK12, HS17, Han11, KY10, KP19, LR14, LYL16, LSR<sup>+</sup>17, MN10, NHM18, SFSL18, SS13, WLZ14, ZLZ18]. **Least** [Bel18b, BM14, AC11, Cha14, CF19, DH12a, GZ16b, HW19, Jac10, RV11, SS11b]. **leave** [XH12]. **leave-subject-out** [XH12]. **Lecture** [Ste11]. **left** [SW12]. **left-truncated** [SW12]. **Lehmann** [BC11b, Roj11, vZ11]. **Leibler** [CGM<sup>+</sup>13, Rig12]. **lens** [BKM16]. **Leo** [Roj11]. **Letter** [LK10]. **level** [CC18b, STY14, SLL11]. **levels** [FG18b]. **Lévy** [Bel10, Bel11, BV13, Bul14, CGC11, GLM18, Mas13, PM16b, QT19, WCT11]. **Lévy-driven** [GLM18]. **life** [Roj11]. **like** [KR11b]. **Likelihood** [Ano10, Fuh10, Jen10, TBK12, WB17, ACBL13, BLN15, BB18b, BCCZ13, CC11, CTW13, CTW16, CTW18, CZW11, DL17, DMOvH11, DM12, DFW19, DFKP19, Efr18, FY10, FR12, Fuh06, GJW10, Gro14, HR11, JY13, KR11b, LM12a, LUZ19, Li13, LC10, Mas13, MMNP15, NZL17, NBL13, QCN18, RS17, SW13, SY12, TGC<sup>+</sup>19, TW13, Uhl12, WWG19, XZC12, YFG13, YH12, ZL11c, ZYFW14, vdGB13]. **Likelihood-based** [WB17]. **likelihood** [RPF13]. **Limit** [DR10, JPV10, TP18, Bao19, BLRG17, DKL12, EH19a, HQ14, JY13, KNV15]. **limitations** [WMZ18]. **limited** [SO18]. **Limiting** [BCF18b, CJ11]. **Linear** [SSCL19, AcL17, AC11, CLR16, CG17, CG18, CSHvdV15, CGT16, CC18a, CLLW15, CS15, CH12, CCT17, CCTV18, CJ12, CAGPFBG19, DP13, DPZ13, DN11, DGT16, DFS11, El 10a, FS10, FL12, FR12, FDD12, FGM17, GRSP15, Gol10, GH18, HVM13, Jan14, JP15, JMW15, JBD17, JN18, KLZ11, Kat12, KPS16, KSZ18, LYW<sup>+</sup>11, LAL11, LZL19, LLLT10, LAP15, Ma12, MS10a, Mei11, Pen13, Pen16, Pen17, Rig12, RR12, RH12, REB18, RBM19, SC15, SWDW11, SD12, SW16a, TGC<sup>+</sup>19, VV10, WXZC10, WLLC11, WXQL14, WH19, WW18, YC10, ZL11a, Zha13, ZCL16, ZBY15, ZCCL19]. **link** [CHM11]. **Lipschitz** [ACL19]. **Local**



[ATHW12, BHMR14, BF18, BGN18, CTW16, EG12, EBG18, FH14b, HBT16, SO18, SC13, Tru19, BW19a, Bel17, CS17, DLP12, FG18b, PDL12, Røy12, SGA11, YFG13, ZL11c, Men17]. **localization** [CLR17]. **Localized** [KNP11]. **Locally** [PR19, DM11, HYS15, PO10, RD19, Vog12, VD15, WW18, YS12]. **location** [BGvZ12, Des15, dJvZ10]. **location-scale** [Des15, dJvZ10]. **log** [Des15, DW19b, DSS11, FR12, JBD17, KS16, KGS18, MM18]. **log-concave** [DW19b, DSS11, KS16, KGS18]. **log-linear** [FR12, JBD17]. **log-regularly** [Des15]. **logistic** [RWL10]. **loglinear** [LM12d]. **long** [BT17, CL08, CL10, CHI13, CGC11, LLBM<sup>+</sup>11, PO10, RCL12]. **long-memory** [CHI13, PO10]. **long-range** [LLBM<sup>+</sup>11]. **longitudinal** [CZ10, CLLW15, CHLP14, CHL16, JW10, JW11, JYW14, JW15, LH10b, MY10, SW12]. **longitudinal/clustered** [CHL16]. **loopy** [AV13]. **loss** [ACL19, BNST18, GPPVW12, Han19, HL13, JN18, Lep13, Zha19b]. **losses** [BJL15, MBM18]. **Low** [KR13, EvdG18, FH14a, Kol11, KLT11, LLV16, Lee13, NW11, RT11b, Zha19a]. **low-dimensional** [Lee13]. **low-rank** [EvdG18, FH14a, Kol11, KLT11, LLV16, NW11, RT11b, Zha19a]. **lower** [KP19]. **lowest** [PR16]. **LWF** [Sad16].

**machine** [KP19]. **machines** [DGK19, LAL11]. **made** [EW16]. **main** [Del16]. **majorization** [Yen11]. **Manifold** [GPPVW12, AL19, CV19b, CM12, WW18, YD16]. **manifolds** [ABT11, DM18, EH19a, Pen18]. **MANOVA** [BCF18b]. **many** [BCCW18, SSK14]. **Marcenko** [LAP15]. **margin** [MH13]. **Marginal** [CTW13, CTW16, RS17, STRR15, WRM19, YDS16]. **Marginalization** [Sad16]. **Margins** [Eva18, wCM19]. **Markov** [ASFJ10, Atc11, Bac11, BFT13, BDD10, BD15, CL13a, CDO11, CMW14, Chi11, DMOvH11, DM12, FLS<sup>+</sup>17, FJ10, FMP11, HW16b, HJY13, KLN12, LS18, LTG16, LSR<sup>+</sup>17, MDO14, Tru19, WR13]. **Markovian** [ER14]. **Markowitz** [El 10a]. **mass** [AGZ17, DW19a]. **massive** [LZL19, PBPD14, ZCL16]. **matching** [WY19]. **matrices** [BPZ15, BB16b, BSW11, BSW12, CJ11, CW19, DMO08, DG12, El 10b, FRW15, HPZ16, HLLZ19, HJY16, JLX17, JPSZ10, El 10c, LW12a, LC12, LW13, MH13, NW11, PV18, PBPD14, PY12, QC12, RT11b, SD12, SN19, WY17, ZL11b, ZBY15, ZCGZ19]. **Matrix** [CZ15a, Cha15a, ANW12b, BLPZ15, BHMR14, BW19b, CZZ10, CY12, CZ12, CLZ16, CLR17, CXW13, CGR18, CTT17, DP19, DG14b, EvdG18, FLM11, FH14a, GL18, JP15, Kol11, KLT11, Lam16, LKA10, LWY17, Min18, PWBM18, RT10, TWZ13, WZ10, Wan13, XQB13, XZ18, XW12, ZPW13, ZCCL19, Zho14a]. **matrix-** [LKA10]. **matter** [Dob17]. **maxima** [CS17, CCK13, FdH15, Koi19, SGA11]. **maximal** [Hua10a]. **Maximin** [MB15, WXX18]. **maximization** [CLX18]. **Maximum** [FY10, FR12, GJW10, Gro14, LUZ19, Li13, RPF13, TGC<sup>+</sup>19, BGvZ12, BB18b, BCCZ13, CC11, CZW11, DMOvH11, DM12, DFW19, DFKP19,

Efr18, FSZ18, HR11, LS10, MMNP15, QCN18, RS17, SY12, Uhl12, ZL11c, ZYFW14, vdGB13]. **Maximum-likelihood** [Li13]. **MCMC** [DP18, HJY13, Lia10]. **mean** [CY11, CZvdL17, CHI13, CW12, DW19a, DLLO16, Dic11, Huc11, LX12, LvdL16, LM19, Min18, XKB16, ZYS18]. **means** [BG13, CC17, CLZ19a, FJ10, GL12, LZ17, NC10, ZBC19, ZCX13]. **measure** [ZLLW13]. **measured** [JMW15]. **measurement** [KSZ18, TWZ13, XMW10]. **measurements** [CKW<sup>+</sup>16, ZLST17]. **measures** [BKRS19, BV13, Che19c, Ngu13]. **Measuring** [ZZX18]. **median** [CCGB17]. **mediation** [TS12]. **meets** [BLT18]. **memory** [BT17, CL08, CL10, CHI13, CLZ19b, PO10, RCL12]. **merged** [Sae19]. **Merging** [PANS14]. **message** [MMB17, MMB18]. **method** [BLN15, BHMR14, BCL11, FKLX15, FdH15, GZ11, HH13, LM12a, LM18, LBST10, MZ15]. **Methodology** [DH12a]. **methods** [ANW12a, ACBL13, AV13, BL14, BT17, BDD10, BD11, Cha15b, EW16, GCW19, KLZ11, MDO14, SHMD13, SR14, WR13]. **metrics** [GN11]. **Metropolis** [JG13, DR11, JG12, STRR15]. **microarray** [FFN10, God18]. **middle** [CW19]. **middle-scale** [CW19]. **Mimicking** [Lok17]. **Minimax** [BG13, BJNP13, CG17, CCT17, DG14b, GMRZ15, HKKR11, H MV13, ISS12, LLL19, Pen17, RLM<sup>+</sup>17, VL13, YT15, YZ16, ZZ16, BW19a, GL11, HK18, KP15, MW15, MJ15, SC16, WWG19, Zha10, Zha13]. **Minimax-optimal** [YT15]. **minimization** [BJL15, CL15b, KM10a, LZ11, Yen11]. **minimum** [VL18, YL11]. **minors** [DMO08, DG12]. **mis** [SBK16]. **mis-specification** [SBK16]. **Mises** [BK12, BG14, Bon11, CN13, CN14, CR15, Ray17, RR12]. **missing** [CZ10, LW12b]. **misspecification** [Jan14, SZ15]. **misspecified** [DM12, HIT19, JLP<sup>+</sup>16, Rig12]. **mixed** [CH12, ER14, FL12, JLP<sup>+</sup>16, RH12, SH15, STY14, SLL11]. **mixed-level** [SLL11]. **mixing** [HS17, Ler11, Ngu13]. **Mixture** [LMY18, BTWB10, HK18, Ngu13, VS19, VAC17, dJvZ10]. **mixtures** [CMZ19, HKKR11, HN16, MH11, Nor10, Rou10]. **MLE** [Jia13]. **Möbius** [HKKM10]. **modal** [CGTW16]. **mode** [DW19b, PV17]. **Model** [LKZ15, ASJ10, AGR18, AL18, AcL17, BLP19, BBFGD12, BG10, BFJ11, BMW18, BD15, CS12, CV19a, CPW12a, CPW12b, CHI14, CL13c, CGR18, Chi11, CAGPFBGM19, Des15, DN11, DGJ18, EJ10, FJY13, GD17, GT12, GJW10, Gro14, HWH13a, HWH13b, H MV13, HL13, HIT19, HSY<sup>+</sup>13, JMW15, JLP<sup>+</sup>16, KJ16, KP15, KP19, LM12b, LLL19, LS14, LW19, Ler11, LYW<sup>+</sup>11, LZA15, LJ18, LY11, Liu13, MZ15, MM18, MGC10, MMS18, PP14, QWW16, RWL10, RZ12, RPF13, RLM<sup>+</sup>17, SQ17, SZ15, SW19, SYZL14, TZ19a, TRTW18, Wai12, WXZC10, WXQL14, WB17, WH19, YDS16, Yua12, ZL11a, ZW15, Zhe13a, ZAL17, ZLK12]. **model-free** [HWH13a, HWH13b, MZ15, YDS16]. **Modeling** [HM10, JKL12, SW12, CMW14, CF16, Jam17, LY12]. **Models** [Ano10, Fuh10, Jen10, ASFJ10, ATHW12, AV13, AcL17, BL12, BL14, BD14, BB16a, BK18, BM15, BFL<sup>+</sup>18, BC11a, BF12, BS14, BCL11, BW19b, BG14, BJR16, Bow10, BD13, BPE14, Bul14, BTWB10, CKG19, CR15, CL13a,

CLSY18, CTW16, CD13, CHM11, CLLW15, CLX18, CS15, CHL16, CH12, CHZ11, DMS12, DS13, DPZ13, DG14a, DPZ19, DN11, DGT16, DMOvH11, DM12, DKZ13, DFS11, DFW19, DML10, FS10, FLM11, FL12, FL16, FLW16, FLW18, FJ19, FR12, FDD12, FZ13, Fuh06, GMZZ18, GL12, Gol10, HP18, HA13, HIT19, HR11, HHW10, IP11, Jac10, JvdG18, JFF10, JW11, JL14, JBD17, KLZ11, KLN12, KRD10, Kat13, KR11a, KPS17, KTV17, KS11, KSZ18, KMH14, KGC10, LS18, LUZ19, LMP10, LMP12a, LMP12b, LLL19, LR15, LXQ16, Lei16, LM12d, LKZ15, LZL19, LLLT10, LJ10, LJ11, LMY19]. **models** [LHY<sup>+</sup>12, Liu17, LW13, Ma12, MCLX15, MH16, MW16, MJ15, MMY18, NLL19, NL19, Ngu13, NL17, PBPD14, PS10, Pen19, PWBM18, RSYZ15, Rig12, RH12, REB18, RBM19, Røy12, ST19, SvdAW14, SR13, SC13, SC15, SD12, SSCL19, SBK16, SL19, SW16b, STD10, TW15, Uhl12, ULR18, VR12, VS19, VL18, VV10, VAC17, Vim10, WLLC11, WP12, WXQL14, WB17, WRM19, Xu17, XMW10, XZC12, XZ12, YLZ16, YS12, YZ16, ZL11a, ZHCC11, ZW12, ZW15, ZZ16, ZLZ12, Zhe15, ZL11c, Zhu17, Zhu19]. **Moderate** [Gao13, GXZ18, CSWX16, GZ11, LS10, LS13]. **moderately** [DGK19]. **modern** [BM14, BKM16]. **modified** [GZ16a]. **modularity** [Bow10, CLX18]. **modulated** [DZ14]. **Moment** [CHI13, CI11, DS13, LJ10, LJ11, WY19]. **Moments** [DMO08, DG12, BHMR14, BCL11, BMBM15]. **Monge** [CGHH17]. **monitoring** [PR12, ZH10]. **Monotone** [AS11, CLSY18, CPV17, GXZ18, GJ15, PPB16, WZ12]. **Monotonic** [Yu10]. **Monro** [BF12]. **Monte** [Atc11, BDD10, CDO11, FJ10, FMP11, GRD13, MDO14]. **most** [Joh13]. **motif** [WR13]. **motion** [ASJ10]. **moving** [DS11, JPV10]. **MSE** [NK18]. **MSE-optimal** [NK18]. **Multi** [AZ12, LJ18, BPD14, CW15, Cha17, CC18b, KLFL17, PR13, XS13]. **multi-armed** [PR13]. **multi-bandwidth** [BPD14]. **Multi-objective** [AZ12]. **multi-response** [KLFL17]. **multi-sample** [CW15]. **multi-sensor** [XS13]. **multi-stratum** [CC18b]. **multi-stream** [Cha17]. **Multi-threshold** [LJ18]. **Multiclass** [DKR18]. **multidimensional** [LPS08, LP10]. **Multilayer** [BQS18]. **multinomial** [WZY18]. **multinomials** [BW19a]. **Multiple** [ABR10b, CS17, SGA11, ZFY11, ACCP11, BCFG11, CJ10, wCM19, CHM11, Chi11, DZ14, FLRB16, Fry14, Fry18, HPŠ10a, HL18, KY10, LZ11, Li16a, Liu17, MMB11, NS11, PHW11, RBWJ19, Sae19, SF19, SS13, TS12, WZHO17, ZBFL18, ZYFW14]. **multiple-output** [HPŠ10a]. **multiplicative** [ACF12]. **multiplicity** [SB10]. **multiplier** [CCK13]. **multiresponse** [RYC19]. **Multiscale** [BHM18, PWM18, SHMD13, LLX19]. **multispiked** [OMH14]. **multistage** [Cha15b]. **multitiered** [BB16a]. **multivariate** [BKRS19]. **Multivariate** [HPŠ10a, Lep13, ZLK12, BGvZ12, BW11, BSY19, BW19b, BJR16, CEH11, CW12, CC19, DP13, DGH<sup>+</sup>19, FdHM15, JP15, OWJ11, SS11b, SW10b, YG16]. **Natural** [DMS13b]. **Near** [Bul16, JN18, NW11, PV17]. **Near-optimal**

[Bul16]. **Near-optimality** [JN18]. **nearest**  
 [BSY19, BCR10, Che19a, GKM16, Sam12]. **Nearly** [Por12, Zha10, Zha13].  
**necessary** [ASJ10]. **Needles** [CvdV12]. **Negative** [GCW19]. **neighbor**  
 [BCR10, GKM16]. **neighbors** [Che19a]. **neighbour** [BSY19, Sam12].  
**neighbourhoods** [HW17]. **nested** [HE18, MM18, SLQ14]. **net** [BM17]. **nets**  
 [Dic11]. **Network**  
 [ZPL<sup>+</sup>17, ACCD11, BCL11, CW14, KTV17, Pen19, Roh19]. **networks**  
 [ACBL13, ACV14, BB15, Eva18, LLV16, LSR<sup>+</sup>17, ZLZ12]. **Neumann**  
 [Kol11]. **nodes** [CL15a]. **noise** [BF18, BGN18, CN13, El 10b, EW16, GNZ10,  
 HJ10, JPV10, LLYY19, Mei11, NW11, Ray17, SH14]. **Noisy**  
 [ANW12b, BHMR14, BJNP13, Bul14, CLM16, CLR17, CTT17, KLT11,  
 LW12b, LMP18, Rei11, Wan13, XZ18]. **non** [CC19, LvdL16]. **non-Euclidean**  
 [CC19]. **non-unique** [LvdL16]. **Nonasymptotic**  
 [AL19, CCGB17, KP15, Lev15, Zhu17, ABR10a, ABR10b, FLRB13].  
**noncausal** [VL18]. **Nonconcave** [XZC12]. **nonconvex**  
 [LYL16, LW17, MBM18, WKL13, WLZ14]. **nonconvexity** [LW12b].  
**nonexact** [LM12c]. **nonhighly** [JFF10]. **noninferiority** [wCM19].  
**noninvertible** [VL18]. **Nonlinear**  
 [CM12, LW12a, LS17, DS13, FKLZ15, Hua10a, Jac10, LLC13, LAL11,  
 LTG16, MCLX15, MS10b, PP14, WP12, XMW10, YS12, ZW15].  
**nonnegative** [JT15, KRS15]. **nonnormal** [TGC<sup>+</sup>19]. **nonnull** [CJ10].  
**Nonparametric** [ASFJ10, AGR18, BJV17, BCZ10, BV13, CN13, wCM19,  
 CGTW16, CHLP14, DH12b, DHZ16, DB16, Efr13, FFN10, GPPVW14, GJ15,  
 Han19, JY11, JPSZ10, Lam16, MRS12, NS17, PTWZ18, PPB16, QT19,  
 SS11b, SW10b, SC15, TWT17, Vog12, ZW15, Zho10, ZYFW14, APT17,  
 BFT13, BK19, BCW14, Bul13, CN14, Cas15, CTW16, CHM11, CS15, CF16,  
 Gao13, GXZ18, Gho15, HH13, HHW10, JMR14, Kat13, LH10b, LZL19, LJ11,  
 LW10, LY11, LM15, MZ15, MNP19, Nic15, QP16, Rou10, RCL12, Rou15,  
 SY12, Sch13, SvdVvZ15a, SvdVvZ15b, VS19, YT15, YPW17, YG16, dJvZ10].  
**nonparametrically** [MRS12]. **nonparanormal** [XZ12]. **Nonpenalized**  
 [WH19]. **nonregular** [BG14, LMY19]. **nonsense** [ESW17]. **nonsmooth**  
 [CL11, Cho17]. **nonstandard** [BDS19, NBL13]. **nonstationary**  
 [DW19a, FZ13, GRSP15, Jac10, WP12, WZ18, ZPG18, Zho10, Zho14b].  
**norm** [CTP19, Cas14, KLT11, Lep13, LMP18, YG16]. **Normal**  
 [KL17, CW12, CH12, JY13, Zho14a]. **normality**  
 [BM17, BCCZ13, BF18, HPWW11, Loh17, RSZZ15, YFG13]. **normalization**  
 [OR10, OB13, SB15]. **normalized** [CSWX16, TP18, Tod15]. **normalizing**  
 [ULR18]. **Note** [Khm13, DM11]. **NP** [BFJ11, FS10]. **NP-dimensionality**  
 [BFJ11, FS10]. **NPV** [KF11]. **Nuclear** [KLT11]. **Nuclear-norm** [KLT11].  
**null** [CJ10]. **number**  
 [BCF18a, Bon11, CTT17, LY12, LWY17, TZ19a, Wan11, WXQL14, WZY18].  
**numerical** [XMW10].  
**objective** [AZ12, MGC10]. **objects** [LKA10, Mül16, PM19, SW18].

**observation** [JN18]. **observational** [NMR17]. **observations** [BHMR14, BF18, DPZ13, DKZ17, OPP17, Rei11, SO18, SN19, XZ18].  
**observed** [ASJ12, Mas13, NS17, ZJS11]. **obtain** [JG12, JG13, KP11].  
**occupation** [LTT13]. **occur** [SBC17]. **off** [SS13]. **offs** [WBS16]. **Old** [FG18b]. **one** [BB10, CZ15a, JMR14, LK10, Wan10, ZPMX11]. **one-eighth** [ZPMX11]. **one-sided** [JMR14, LK10, Wan10]. **one-sixteenth** [ZPMX11].  
**Online** [CCGB17, JM18b, GRSP15]. **only** [ZJS11]. **open** [Jia13].  
**Operational** [LMNP17]. **operator** [VS19]. **operators** [APT17]. **opinions** [PANS14]. **Optimal** [ANW12b, BD14, BGvZ12, Bel18a, BR13, BD13, BSW11, CJ10, CZZ10, CY11, CZ12, CMW13, CLZ16, CKW<sup>+</sup>16, CLM16, CW15, Cha17, CK15, CCTV18, DPZ13, DS16, DPZ16, DGJ18, FJY13, FSD<sup>+</sup>17, Gun12, HP10, HPV10, JM18a, LR14, Ler11, LZA15, LPK17, QWW16, Sam12, TWZ13, Wal10, WLZ14, WXX18, XKB16, Zhe13a, AZ12, Bul16, CL11, CZ18, CGM<sup>+</sup>13, CCG16, CZvdL17, DRZ12, DGH<sup>+</sup>19, DM11, DMS12, DMS13a, DG14a, DMG15, DKZ17, Dic11, Fel12, GLZ15, GZ15, HK18, HYS15, JJ12, KLT11, LZ17, LMY19, LPvdGT11, LvdL16, MS10b, NK18, RT11a, SH15, SW10a, SFSL18, SLL11, TL13, WY19, YS12, YT15, YPW17, Yu10, YZ16, Zha13, Zhe13b, Zhe15, ZAL17, ZvdAW19].  
**optimalities** [RSZZ15]. **Optimality** [PWBM18, BLT18, BCFG11, CMZ19, FXZ14, GL11, HTX17, HYS15, JN18, MMB11, PT10, SF19, XH12].  
**Optimization** [LLV16, BM14, BKM16, CS12, CPW12a, CPW12b, FKLX15, FGM17, GT12, HPŠ10a, LM12b, MH16, RZ12, Wai12, Yua12, ZLZ18].  
**Optimum** [PP14, STY14]. **Optional** [WM10]. **Oracally** [WLCY14]. **Oracle** [CL13b, GL11, HSY<sup>+</sup>13, KTV17, Lep13, LW19, LPvdGT11, LLLH18, ACL19, BLT18, Bel18b, DS12, FXZ14, Gol10, LM12c, Lep15]. **Order** [KA10, Bac11, Bel10, BPE14, CGY18, CL13b, DP13, DS11, DG14a, Dic11, EG12, FZ16, Jir12, Li14, LC10, Loh15, SH15, WMZ18, YL14]. **ordered** [DP13, NC10, SW19]. **ordering** [GCW19, TWT17]. **orders** [BW11].  
**ordinary** [QZ10, XMW10]. **Ornstein** [HA13]. **orthogonal** [GX14, HQ14, HT14, HCT18, LPK17]. **Osband** [FZ16]. **other** [CGS15, El 10a, JR13]. **outcome** [LvdL16]. **outcomes** [JMW15, Lok17].  
**outlier** [CL15a]. **outliers** [Des15, SC12]. **output** [HPŠ10a]. **Overcoming** [WMZ18]. **overcomplete** [Pen16].

**PAC** [KP19]. **pairwise** [HSRW19]. **panel** [BL14, KLZ16, Kon18].  
**Parameter** [PL11, Des15, Fel12, HW16b, HN16, MS10b, MMB17, MMB18, TW13].  
**parameters** [BCCW18, DN11, FSD<sup>+</sup>17, Men17, QZ10, XKB16]. **Parametric** [LY11, Spo12, HSRW19, LLY18, Zhu17]. **parametricness** [LY11]. **Pareto** [SW18]. **parsimonious** [BSW12]. **Partial** [CF19, HJY16, SR14, BW11, DH12a, GH19, LYW<sup>+</sup>11, WXZC10, WLLC11, WXQL14, ZL11a].  
**partial-linear** [LYW<sup>+</sup>11, WXZC10]. **partial-sum** [GH19]. **Partially** [SW16a, WZ12, CLLW15, CS15, DGT16, JMW15, KLZ11, LZL19, LLLT10, Ma12, REB18, ZCL16]. **particle** [CL13a, DBCD19, WL14]. **partition**

[GD17]. **partitioning** [BCDD14, GD17]. **passing** [MMB17, MMB18]. **Pastur** [LAP15]. **path** [DFKP19, SBC17, TT11]. **Pathwise** [ZLZ18]. **Pauli** [CKW<sup>+</sup>16]. **PCA** [ACV16, CZ16, JW16b, Nad16, ST16b, AW12, BJNP13, CMW13, Dob17, GZ15, JW16a, KNV15, LV15, PWBM18]. **peaks** [CS17, SGA11]. **penalization** [Kol11, KLT11]. **Penalized** [CZW11, DML10, BC11a, BPE14, CTW18, FXZ14, FG18a, FZ19, LM12a, LYL16, SQ17, TZ19b, WKL13, XZC12, vdGB13]. **penalty** [Zha10]. **Performance** [QM11]. **periodicity** [HKN18]. **periodogram** [LS10]. **Permutation** [HBZO19, ABFRB15, CR13, KR11b, MMB11, SR15]. **permutations** [Muk16]. **persistence** [FLR<sup>+</sup>14]. **perspective** [Cha14, FGM17, PV17, ZBFL18]. **Perturbation** [DGL19, ZIC12, CZ18, JP13]. **Peter** [Che16, CF16, Del16, Mü16, Sam16]. **Phase** [CY11, Che19b, JKW17, CLM16, JJ12, PZ16, SW13, WMZ18]. **phenomenon** [BDS19, CN14, DM11, TBK12, Yan10]. **phylogenetic** [DHSM18, Nye11]. **Pickands** [BDV11, EBG18]. **piecewise** [FG18a, Tib14]. **piecewise-constant** [FG18a]. **Pivotal** [BCW14]. **planar** [CGW18, Huc11]. **plane** [HKKM10]. **planted** [GD17]. **plot** [ZDMD18]. **plus** [El 10b, HCT18, JPV10]. **Poincaré** [CCF14]. **point** [ABFRB15, Arm15, BJV17, CZ15b, Che19a, CC19, DL17, EH19b, Fry14, Fry18, HTX17, Jir15, MS10a, PZ16, SS11a, SBK16, WZY18, WXX18, XS13, ZYL18, ZvdAW19, ZYFW14]. **point-optimal** [ZvdAW19]. **points** [KPS16, KRS15, MJ18]. **Poisson** [FLRB13, Jam17]. **policies** [Kau18]. **Pólya** [WM10]. **polynomial** [DGH<sup>+</sup>19, DMS12, Tib14]. **polynomials** [CL11, WY19]. **polytopes** [WRM19]. **population** [BWY17, BPZ15, BS14]. **posed** [ISS12, Pen16]. **positions** [TSP13]. **positivity** [FLS<sup>+</sup>17, LUZ19]. **possible** [Pen13]. **possibly** [CvdV12, HIT19, JP15, LvdL16, VL18]. **post** [BLP19, BCCW18, BBB<sup>+</sup>13, LSST16]. **post-model-selection** [BLP19]. **post-regularization** [BCCW18]. **post-selection** [BBB<sup>+</sup>13, LSST16]. **Posterior** [CKG19, CvdV12, LJ11, PBPD14, Atc17, GZ15, GN11, HRS15, LLL19, NS17, Rou10, YG16]. **posteriors** [BPY19, RS17]. **Power** [PHW11, GRD13, OMH13]. **Power-enhanced** [PHW11]. **powerful** [Joh13]. **PPV** [KF11]. **precision** [CLZ16, CXW13, GRD13, HJY16, Lam16, LC10, SN19]. **Prediction** [SL19, BFFP19, CHI13, CF19, DW18, LZW10, MM18]. **predictive** [MJ15]. **predictors** [BLP19, CFR12, GRSP15, PM19, TZ19a]. **presence** [CL15a, JT14]. **Principal** [CGY18, DM18, LAL11, Nye11, BCF18a, BBTW11, BR13, CTT17, DS13, FLW16, FWWZ19, HPV10, JW10, LZW10, LH10b, Ma13, VL13, WBS16]. **principle** [FZ16, GS10, KMS12, ZBY15]. **prior** [Che19b, DGP18, MG11, MW16, RBWJ19, Roč18]. **priors** [CSHvdV15, GZ16a, Jam17, KvdVvZ11, NH14, RH12, Yen11, dJvZ10]. **probability** [AGZ17, DH10, LGS11]. **probably** [KP19]. **probably-approximately-correct** [KP19]. **probit** [QH19]. **problem** [El 10a, FLRB13, Jia13, Mei11, PR13, SB10]. **problems** [ABBDL10, Ano10,

BDS19, CLR16, CGS15, Fuh10, HL18, ISS12, Jen10, JKW17, KM10a, KvdVvZ11, Pen13, Pen16, PRCS16, PWM18, TT12a, WLZ14, ZYFW14].  
**procedure** [BF12, DML10, LZ17, MR10, MMB11, PT10, TBM11, TBK12].  
**procedures** [ACL19, BGvZ12, BCFG11, CN14, DR15]. **process** [ASJ12, Bel10, BFR19, BMBM15, GWB18, JP13, JP15, RCL12, Jam17].  
**processes** [ABFRB15, Bel11, BPD14, BSV14, CLOP19, CGT16, CL08, CL10, CC11, CMW14, CCK14b, CGC11, CAGPFBGM19, DL17, DW19a, DP18, DR10, FLRB13, GRSP15, GH19, HS17, JPV10, JKL12, KLJ15, LLBM<sup>+</sup>11, Li13, LX12, PO10, PZ16, Por12, RBS10, RD19, TWZ13, VD15, VCC19, ZJS11, ZL11b]. **product** [LMY18]. **profile** [MH16]. **profiling** [QZ10].  
**profound** [YS12]. **programming** [SH15]. **programs** [El 10a]. **Projected** [FLW16, LZL19, CAGPFBGM19]. **projection** [BBTW11, SWX19].  
**projection-pursuit** [BBTW11]. **projections** [CZ15a, Lee13]. **projective** [Akr16]. **projectors** [KL17]. **proof** [BCZ<sup>+</sup>15]. **propensity** [Zha19b].  
**Proper** [DLP12, PDL12, EG12]. **properties** [Atc17, BG13, CDH13, DM12, HP10, HH12, KF11, LS18, LLBM<sup>+</sup>11, MR10, QZ10, TA17, ZHCC11].  
**Property** [NL19, BF18, CCF14]. **proportion** [CJ10, DR15, GHS14, RV11].  
**proportional** [BFJ11, LZA15, Zhe13a]. **proportions** [LK10, Wan10].  
**Provable** [LW12b]. **Pseudo** [ACBL13, BB18b, HR11, OPP17, STRR15].  
**Pseudo-likelihood** [ACBL13]. **pseudo-marginal** [STRR15].  
**pseudo-maximum** [HR11]. **pseudo-observations** [OPP17]. **pure** [BGN18, JKL12, KLJ15, TT12b, Tod15, Tod17]. **pure-jump** [KLJ15, TT12b, Tod15]. **pursuit** [BBTW11, KLFL17]. **PWM** [FdH15].

**Q** [GK12]. **Q-learning** [GK12]. **quadratic** [BHMR14, CCT17, DE17, El 10a, Loh15, XKB16]. **quadratically** [KJ16].  
**quadrature** [BM17]. **QUADRO** [FKLX15]. **qualitative** [CCC19, SHMD13, SSL19]. **Quantifying** [JBGWS13]. **Quantile** [CL13c, CLZ19b, EL10, HWH13a, HWH13b, Hua10b, BC11a, BM14, CCG16, GLN18, Kat12, KX14, LMP10, LMP12a, LLLH18, MH16, Por12, SW16a, VCC19, YH12, ZYS18, Zha18, ZPH15, ZPH18, Zho10, ZZX18].  
**Quantile-adaptive** [HWH13a, HWH13b]. **quantile-function** [CL13c].  
**quantiles** [BW11, CGHH17, HPŠ10a, SW18]. **quantization** [Lev15].  
**Quantum** [YFG13, BGN18, CKW<sup>+</sup>16, Li14, Li16a, LMP18, NS11, Wan13].  
**Quarticity** [JR13]. **Quasi** [Kat13, KM10b, Atc17, CDO11, Mas13, ZL11c].  
**Quasi-Bayesian** [Kat13]. **Quasi-concave** [KM10b]. **quasi-likelihood** [Mas13]. **quasi-maximum** [ZL11c]. **quasi-Monte** [CDO11].  
**quasi-posterior** [Atc17]. **quaternary** [MT13, Pho12, ZPMX11]. **quotient** [FKLX15].

**Rademacher** [Che19b]. **radial** [Bel17]. **radii** [WWG19]. **random** [AST12, And10, ACV14, APT17, ATW19, BKRS19, CJ11, CCC19, CD13, Che19b, CS17, CCK13, DH10, El 10b, FJ19, GL18, HL18, JP13, JG12, JG13, KLN12, El 10c, KGC10, LX12, Loh15, LM19, Mas13, MH14, Min18, Müll16,

PWBM18, PM19, SBV15, SR13, STRR15, TP18, YLZ16]. **random-walk** [JG12, JG13]. **Randomization** [BB16a, ZDMD18, HH12, MR10, PR12]. **Randomization-based** [BB16a, ZDMD18]. **randomizations** [BB16a, BB10]. **Randomized** [YPW17, AGL14, Lop19, TT18, ZH10]. **randomly** [CAGPFBGM19]. **range** [KPP11, LLBM<sup>+</sup>11]. **Rank** [HF19, BLPZ15, BHPZ19, BW19b, BSW11, BSW12, CZ15a, CTT17, EvdG18, FH14a, HPV10, JP13, Kol11, KLT11, KR13, KRS15, LLV16, LD18, LPZZ12, NW11, RT11b, SvdAW14, XZ12, Zha19a, ZvdAW19]. **rank-based** [HPV10, SvdAW14, XZ12]. **rank-one** [CZ15a]. **ranking** [DMJ13, HSRW19]. **rankings** [HM10]. **ranks** [CC17, CGHH17, IP11]. **Rao** [DR11]. **Rare** [JLX17, QCN18]. **Rare-event** [JLX17]. **Rate** [CZ18, GLZ15, GZ15, GZ16a, BC15, Dic11, DHSM18, JM18b, LZ17, Liu13, NR12, SS13, WR13]. **Rate-optimal** [CZ18, GLZ15, GZ15]. **Rates** [CL13b, GN11, Han11, Rou10, AL19, ANW12b, BW19a, Bel17, CJ10, CZZ10, CZ12, CMW13, CLZ16, CLM16, CG17, Cas14, CLN19, Gun12, HW19, HK18, HN16, HRS15, KS16, KLT11, LLL19, LH10b, NS17, PHW11, PS10, RT11a, RW10b, WLZ14, XQB13, YZ16, ZZ16, FLRB16]. **ratio** [CL13c, JY13, KR11b, NZL17, WWG19, YFG13]. **ray** [MNP19]. **Rayleigh** [FKLX15]. **Realized** [TT12b]. **recombination** [CMW14]. **recommendation** [BCR10]. **recommender** [BQS18]. **recovering** [LZ17]. **recovery** [ANW12a, BRS19, CZ15a, CHL17, JKNP12, JN18, LM18, LZ11, LW17, OWJ11, PR16, RT10]. **rectangular** [OR10, OB13]. **recurrent** [LTG16]. **reduced** [BSW11]. **reduction** [CZC10, FKLX15, KX14, LLC13, LH10a, LAL11, LS17, LLY14, MZ13, MZZ<sup>+</sup>19, YL11]. **reductions** [CFR12]. **refinements** [CL13b]. **Refining** [ELL15]. **refitted** [CGZ18]. **regimes** [SFSL18]. **region** [SW10a]. **regions** [ABR10a, BCCW18, CEhH11, NL17, PR16]. **Regression** [ABT11, Arm15, AC11, BK19, BGvZ12, Bel18b, BC11a, BCW14, BF12, BM14, BW19b, Bon11, BD13, BCZ10, BPE14, Bul13, CLX13, CG17, CG18, CCG16, CSHvdV15, CC18a, CHI14, CGS15, CHM11, CGTW16, CLZ19b, CS15, CJ12, CF19, CGZ18, DZ17, DGH<sup>+</sup>19, DH12b, DHZ16, DS13, DPZ16, DPZ19, DW18, DPZ12, DSS11, Efr13, FJR15, FZ19, FGM17, GLN18, GH18, GZ16b, HPŠ10a, HW19, HWCS19, Hua10b, HMLZ11, Jac10, JYW14, JL14, JW15, JMR14, Kat12, KS11, KPS16, KLFL17, LMP12b, LS14, LH10b, LTG16, LZL18, LW12b, LLLH18, MH16, MRS12, MS10a, Mei11, MPL15, NvdG13, NZL17, OWJ11, PM19, Por12, QH19, RYC19, RWL10, SH14, SS11a, SS11b, SW16a, TZ19b, TBM11, TLT16, TGC<sup>+</sup>19, Vog12, VCC19, WKL13, WCT11, XCL16, YH12, YT15, YD16, YPW17, YG16, YDS16, YC10, ZW12]. **regression** [Zha13, ZW15, ZPH15, ZPH18, Zhu17]. **Regressions** [Sch13, CFR12, EPFV18, Nor10, TZ19a]. **regressors** [Bon11]. **regret** [MP17]. **regular** [CEhH11]. **Regularization** [BFJ11, LM18, MN10, BCCW18, DHSM18, JY16, LW17, RYC19, WMZ18]. **Regularized** [BM15, XZ12, ACL19, Lam16, RWL10, YP15]. **regularly** [Des15]. **reinforced** [AZ12]. **rejection** [GS10]. **Rejoinder**



[CPW12b, HPŠ10b, JW16b, LTTT14b, SvdVvZ15b, LTTT14a]. **related** [Gol10, JKW17]. **Relative** [FR13, DML10, HL13]. **relatives** [FGM17]. **relaxation** [ANW12b]. **relaxations** [AL18, KNV15]. **relaxed** [AcL17]. **relevant** [DW19a]. **remedy** [BK19]. **Remembering** [vZ11]. **Rényi** [HW16a, LPS08, LP10]. **repeated** [ZLST17]. **repeatedly** [JMW15]. **replicates** [KP11]. **Reply** [Fuh10]. **representations** [CM12, DS13]. **reproducing** [AW12, LLLH18, YC10]. **Rerandomization** [MR12]. **Resampling** [KP11, ABR10a, ABR10b, BT17, GCW19]. **Residual** [CL08, CL10]. **residuals** [BSV14, GH19]. **resolution** [CLN19, GX14]. **resource** [Kau18]. **respect** [LLY14]. **response** [AGR18, BW19b, DG14a, FSD<sup>+</sup>17, KLFL17, TT18, ZH10]. **response-adaptive** [AGR18, ZH10]. **responses** [Xu17, ZLK12]. **Restricted** [EKDN18, Bel18b, CGS15, LJ11, MW16, Xu17]. **results** [ABR10a, ABR10b, DE17, GHS14, LX12]. **retrieval** [CLM16]. **Reversible** [HJY13, Bac11, BFT13]. **revisited** [BB18a, FG18b]. **reward** [CZvdL17]. **Rho** [BB18a]. **Rho-estimators** [BB18a]. **Rice** [TLT16]. **Ridge** [DW18, GPPVW14]. **ridges** [CGW15]. **Riemannian** [DM18, LY19]. **Rietz** [Ste11]. **right** [SW12]. **right-censored** [SW12]. **Risk** [El 10a, BJL15, CEH11, CGS15, CL15b, DG14b, DML10, DKR18, KM10a, LN11, MBM18]. **risks** [KJ16]. **RKHS** [SSGF13]. **RKHS-based** [SSGF13]. **RMT** [BCF18b]. **Robbins** [BF12]. **Roberts** [PT10]. **Robust** [AC11, BBTW11, BK18, CL15a, CGR18, DMS13a, EvgG18, GWB18, HW17, LZ11, LPZZ12, SEC14, CR13, EW16, EBG18, FFB14, FH14a, Loh17, MZZ<sup>+</sup>19, ZBFL18]. **Robustness** [Des15, TS12, ZYL18]. **ROC** [KF11]. **ROCKET** [BK18]. **Role** [SB15]. **Romano** [DR15]. **root** [BCW14, Dic11, Por12, ZPG18]. **root-** [Por12]. **roots** [DS11, ZvdAW19]. **ROP** [CZ15a]. **Rotation** [AST12]. **rotationally** [CPV17]. **rough** [PL11]. **rule** [BS14, CZvdL17, GKM16]. **rules** [DLP12, EG12, JM18b, PDL12, QM11].

**Saddlepoint** [KR11b]. **sample** [ACF12, BWY17, BPZ15, BB16b, CW15, CLSY18, CQ10, CLZ19a, DLP12, FG18b, FLRB13, Gao13, JM18a, JPSZ10, KL17, LMNP15, LMNP17, LC12, LWY17, PTWZ18, QZ10, RWG19, Sae19, Spo12, TA17, XQB13, ZBY15, ZBFL18]. **sample-based** [BWY17]. **Sampled** [AW12, BG13, CY11]. **sampler** [DBCD19, RH12]. **samples** [CL18, DMS13b, KV17, Lv13]. **Sampling** [VR19, BFR19, BLRG17, CLSY18, Cha15b, EL10, FH14b, KF11, MH13, PS10, Roh19, SW13, SR13]. **sandwich** [KH11]. **Saturated** [HYS15]. **scalable** [FL16]. **scalar** [NS17]. **scale** [AST12, And10, CJ10, CKW<sup>+</sup>16, CW19, Des15, Efr13, HQ11, MB15, ZFY11, dJvZ10]. **scaled** [ZIC12]. **scaling** [NW11]. **scan** [Wal10]. **scanning** [PWM18]. **scatter** [CGR18, PV18]. **scattering** [BMBM15]. **scheme** [JN18]. **scope** [CTW18]. **score** [NHM18, Zha19b, Jin15]. **score-based** [NHM18]. **scores** [LZW10]. **scoring** [DLP12, EG12, KMH14, PDL12]. **scrambled** [BM17, Dic11]. **Screening** [RT11a, CTW13, CTW16, CHLP14, FS10, FKLZ15, Han19, HWH13a, HWH13b, HJY16, KJF14, LPZZ12, MZ15, SEG19, Ste11, XCL16].

**SDE** [Mas13]. **SDEs** [GLM18]. **search** [BPE14]. **Second** [Li14, CGY18, DG14a, SH15, YL14]. **Second-order** [Li14, CGY18, DG14a, SH15, YL14]. **section** [BC11b]. **segmentation** [AL11, Fry14]. **Selecting** [CTT17]. **selection** [BLP19, BBFGD12, BBB<sup>+</sup>13, BKM16, BSW11, BSW12, BNST18, CS12, CKG19, CPW12a, CPW12b, CHI14, CC18b, CZC10, CL15b, CZW11, CMKR12, CD12, DML10, FL12, FFB14, GT12, GL11, HIT19, HHW10, JJ12, JL14, Jir12, KLZ11, KJ16, KS11, LM12b, LSST16, LLL19, Ler11, LKZ15, LY11, NH14, RWL10, RZ12, SW10a, SB10, SQ17, SW19, TRTW18, VAC17, Wai12, WLLC11, WXQL14, WB17, WH19, YWJ16, Yen11, YDS16, Yua12, Zha10, ZW15]. **Selective** [TT18, BC19]. **Self** [CSWX16, Tod15, ZL11c]. **Self-normalized** [CSWX16, Tod15]. **self-weighted** [ZL11c]. **Semi** [ZBC19, CC18a, CS15, LKZ15]. **semi-nonparametric** [CS15]. **Semi-supervised** [ZBC19, CC18a]. **semi-varying** [LKZ15]. **semidefinite** [AL18, KNV15]. **Semimartingale** [Bul17]. **semimartingales** [Bul16, TT12b, Tod15, Tod17]. **Semiparametric** [CLLW15, JvdG18, SvdAW14, SW16b, TS12, BF12, BK12, CR15, CTW16, CH10, DN11, DML10, EPFV18, KLZ11, LHY<sup>+</sup>12, NZL17, SYZL14, Zhu17]. **Semiparametrically** [IP11, ZvdAW19]. **semisupervised** [ASW13]. **semivarying** [CHL16, LXQ16]. **sensing** [Bul13, CJ11]. **sensitive** [ASW13]. **sensitivity** [BD11, DP18, TS12]. **sensor** [XS13]. **separability** [APT17]. **separate** [LLY18]. **separately** [CW14]. **Separation** [FLRB16, ATHW12, And10, BHM18, STD10]. **sequence** [YLZ16]. **sequences** [CvdV12]. **Sequential** [Che19a, PR12, SF19, XS13, ZH10, CGM<sup>+</sup>13, CZvdL17, Cha17, GS10, Kau18, KF11, NJ13]. **Sequentially** [BDD10]. **serial** [FR13]. **series** [BM15, BYZ10, CL08, CL10, CI11, CHI13, CGY18, CXW13, GLN18, HKN18, HIT19, HR11, JP15, KP11, LY12, LXQ16, LS10, LW10, LAP15, NBL13, PT13, Pap18, Vog12, WZ18, XW12, ZS13, ZW17, ZPG18, Zho10, Zho14b]. **set** [CQ10, Gun12, MW16, MT13]. **sets** [Bel17, CGW18, Cas15, FLR<sup>+</sup>14, FH14b, Gho15, LM15, NvdG13, Nic15, Rou15, SZ15, SvdVvZ15a, SvdVvZ15b, YG16]. **settings** [CC18a, LZW10, NMR17, WH19]. **setup** [WW18]. **several** [BD13]. **shape** [Bel18b, BG10, CLX13, CGS15, PV18, SHMD13, Vim10]. **shapes** [Huc11]. **shared** [SW16b]. **shared-frailty** [SW16b]. **Sharp** [AGL14, BW19a, Bel18b, DS12, Dob17, ACL19]. **shifted** [BG10]. **Shiryayev** [PT10]. **short** [CL08, CL10]. **shrinkage** [DGJ18, HMLZ11, LW12a, XKB16]. **shrinking** [NH14]. **sided** [JMR14, LK10, Wan10]. **Sieve** [CGT16, Pap18, XMW10, DN11, KPP11]. **Sieve-based** [CGT16]. **Signal** [CCC19, OMH14, ISS12, SQ17]. **signals** [CW15, CHL17, FG18a, HJ10, JKNP12, PV17, QCN18, Roč18]. **signed** [IP11]. **significance** [BMvdG14, BB14, CY14, FK14, LTTT14a, LTTT14b, LTTT14c, LZ14, Was14]. **significant** [BCF18a]. **signs** [BS14, CC17, CGHH17]. **similarity** [Liu17].

**simple** [HH13, SL19, YS12]. **Simultaneous** [FLSZ18, Jir12, LW10, LS10, WLCY14]. **simultaneously** [HL18]. **Single** [CHM11, DZ14, BLRG17, CLLW15, CHZ11, DGT16, JW11, JMW15, LS14, LYW<sup>+</sup>11, LLLT10, MH16, WXZC10]. **Single-index** [DZ14, CLLW15, CHZ11, DGT16, LS14, LYW<sup>+</sup>11, LLLT10, MH16, WXZC10]. **single-stage** [BLRG17]. **Singular** [Cha15a, CZ18, CTP19, Che19c, DG14b, GPPVW12, LWY17]. **singularities** [PV17, Pen13]. **sixteenth** [ZPMX11]. **size** [BGvZ12, God18, JM18a]. **sizes** [DB16, Ma12]. **sketches** [YPW17]. **slab** [Roč18, Yen11]. **sliced** [JL14, LZL18, YDS16]. **SLOPE** [SC16, BLT18]. **small** [LM18]. **small-ball** [LM18]. **smallest** [LK10, Wan10]. **smearly** [EH19a]. **Smirnov** [FG18b]. **Smirnov-type** [FG18b]. **Smooth** [HP18, CR15, Dic11, GLN18, KR13, LMP10, LMP12a, Nor10]. **smoothed** [GJW10, Gro14]. **smoothing** [CDH13, JMW15, SC13, ZS13]. **smoothness** [Loh15, SS13]. **Solution** [Pen16, TT11]. **solutions** [LYL16]. **solve** [HL18, KNV15]. **solved** [ESW17]. **Some** [ABR10a, ABR10b, LX12, LK10, Ano10, Atc17, BCFG11, CL13a, Fuh10, HS17, HN16, Jen10, MMNP15]. **Sorted** [FZ19]. **source** [BHM18]. **sources** [Sae19]. **Space** [Ano10, Fuh10, Jen10, AL19, AST12, Fuh06, HQ14, LH10a, LLLH18, Nye11, PT13, PM16a, SLQ14, TW13, YC10]. **space-filling** [HQ14, SLQ14]. **spaced** [BLN15, Loh15]. **spaces** [AW12, CCGB17, CDO11, DLP12, DS13, GKM16, Lev15, LMY18]. **SPADES** [BTWB10]. **Sparse** [CMW13, GMZ17, KP15, LM18, Ma13, RT10, SWDW11, ACBL13, ACCP11, BM15, BFL<sup>+</sup>18, BC11a, BR13, BJNP13, CZ12, CLZ16, CEL16, CLM16, CvdV12, CSHvdV15, CW15, CZC10, CHL17, EH19b, FJY13, FRW15, FLSZ18, GMRZ15, GZ15, HJ10, Han19, HJY13, HMLZ11, JBD17, JKNP12, KTV17, KNV15, LLL19, LV15, LZ17, LSR<sup>+</sup>17, Liu17, LLLH18, MZZ<sup>+</sup>19, MJ15, MPL15, MMS18, MMY18, NMR17, NvdG13, NL17, PBD14, RT11a, Roč18, TWZ13, VR19, VAC17, VL13, WLZ14, WBS16, XZC12, Zha13, ZW16, ZLZ18, vdGB13]. **sparse-change** [LSR<sup>+</sup>17]. **Sparsistency** [LV15]. **Sparsity** [KY10, BCFG11, CV19a, CCT17, CCTV18, HZ10, LZL18, LPvdGT11, NR12, Pen17, SC16, SS13, ZCX13]. **spatial** [BLN15, CC17, Rao18, SYZL14, Wal10]. **Spatially** [Bul13, Pen13]. **Spatially-adaptive** [Bul13]. **Spearman** [BLPZ15]. **special** [BC11b]. **specification** [HL13, LKZ15, SBK16, WP12]. **Spectral** [BLPZ15, Bel10, RCY11, AS11, DMS13b, FJ10, GD17, GNZ10, JPSZ10, JY16, KH11, KL17, LR15, RCL12, SB15, SWY15, XQB13, XZ18, ZBY15]. **Spectrum** [KV17, El 10c]. **spheres** [CPV17, DM18, EH19a]. **spherical** [HLLZ19, KNP11]. **sphericity** [OMH13]. **spike** [Roč18, Yen11]. **spike-and-slab** [Roč18]. **Spiked** [PWB18, Che19b, DGJ18, WF17, WY17]. **spline** [JMW15, LZL19, Ma12, SC13, WZ12]. **split** [ZDMD18]. **split-plot** [ZDMD18]. **splitting** [RWG19]. **spurious** [FSZ18]. **square** [BCW14, Dic11]. **square-root** [BCW14]. **squared** [CHI13]. **Squares** [Bel18b, AC11, Cha14, CF19, DH12a, GZ16b, HW19, Jac10, SS11b]. **stage**

[BGvZ12, BLRG17, TBM11]. **State**  
 [Ano10, Fuh10, Jen10, CKW<sup>+</sup>16, CDO11, Fuh06, Wan13]. **statements**  
 [SHMD13]. **states** [BGN18, Li16a]. **stationarity** [HBT16, Tru19].  
**stationary** [CGY18, Ler11, PO10, PT13, RD19, Ver10, Vog12, VD15, XW12].  
**Statist** [Fuh10, Jen10]. **statistic** [LS13, SR15]. **Statistical**  
 [BL12, BWY17, Bel11, BCR10, FH14a, Loh17, LvdL16, Rao18, WBS16,  
 Zhu19, ANW12a, CLR17, Chi11, FLSZ18, LKA10, LLY14, WLZ14].  
**Statistics** [CV19b, BLPZ15, CZ18, CTP19, Che18, DMS13b, ELL15, KR11b,  
 Lah10, Rao18, SSGF13, Tod15, Wal10, ZBY15, Zho14b]. **status**  
 [GJW10, GH18, TBK12, WZ12]. **stem** [HE18]. **step** [DB16, JPSZ10, Ma12].  
**step-sizes** [DB16]. **Stiefel** [CV19b]. **Stochastic**  
 [Bow10, WCT11, BCCZ13, CLX18, DP13, DB16, GWB18, Jac10, KRD10,  
 LR15, Lei16, Lia10, RCY11, SB15, SS11a, TWT17, TA17, WB17, ZZ16, ZLZ12].  
**Stolarsky** [HBZO19]. **strategies** [PS10]. **strategy** [LvdL16]. **stratum**  
 [CC18b]. **Straw** [CvdV12]. **stream** [Cha17]. **strength** [HT14, HCT18].  
**strictly** [Han19]. **Strong** [FXZ14, HCT18, HK18, EKDN18, HT14].  
**Structural** [BD15, Liu17, DFS11, DFW19, FDD12, REB18, RBM19, WZ18].  
**Structure** [KLZ16, LW13, ATHW12, BJR16, CJ11, CHLP14, CS15, Lep13,  
 LW19, LKZ15, NHM18]. **structured** [RLM<sup>+</sup>17]. **structures**  
 [FLS<sup>+</sup>17, ZCCL19, ZLST17]. **studentized** [Lah10]. **study**  
 [ACF12, JLP<sup>+</sup>16, KP15]. **Sub** [DLLO16, LM19, Min18, GRSP15, PWBM18].  
**Sub-Gaussian** [DLLO16, LM19, Min18]. **sub-linear** [GRSP15].  
**sub-optimality** [PWBM18]. **subclass** [Vim10]. **subexponential** [LM12c].  
**subgradient** [FGM17]. **subject** [XH12, Zhe13b]. **submatrix**  
 [CLR17, GL18, MW15]. **submodularity** [EKDN18]. **Subsampling**  
 [BB15, FH14b, RS12, TPN19]. **subset** [BKM16, Jia13]. **subspace**  
 [CTP19, Pen18, SC12, SEC14, VL13]. **subspaces** [CZ18, LZ11].  
**Substitution** [ZBY15]. **Successive** [OR10, OB13, ASJ12]. **Sufficient**  
 [YL11, CZC10, CFR12, LLC13, LAL11, LS17, MZ13, MZZ<sup>+</sup>19, VR12]. **sum**  
 [GH19]. **sums** [Bob19, CCK13, CHL17, LD18]. **sup** [Lep13, LMP18].  
**sup-norm** [Lep13, LMP18]. **Super** [CLN19, BDS19, BFR19].  
**super-efficiency** [BDS19]. **super-efficient** [BFR19]. **Super-resolution**  
 [CLN19]. **supersaturated** [SLL11]. **supervised** [CC18a, FKLX15, ZBC19].  
**Support** [LSR<sup>+</sup>17, LW17, MJ18, OWJ11, Gun12, LAL11, PR16]. **supported**  
 [KJ16]. **suprema** [CCK14b]. **Supremum** [YG16, Cas14]. **Sure**  
 [FS10, CTW13]. **surface** [DG14a, JY11]. **surfaces** [APT17]. **surrogate**  
 [DKR18]. **survival** [wCM19, SW12]. **symmetric** [CPV17, IP11].  
**symmetries** [GL12]. **systematic** [Kon18]. **systems**  
 [BQS18, HS17, MMNP15].

**Table** [Ano16d, Ano16e, Ano16f, Ano17b]. **tables** [BB10]. **Tail**  
 [Fry18, CEKL15, EKS12]. **Tail-greedy** [Fry18]. **tailed**  
 [BJL15, HW19, Min18]. **tailored** [Zha19b]. **tangent** [AL19]. **Targeted**  
 [CZvdL17]. **tau** [Bao19, BK18]. **techniques** [WMZ18]. **temporally** [SN19].

**Tensor** [JBD17, BQS18, Che19b, RYC19, WZ12, Zha19a]. **terms** [FG18b].  
**Test** [CGZ18, QC12, ZCGZ19, BDV11, BMvdG14, BB14, CY14, CQ10, FK14, HLLZ19, JP13, Lei16, LLY18, LTTT14a, LTTT14b, LTTT14c, LZ14, PTWZ18, SR15, WP12, Was14, YP15]. **Testing** [ASJ11, BDP19, CL11, CL18, CPV17, HKN18, Hua10a, KLJ15, LD18, Tod17, ABBDL10, ACCP11, Arm15, BW19a, BFL<sup>+</sup>18, BCFG11, CJ10, CJ11, CEL16, CEKL15, wCM19, CQ10, CS17, Chi11, DH12b, DZ14, FLRB16, HPV10, HL13, Khm13, KSZ18, Li14, LLYY19, LLLT10, Liu17, MMB11, MPL15, MMY18, NJ13, NL19, NS11, PV17, PANS14, RBWJ19, SGA11, SSGF13, SSCL19, SSL19, SF19, WZHO17, WWG19, ZFY11, ZPG18, ZYS18, ZBY15, ZCCL19, ZBFL18, ZZX18]. **Tests** [APT17, CC17, ZPW13, ZCX13, ZLST17, ASFJ10, ABFRB15, ABR10b, Bul17, CLZ19a, CR13, CAGPFBGM19, EPFV18, FG18b, FLRB13, GRD13, HMV13, JY13, Jir15, Joh13, KLN12, KR11b, LC12, LS10, LS13, NL17, OMH13, PR12, TWT17, VV10, WWG19, ZvdAW19]. **TFT** [KP11].  
**TFT-bootstrap** [KP11]. **th** [Pho12]. **th-fractions** [Pho12]. **their** [Che18, FSZ18, GZ16b, KH11, LMY18, LW13]. **theorem** [BK12, Bob19, BG14, CR15, DN11, EH19a, HQ14, LS13, MH11, RR12].  
**theorems** [BLRG17, Bon11, CN13, DR10, JPV10, JY13, Ray17, TP18].  
**theoretic** [AL11, VS19]. **Theoretical** [QP16, ZHCC11]. **Theory** [BL14, CV19b, Akr16, BB18a, CLOP19, CL13a, CHI14, CGW15, DH12a, FdH15, HA13, LLC13, MH14, MT13, NL17, OPP17, Pen17, PS18, Sae19, SF19, Spo12, TL13, TS12, VR12, ZBC19, ZLZ18, ZBFL18]. **Think** [WW18].  
**three** [HT14]. **threshold** [DFKP19, LJ18, Roh19]. **thresholded** [CLM16].  
**thresholding** [CY12, DG14b, KA10, Ma13, NR12, QCN18, SWDW11, Cha15a]. **thresholds** [MMS18]. **Tight** [CD12]. **Time** [ZW15, ASFJ10, BM15, BYZ10, Bel11, Bul14, CEL16, CL08, CL10, CI11, CHI13, CGY18, CXW13, CGC11, DPZ19, GRSP15, GLN18, HKN18, HIT19, HR11, JP15, KRD10, KP11, LY12, LMNP17, LXQ16, LJ18, LS10, LW10, LAP15, NBL13, PT13, Pap18, Tod17, Tru19, Vog12, WZ18, XW12, XMW10, ZJS11, ZW12, ZS13, ZW17, ZPG18, Zho10, Zho14b]. **time-changed** [Bel11].  
**time-changes** [Bul14]. **time-frequency** [CEL16]. **time-inhomogeneous** [Tru19]. **Time-varying** [ZW15, Tod17, XMW10, ZW12]. **times** [LTT13, ZJS11]. **tomography** [CKW<sup>+</sup>16, LMP18, Wan13]. **tool** [KMS12].  
**Total** [FLS<sup>+</sup>17, LUZ19]. **trace** [KH11]. **trace-class** [KH11]. **Tracy** [Bao19, HPZ16]. **Trade** [SS13, WBS16]. **Trade-off** [SS13]. **trade-offs** [WBS16]. **trajectories** [PPB16]. **Trajectory** [Lia10]. **transelliptical** [BK18]. **transfer** [KMS12]. **transformation** [JG12, JG13, MM18, PM16a].  
**transformations** [KRD10]. **transformed** [SW10b, TGC<sup>+</sup>19]. **transforms** [MNP19, TT12b]. **transition** [CY11, Che19b, WMZ18]. **transitions** [JKW17]. **transport** [CCG16]. **treatment** [CZvdL17, LvdL16, MP17, QM11, RBWJ19, SFSL18, SSL19, Zha18]. **tree** [BO17, HA13, Huc11, SW18, WM10]. **trees** [Che19c, Nye11]. **Trek** [STD10, FDD12]. **trend** [ST19, Tib14]. **trials** [AZ12, ZH10]. **trigonometric**

[ZPMX11]. **true** [CTT17]. **truncated** [SW12]. **tuning** [SW19]. **Twisted** [WL14]. **Two** [BB10, CLZ19a, FG18b, LC12, Ma12, BGvZ12, BMW18, CTP19, CC18b, CQ10, DMS12, EG12, FLRB13, God18, HCT18, LK10, PTWZ18, SW13, TBM11, Wan10, Zhe15]. **two-level** [CC18b]. **two-phase** [SW13]. **Two-sample** [CLZ19a, FG18b, CQ10, FLRB13]. **two-stage** [BGvZ12, TBM11]. **Two-step** [Ma12]. **two-to-infinity** [CTP19]. **two-way** [BMW18]. **type** [CSWX16, DKL12, FG18b, HPZ16, HS17, LS10].

**Uhlenbeck** [HA13]. **ultra** [CHLP14, FL16, LKZ15, SW16a, WKL13, ZPH15]. **ultra-high** [CHLP14, LKZ15, SW16a, WKL13, ZPH15]. **ultra-large** [FL16]. **ultrahigh** [Han19, YDS16]. **unbiased** [JT15, Zha10]. **uncertainty** [BD15, RT10]. **underestimation** [El 10a]. **understanding** [CD13]. **Unexpected** [CDH13, PM16b]. **unified** [RBWJ19]. **Uniform** [CI11, Jir15, LH10b, SWX19, TXL12, TRTW18, BSV14, LN11, RS12, TWT17]. **uniformity** [CPV17]. **Uniformly** [BCCW18, Joh13]. **Unifying** [LS18]. **union** [OWJ11]. **unique** [LvdL16]. **Unit** [DS11, ZPG18, ZvdAW19]. **universal** [Gol10, Cha15a]. **Universality** [BPZ15, PY12]. **Universally** [TSP13, Zhe13b, Zhe15, ZAL17]. **unknown** [AGZ17, CW12, SC16, Zhu19]. **unlabeled** [SW18]. **unseen** [WY19]. **upper** [CGM<sup>+</sup>13]. **UPS** [JJ12]. **urn** [AGR18, ZHCC11]. **using** [AL11, BFFP19, BPD14, BCDD14, CGZ18, DRZ12, Des15, ELL15, Hua10a, KRD10, LPK17, Pen16, RBWJ19, RWL10, WCT11, Yen11, ZYL18, dJvZ10].

**Valid** [BLP19, BBB<sup>+</sup>13, BCCW18, HPWW11]. **validation** [CGZ18, RD19, XH12]. **validity** [BT17, KPP11, RS12]. **Value** [Cha15a, BDV11, DG14b, ELL15, FdH15, HBZO19]. **valued** [LKA10]. **values** [CZ10, EJ10, LWY17]. **vanilla** [DR11]. **variability** [HM10]. **Variable** [BNST18, FL12, HHW10, JL14, JG12, JG13, Bac11, BBFGD12, BSW12, CS12, CPW12a, CPW12b, CZC10, CZW11, CD12, DML10, Efr13, FFB14, GT12, HWH13a, HWH13b, JJ12, KLZ11, KS11, LM12b, NH14, RZ12, SB10, Wai12, WLLC11, WH19, XCL16, YWJ16, Yen11, Yua12, Zha10]. **variable-order** [Bac11]. **variable-selection** [SB10]. **variables** [AV13, CMKR12, DZ17, HP18, Kat13, RBM19]. **variance** [And10, AGL14, Ate11, CGT16, CGZ18, DE17, FFN10, FJ19, FJ10, HL18, Lop19, XKB16, YL11]. **variances** [MDO14]. **variants** [KH11]. **variate** [Zho14a]. **variation** [BS14, CEdH11, JT14, PZ16]. **variational** [BCCZ13, HPWW11]. **variations** [Loh15]. **various** [Ler11]. **varying** [Des15, GRSP15, KLZ11, KP15, LMP12b, LKZ15, LX12, SBK16, Tod17, XMW10, ZW12, ZW15, ZLK12]. **varying-coefficient** [KLZ11]. **Vast** [WZ10]. **Vector** [CCG16, CV19a, CGY18, Lev15, LAL11, LM19, ZPL<sup>+</sup>17]. **vectors** [BHPZ19, BDP19, BKRS19, CCK13]. **verification** [HF19]. **vertex** [TSP13]. **very** [HP10]. **via** [ANW12b, BCF18b, BC15, BK18, BCW14, Bel11, BSY19, BM14, BKM16, BGK10, BSV14, CZ15a, CLM16, CS12, CPW12a, CPW12b, CK15, CL15b,

DR15, DHSM18, DP18, FKLX15, FGM17, GT12, HW16a, HBZO19, Jam17, JL14, KLFL17, LM12b, LLV16, Lep15, Li13, LLX19, Loh15, Lop19, NC10, QCN18, RZ12, SY12, TLT16, Tib14, Tod15, Wai12, WH19, Yua12, ZFY11]. **Volatility** [LTT13, BJV17, JR13, JP13, JT14, KRD10, Kon18, LLX19, Rei11, TWZ13, WZ10]. **vs** [Men17].

**walk** [JG12, JG13, STRR15]. **Walker** [Jir12]. **wavelet** [LN11]. **way** [BMW18]. **Weak** [BB18b, SQ17, BSV14, EKDN18, Lah10, PV17]. **Weakly** [HK10, HN16]. **weighing** [CK15]. **weight** [AcL17]. **weight-relaxed** [AcL17]. **Weighted** [SW13, Bob19, DGP18, Sam12, Zho14b, ZL11c]. **Wendland** [BFFP19]. **Westfall** [MMB11]. **whether** [ASJ11]. **white** [BGN18, CN13, GNZ10, JLX17, LLYY19, Mei11, Ray17]. **wide** [JLP<sup>+</sup>16]. **Widom** [Bao19, HPZ16]. **Wiener** [Koi19]. **Wigner** [LMP18]. **Wild** [Fry14, FLRB13]. **Wirtinger** [CLM16]. **wise** [PHW11, ZCX13, FLRB16]. **Wishart** [CW19, DMO08, DG12, HKKR11, JLX17, KR11a, ULR18]. **within** [CGC11]. **without** [LW17, Pen17]. **Wolf** [DR15]. **work** [Roj11, Sam16].

**X** [MNP19]. **X-ray** [MNP19].

**Young** [MMB11]. **Yule** [ESW17, Jir12].

**Zag** [BFR19]. **Zig** [BFR19].

## References

**Addario-Berry:2010:CTP**

[ABBDL10] Louigi Addario-Berry, Nicolas Broutin, Luc Devroye, and Gábor Lugosi. On combinatorial testing problems. *Annals of Statistics*, 38(5):3063–3092, October 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1283175989>.

**Albert:2015:BPT**

[ABFRB15] Mélisande Albert, Yann Bouret, Magalie Fromont, and Patricia Reynaud-Bouret. Bootstrap and permutation tests of independence for point processes. *Annals of Statistics*, 43(6):2537–2564, December 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1444222084>.

**Arlot:2010:SNRa**

[ABR10a] Sylvain Arlot, Gilles Blanchard, and Etienne Roquain. Some nonasymptotic results on resampling in high dimension, i:

Confidence regions. *Annals of Statistics*, 38(1):51–82, February 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1262271609>.

**Arlot:2010:SNRb**

- [ABR10b] Sylvain Arlot, Gilles Blanchard, and Etienne Roquain. Some nonasymptotic results on resampling in high dimension, II: Multiple tests. *Annals of Statistics*, 38(1):83–99, February 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1262271610>.

**Aswani:2011:RME**

- [ABT11] Anil Aswani, Peter Bickel, and Claire Tomlin. Regression on manifolds: Estimation of the exterior derivative. *Annals of Statistics*, 39(1):48–81, February 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1291388369>.

**Audibert:2011:RLL**

- [AC11] Jean-Yves Audibert and Olivier Catoni. Robust linear least squares regression. *Annals of Statistics*, 39(5):2766–2794, October 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1324563355>.

**Arias-Castro:2012:DC**

- [ACBL12] Ery Arias-Castro, Sébastien Bubeck, and Gábor Lugosi. Detection of correlations. *Annals of Statistics*, 40(1):412–435, February 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1334581748>.

**Amini:2013:PLM**

- [ACBL13] Arash A. Amini, Aiyou Chen, Peter J. Bickel, and Elizaveta Levina. Pseudo-likelihood methods for community detection in large sparse networks. *Annals of Statistics*, 41(4):2097–2122, August 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1382547514>.



**Arias-Castro:2011:DAC**

- [ACCD11] Ery Arias-Castro, Emmanuel J. Candès, and Arnaud Durand. Detection of an anomalous cluster in a network. *Annals of Statistics*, 39(1):278–304, February 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1291388376>.

**Arias-Castro:2011:GTU**

- [ACCP11] Ery Arias-Castro, Emmanuel J. Candès, and Yaniv Plan. Global testing under sparse alternatives: ANOVA, multiple comparisons and the higher criticism. *Annals of Statistics*, 39(5):2533–2556, October 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1322663467>.

**Asgharian:2012:LSS**

- [ACF12] Masoud Asgharian, Marco Carone, and Vahid Fakoore. Large-sample study of the kernel density estimators under multiplicative censoring. *Annals of Statistics*, 40(1):159–187, February 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1331830778>.

**Ando:2017:WRM**

- [AcL17] Tomohiro Ando and Ker chau Li. A weight-relaxed model averaging approach for high-dimensional generalized linear models. *Annals of Statistics*, 45(6):2654–2679, December 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Alquier:2019:EBS**

- [ACL19] Pierre Alquier, Vincent Cottet, and Guillaume Lecué. Estimation bounds and sharp oracle inequalities of regularized procedures with Lipschitz loss functions. *Annals of Statistics*, 47(4):2117–2144, August 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1558425641>.

**Arias-Castro:2014:CDD**

- [ACV14] Ery Arias-Castro and Nicolas Verzelen. Community detection in dense random networks. *Annals of Statistics*, 42(3):940–969, June 2014. CODEN ASTSC7. ISSN 0090-5364 (print),

2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1400592648>.

**Arias-Castro:2016:DIF**

- [ACV16] Ery Arias-Castro and Nicolas Verzelen. Discussion of “Influential features PCA for high dimensional clustering”. *Annals of Statistics*, 44(6):2360–2365, December 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1479891618>. See [JW16a, JW16b].

**Aronow:2014:SBV**

- [AGL14] Peter M. Aronow, Donald P. Green, and Donald K. K. Lee. Sharp bounds on the variance in randomized experiments. *Annals of Statistics*, 42(3):850–871, June 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1400592645>.

**Aletti:2018:NCA**

- [AGR18] Giacomo Aletti, Andrea Ghiglietti, and William F. Rosenberger. Nonparametric covariate-adjusted response-adaptive design based on a functional urn model. *Annals of Statistics*, 46(6B):3838–3866, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536631292>.

**Anevski:2017:EPM**

- [AGZ17] Dragi Anevski, Richard D. Gill, and Stefan Zohren. Estimating a probability mass function with unknown labels. *Annals of Statistics*, 45(6):2708–2735, December 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Akritis:2016:ATF**

- [Akr16] Michael G. Akritis. Asymptotic theory for the first projective direction. *Annals of Statistics*, 44(5):2161–2189, October 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1473685272>.

**Aue:2011:ISU**

- [AL11] Alexander Aue and Thomas C. M. Lee. On image segmentation using information theoretic criteria. *Annals of Statistics*, 39(6):2912–2935, December 2011. CODEN ASTSC7.

ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1327413773>.

**Amini:2018:SRB**

- [AL18] Arash A. Amini and Elizaveta Levina. On semidefinite relaxations for the block model. *Annals of Statistics*, 46(1):149–179, February 2018. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Aamari:2019:NRM**

- [AL19] Eddie Aamari and Clément Levrard. Nonasymptotic rates for manifold, tangent space and curvature estimation. *Annals of Statistics*, 47(1):177–204, February 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1543568586>.

**Anderes:2010:CSS**

- [And10] Ethan Anderes. On the consistent separation of scale and variance for Gaussian random fields. *Annals of Statistics*, 38(2):870–893, April 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1266586617>.

**Anonymous:2010:SPA**

- [Ano10] Anonymous. On some problems in the article efficient likelihood estimation in state space models. *Annals of Statistics*, 38(3):1936, June 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1271271283>.

**Anonymous:2016:EBa**

- [Ano16a] Anonymous. Editorial board. *Annals of Statistics*, 44(4):??, August 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1467894701>.

**Anonymous:2016:EBb**

- [Ano16b] Anonymous. Editorial board. *Annals of Statistics*, 44(5):??, October 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1473685256>.

**Anonymous:2016:EBc**

- [Ano16c] Anonymous. Editorial Board. *Annals of Statistics*, 44(6):??, December 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1479891616>.

**Anonymous:2016:TCa**

- [Ano16d] Anonymous. Table of contents. *Annals of Statistics*, 44(4):??, August 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1467894700>.

**Anonymous:2016:TCb**

- [Ano16e] Anonymous. Table of contents. *Annals of Statistics*, 44(5):??, October 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1473685255>.

**Anonymous:2016:TCc**

- [Ano16f] Anonymous. Table of contents. *Annals of Statistics*, 44(6):??, December 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1479891615>.

**Anonymous:2017:EBd**

- [Ano17a] Anonymous. Editorial board. *Annals of Statistics*, 45(1):??, February 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1487667615>.

**Anonymous:2017:TCd**

- [Ano17b] Anonymous. Table of contents. *Annals of Statistics*, 45(1):??, February 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1487667614>.

**Agarwal:2012:FGC**

- [ANW12a] Alekh Agarwal, Sahand Negahban, and Martin J. Wainwright. Fast global convergence of gradient methods for high-dimensional statistical recovery. *Annals of Statistics*, 40(5):2452–2482, October 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1359987527>.

**Agarwal:2012:NMD**

- [ANW12b] Alekh Agarwal, Sahand Negahban, and Martin J. Wainwright. Noisy matrix decomposition via convex relaxation: Optimal rates in high dimensions. *Annals of Statistics*, 40(2):1171–1197, April 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1342625465>.

**Aston:2017:TSN**

- [APT17] John A. D. Aston, Davide Pigoli, and Shahin Tavakoli. Tests for separability in nonparametric covariance operators of random surfaces. *Annals of Statistics*, 45(4):1431–1461, August 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1498636862>.

**Armstrong:2015:ATR**

- [Arm15] Timothy Armstrong. Adaptive testing on a regression function at a point. *Annals of Statistics*, 43(5):2086–2101, October 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1438606854>.

**Anevski:2011:MSD**

- [AS11] Dragi Anevski and Philippe Soulier. Monotone spectral density estimation. *Annals of Statistics*, 39(1):418–438, February 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1297779852>.

**Ait-Sahalia:2010:NTM**

- [ASFJ10] Yacine Aït-Sahalia, Jianqing Fan, and Jiancheng Jiang. Nonparametric tests of the Markov hypothesis in continuous-time models. *Annals of Statistics*, 38(5):3129–3163, October 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1284391760>.

**Ait-Sahalia:2010:BMN**

- [ASJ10] Yacine Aït-Sahalia and Jean Jacod. Is Brownian motion necessary to model high-frequency data? *Annals of Statistics*, 38(5):3093–3128, October 2010. CODEN ASTSC7. ISSN

0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1284391759>.

**Ait-Sahalia:2011:TWJ**

- [ASJ11] Yacine Aït-Sahalia and Jean Jacod. Testing whether jumps have finite or infinite activity. *Annals of Statistics*, 39(3):1689–1719, June 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1311600280>.

**Ait-Sahalia:2012:ISB**

- [ASJ12] Yacine Aït-Sahalia and Jean Jacod. Identifying the successive Blumenthal–Gettoor indices of a discretely observed process. *Annals of Statistics*, 40(3):1430–1464, June 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1346850061>.

**Adler:2012:RSS**

- [AST12] Robert J. Adler, Eliran Subag, and Jonathan E. Taylor. Rotation and scale space random fields and the Gaussian kinematic formula. *Annals of Statistics*, 40(6):2910–2942, December 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1360332188>.

**Azizyan:2013:DSS**

- [ASW13] Martin Azizyan, Aarti Singh, and Larry Wasserman. Density-sensitive semisupervised inference. *Annals of Statistics*, 41(2):751–771, April 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1368018172>.

**Atchade:2011:KEA**

- [Atc11] Yves F. Atchadé. Kernel estimators of asymptotic variance for adaptive Markov chain Monte Carlo. *Annals of Statistics*, 39(2):990–1011, April 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1302268084>.

**Atchade:2017:CPS**

- [Atc17] Yves A. Atchadé. On the contraction properties of some high-dimensional quasi-posterior distributions. *Annals of Statis-*

*tics*, 45(5):2248–2273, October 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Anandkumar:2012:HDS**

- [ATHW12] Animashree Anandkumar, Vincent Y. F. Tan, Furong Huang, and Alan S. Willsky. High-dimensional structure estimation in Ising models: Local separation criterion. *Annals of Statistics*, 40(3):1346–1375, June 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1344610586>.

**Athey:2019:GRF**

- [ATW19] Susan Athey, Julie Tibshirani, and Stefan Wager. Generalized random forests. *Annals of Statistics*, 47(2):1148–1178, April 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1547197251>.

**Anandkumar:2013:LLG**

- [AV13] Animashree Anandkumar and Ragupathyraj Valluvan. Learning loopy graphical models with latent variables: Efficient methods and guarantees. *Annals of Statistics*, 41(2):401–435, April 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1366138196>.

**Amini:2012:SFF**

- [AW12] Arash A. Amini and Martin J. Wainwright. Sampled forms of functional PCA in reproducing kernel Hilbert spaces. *Annals of Statistics*, 40(5):2483–2510, October 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1359987528>.

**Antognini:2012:MOO**

- [AZ12] Alessandro Baldi Antognini and Maroussa Zagoraiou. Multi-objective optimal designs in comparative clinical trials with covariates: The reinforced doubly adaptive biased coin design. *Annals of Statistics*, 40(3):1315–1345, June 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1344610585>.

- Bacallado:2011:BAV**
- [Bac11] Sergio Bacallado. Bayesian analysis of variable-order, reversible Markov chains. *Annals of Statistics*, 39(2):838–864, April 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1299680956>.
- Bao:2019:TWL**
- [Bao19] Zhigang Bao. Tracy–Widom limit for Kendall’s tau. *Annals of Statistics*, 47(6):3504–3532, December 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1572487401>.
- Brien:2010:DTE**
- [BB10] C. J. Brien and R. A. Bailey. Decomposition tables for experiments. II. two–one randomizations. *Annals of Statistics*, 38(5):3164–3190, October 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1284391761>.
- Buja:2014:DST**
- [BB14] A. Buja and L. Brown. Discussion: “A significance test for the lasso”. *Annals of Statistics*, 42(2):509–517, April 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1400592167>. See [LTTT14c].
- Bhattacharyya:2015:SBC**
- [BB15] Sharmodeep Bhattacharyya and Peter J. Bickel. Subsampling bootstrap of count features of networks. *Annals of Statistics*, 43(6):2384–2411, December 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1444222079>.
- Bailey:2016:RBM**
- [BB16a] R. A. Bailey and C. J. Brien. Randomization-based models for multitiered experiments: I. A chain of randomizations. *Annals of Statistics*, 44(3):1131–1164, June 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1460381689>.



**Bhattacharjee:2016:LSB**

- [BB16b] Monika Bhattacharjee and Arup Bose. Large sample behaviour of high dimensional autocovariance matrices. *Annals of Statistics*, 44(2):598–628, April 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1458245729>.

**Baraud:2018:RER**

- [BB18a] Yannick Baraud and Lucien Birgé. Rho-estimators revisited: General theory and applications. *Annals of Statistics*, 46(6B):3767–3804, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536631290>.

**Berghaus:2018:WCP**

- [BB18b] Betina Berghaus and Axel Bücher. Weak convergence of a pseudo maximum likelihood estimator for the extremal index. *Annals of Statistics*, 46(5):2307–2335, October 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1534492837>.

**Berk:2013:VPS**

- [BBB<sup>+</sup>13] Richard Berk, Lawrence Brown, Andreas Buja, Kai Zhang, and Linda Zhao. Valid post-selection inference. *Annals of Statistics*, 41(2):802–837, April 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1369836961>.

**Bayarri:2012:CBM**

- [BBFGD12] M. J. Bayarri, J. O. Berger, A. Forte, and G. García-Donato. Criteria for Bayesian model choice with application to variable selection. *Annals of Statistics*, 40(3):1550–1577, June 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1346850065>.

**Bali:2011:RFP**

- [BBTW11] Juan Lucas Bali, Graciela Boente, David E. Tyler, and Jane-Ling Wang. Robust functional principal components: A projection-pursuit approach. *Annals of Statistics*, 39(6):2852–2882, December 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1327413771>.

**Belloni:2011:SPQ**

- [BC11a] Alexandre Belloni and Victor Chernozhukov.  $\ell_1$ -penalized quantile regression in high-dimensional sparse models. *Annals of Statistics*, 39(1):82–130, February 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1291388370>.

**Bühlmann:2011:ILS**

- [BC11b] Peter Bühlmann and Tony Cai. Introduction to the Lehmann special section. *Annals of Statistics*, 39(5):2243, October 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1321020522>.

**Barber:2015:CFD**

- [BC15] Rina Foygel Barber and Emmanuel J. Candès. Controlling the false discovery rate via knockoffs. *Annals of Statistics*, 43(5):2055–2085, October 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1438606853>.

**Barber:2019:KFH**

- [BC19] Rina Foygel Barber and Emmanuel J. Candès. A knock-off filter for high-dimensional selective inference. *Annals of Statistics*, 47(5):2504–2537, October 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1564797855>.

**Belloni:2018:UVP**

- [BCCW18] Alexandre Belloni, Victor Chernozhukov, Denis Chetverikov, and Ying Wei. Uniformly valid post-regularization confidence regions for many functional parameters in  $z$ -estimation framework. *Annals of Statistics*, 46(6B):3643–3675, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536631286>.

**Bickel:2013:ANM**

- [BCCZ13] Peter Bickel, David Choi, Xiangyu Chang, and Hai Zhang. Asymptotic normality of maximum likelihood and its variational approximation for stochastic blockmodels. *Annals of Statistics*, 41(4):1922–1943, August 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1382547508>.

**Binev:2014:CAU**

- [BCDD14] Peter Binev, Albert Cohen, Wolfgang Dahmen, and Ronald DeVore. Classification algorithms using adaptive partitioning. *Annals of Statistics*, 42(6):2141–2163, December 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1413810724>.

**Bai:2018:CAB**

- [BCF18a] Zhidong Bai, Kwok Pui Choi, and Yasunori Fujikoshi. Consistency of AIC and BIC in estimating the number of significant components in high-dimensional principal component analysis. *Annals of Statistics*, 46(3):1050–1076, June 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1525313075>.

**Bai:2018:LBE**

- [BCF18b] Zhidong Bai, Kwok Pui Choi, and Yasunori Fujikoshi. Limiting behavior of eigenvalues in high-dimensional MANOVA via RMT. *Annals of Statistics*, 46(6A):2985–3013, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536307240>.

**Bogdan:2011:ABO**

- [BCFG11] Małgorzata Bogdan, Arijit Chakrabarti, Florian Frommlet, and Jayanta K. Ghosh. Asymptotic Bayes-optimality under sparsity of some multiple testing procedures. *Annals of Statistics*, 39(3):1551–1579, June 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1307452128>.

**Bickel:2011:MMD**

- [BCL11] Peter J. Bickel, Aiyou Chen, and Elizaveta Levina. The method of moments and degree distributions for network models. *Annals of Statistics*, 39(5):2280–2301, October 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1321020525>.

**Biau:2010:SAK**

- [BCR10] Gérard Biau, Benoît Cadre, and Laurent Rouvière. Statistical analysis of  $k$ -nearest neighbor collaborative recommendation. *Annals of Statistics*, 38(3):1568–1592, June 2010.

CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1269452647>.

**Belloni:2014:PES**

- [BCW14] Alexandre Belloni, Victor Chernozhukov, and Lie Wang. Pivotal estimation via square-root Lasso in nonparametric regression. *Annals of Statistics*, 42(2):757–788, April 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1400592177>.

**Brown:2010:NRE**

- [BCZ10] Lawrence D. Brown, T. Tony Cai, and Harrison H. Zhou. Nonparametric regression in exponential families. *Annals of Statistics*, 38(4):2005–2046, August 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1278861241>.

**Bickel:2015:CPC**

- [BCZ<sup>+</sup>15] Peter J. Bickel, Aiyou Chen, Yunpeng Zhao, Elizaveta Levina, and Ji Zhu. Correction to the proof of consistency of community detection. *Annals of Statistics*, 43(1):462–466, February 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1423230086>.

**Buta:2011:CAE**

- [BD11] Eugenia Buta and Hani Doss. Computational approaches for empirical Bayes methods and Bayesian sensitivity analysis. *Annals of Statistics*, 39(5):2658–2685, October 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1324563351>.

**Braess:2013:ODD**

- [BD13] Dietrich Braess and Holger Dette. Optimal discriminating designs for several competing regression models. *Annals of Statistics*, 41(2):897–922, April 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1369836964>.

**Bailey:2014:OCD**

- [BD14] R. A. Bailey and P. Druilhet. Optimal cross-over designs for full interaction models. *Annals of Statistics*, 42(6):2282–2300, December 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1413810728>.

**Byrne:2015:SMG**

- [BD15] Simon Byrne and A. Philip Dawid. Structural Markov graph laws for Bayesian model uncertainty. *Annals of Statistics*, 43(4):1647–1681, August 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1434546218>.

**Brockwell:2010:SIM**

- [BDD10] Anthony Brockwell, Pierre Del Moral, and Arnaud Doucet. Sequentially interacting Markov chain Monte Carlo methods. *Annals of Statistics*, 38(6):3387–3411, December 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1291126961>.

**Bodnar:2019:TIL**

- [BDP19] Taras Bodnar, Holger Dette, and Nestor Parolya. Testing for independence of large dimensional vectors. *Annals of Statistics*, 47(5):2977–3008, October 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1564797870>.

**Banerjee:2019:DCN**

- [BDS19] Moulinath Banerjee, Cécile Durot, and Bodhisattva Sen. Divide and conquer in nonstandard problems and the super-efficiency phenomenon. *Annals of Statistics*, 47(2):720–757, April 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1547197236>.

**Bucher:2011:NEP**

- [BDV11] Axel Bücher, Holger Dette, and Stanislav Volgushev. New estimators of the Pickands dependence function and a test for extreme-value dependence. *Annals of Statistics*, 39(4):1963–2006, August 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1314190620>.

**Belomestny:2010:SEF**

- [Bel10] Denis Belomestny. Spectral estimation of the fractional order of a Lévy process. *Annals of Statistics*, 38(1):317–351, February 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1262271617>.

**Belomestny:2011:SIT**

- [Bel11] Denis Belomestny. Statistical inference for time-changed Lévy processes via composite characteristic function estimation. *Annals of Statistics*, 39(4):2205–2242, August 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1319595463>.

**Belitser:2017:CLR**

- [Bel17] Eduard Belitser. On coverage and local radial rates of credible sets. *Annals of Statistics*, 45(3):1124–1151, June 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1497319690>.

**Bellec:2018:OBA**

- [Bel18a] Pierre C. Bellec. Optimal bounds for aggregation of affine estimators. *Annals of Statistics*, 46(1):30–59, February 2018. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Bellec:2018:SOI**

- [Bel18b] Pierre C. Bellec. Sharp oracle inequalities for least squares estimators in shape restricted regression. *Annals of Statistics*, 46(2):745–780, April 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1522742435>.

**Bercu:2012:RMP**

- [BF12] Bernard Bercu and Philippe Fraysse. A Robbins–Monro procedure for estimation in semiparametric regression models. *Annals of Statistics*, 40(2):666–693, April 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1337268208>.

**Brouste:2018:LAN**

- [BF18] Alexandre Brouste and Masaaki Fukasawa. Local asymptotic normality property for fractional Gaussian noise under high-frequency observations. *Annals of Statistics*, 46(5):2045–2061, October 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1534492828>.

**Bevilacqua:2019:EPU**

- [BFFP19] Moreno Bevilacqua, Tarik Faouzi, Reinhard Furrer, and Emilio Porcu. Estimation and prediction using generalized Wendland covariance functions under fixed domain asymptotics. *Annals of Statistics*, 47(2):828–856, April 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1547197240>.

**Bradic:2011:RCP**

- [BFJ11] Jelena Bradic, Jianqing Fan, and Jiancheng Jiang. Regularization for Cox’s proportional hazards model with NP-dimensionality. *Annals of Statistics*, 39(6):3092–3120, December 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1327672847>.

**Battey:2018:DTE**

- [BFL<sup>+</sup>18] Heather Battey, Jianqing Fan, Han Liu, Junwei Lu, and Ziwei Zhu. Distributed testing and estimation under sparse high dimensional models. *Annals of Statistics*, 46(3):1352–1382, June 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1525313085>.

**Bierkens:2019:ZFP**

- [BFR19] Joris Bierkens, Paul Fearnhead, and Gareth Roberts. The Zig-Zag process and super-efficient sampling for Bayesian analysis of big data. *Annals of Statistics*, 47(3):1288–1320, June 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1550026838>.

**Bacallado:2013:BNA**

- [BFT13] Sergio Bacallado, Stefano Favaro, and Lorenzo Trippa. Bayesian nonparametric analysis of reversible Markov chains.

*Annals of Statistics*, 41(2):870–896, April 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1369836963>.

**Bigot:2010:DAE**

- [BG10] Jérémie Bigot and Sébastien Gadat. A deconvolution approach to estimation of a common shape in a shifted curves model. *Annals of Statistics*, 38(4):2422–2464, August 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1278861253>.

**Bigot:2013:MPF**

- [BG13] Jérémie Bigot and Xavier Gendre. Minimax properties of Fréchet means of discretely sampled curves. *Annals of Statistics*, 41(2):923–956, April 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1369836965>.

**Bochkina:2014:BMT**

- [BG14] Natalia A. Bochkina and Peter J. Green. The Bernstein–von Mises theorem and nonregular models. *Annals of Statistics*, 42(5):1850–1878, October 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1410440627>.

**Botev:2010:KDE**

- [BGK10] Z. I. Botev, J. F. Grotowski, and D. P. Kroese. Kernel density estimation via diffusion. *Annals of Statistics*, 38(5):2916–2957, October 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1281964340>.

**Butucea:2018:LAE**

- [BGN18] Cristina Butucea, Mădălin Guță, and Michael Nussbaum. Local asymptotic equivalence of pure states ensembles and quantum Gaussian white noise. *Annals of Statistics*, 46(6B):3676–3706, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536631287>.



**Belitser:2012:OTS**

- [BGvZ12] Eduard Belitser, Subhashis Ghosal, and Harry van Zanten. Optimal two-stage procedures for estimating location and size of the maximum of a multivariate regression function. *Annals of Statistics*, 40(6):2850–2876, December 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1360332186>.

**Behr:2018:MBS**

- [BHM18] Merle Behr, Chris Holmes, and Axel Munk. Multiscale blind source separation. *Annals of Statistics*, 46(2):711–744, April 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1522742434>.

**Bibinger:2014:EQC**

- [BHMR14] Markus Bibinger, Nikolaus Hautsch, Peter Malec, and Markus Reiß. Estimating the quadratic covariation matrix from noisy observations: Local method of moments and efficiency. *Annals of Statistics*, 42(4):1312–1346, August 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1403715202>.

**Bao:2019:CCC**

- [BHPZ19] Zhigang Bao, Jiang Hu, Guangming Pan, and Wang Zhou. Canonical correlation coefficients of high-dimensional Gaussian vectors: Finite rank case. *Annals of Statistics*, 47(1):612–640, February 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1543568600>.

**Brownlees:2015:ERM**

- [BJL15] Christian Brownlees, Emilien Joly, and Gábor Lugosi. Empirical risk minimization for heavy-tailed losses. *Annals of Statistics*, 43(6):2507–2536, December 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1444222083>.

**Birnbaum:2013:MBS**

- [BJNP13] Aharon Birnbaum, Iain M. Johnstone, Boaz Nadler, and Debashis Paul. Minimax bounds for sparse PCA with noisy high-dimensional data. *Annals of Statistics*, 41(3):1055–1084,

June 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1371150893>.

**Bonhomme:2016:EML**

- [BJR16] Stéphane Bonhomme, Koen Jochmans, and Jean-Marc Robin. Estimating multivariate latent-structure models. *Annals of Statistics*, 44(2):540–563, April 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1458245727>.

**Bibinger:2017:NCP**

- [BJV17] Markus Bibinger, Moritz Jirak, and Mathias Vetter. Non-parametric change-point analysis of volatility. *Annals of Statistics*, 45(4):1542–1578, August 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1498636866>.

**Bickel:2012:SBM**

- [BK12] P. J. Bickel and B. J. K. Kleijn. The semiparametric Bernstein–von Mises theorem. *Annals of Statistics*, 40(1):206–237, February 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1333029963>.

**Barber:2018:RRB**

- [BK18] Rina Foygel Barber and Mladen Kolar. ROCKET: Robust confidence intervals via Kendall’s tau for transelliptical graphical models. *Annals of Statistics*, 46(6B):3422–3450, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536631279>.

**Bauer:2019:DLR**

- [BK19] Benedikt Bauer and Michael Kohler. On deep learning as a remedy for the curse of dimensionality in nonparametric regression. *Annals of Statistics*, 47(4):2261–2285, August 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1558425645>.

**Bertsimas:2016:BSS**

- [BKM16] Dimitris Bertsimas, Angela King, and Rahul Mazumder. Best subset selection via a modern optimization lens. *Annals*

*of Statistics*, 44(2):813–852, April 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1458245736>.

**Böttcher:2019:DMN**

- [BKRS19] Björn Böttcher, Martin Keller-Ressel, and René L. Schilling. Distance multivariate: New dependence measures for random vectors. *Annals of Statistics*, 47(5):2757–2789, October 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1564797863>.

**Bai:2012:SAF**

- [BL12] Jushan Bai and Kunpeng Li. Statistical analysis of factor models of high dimension. *Annals of Statistics*, 40(1):436–465, February 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1334581749>.

**Bai:2014:TMP**

- [BL14] Jushan Bai and Kunpeng Li. Theory and methods of panel data models with interactive effects. *Annals of Statistics*, 42(1):142–170, February 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1392733183>.

**Bandyopadhyay:2015:FDE**

- [BLN15] Soutir Bandyopadhyay, Soumendra N. Lahiri, and Daniel J. Nordman. A frequency domain empirical likelihood method for irregularly spaced spatial data. *Annals of Statistics*, 43(2):519–545, April 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1424787427>.

**Bachoc:2019:VCI**

- [BLP19] François Bachoc, Hannes Leeb, and Benedikt M. Pötscher. Valid confidence intervals for post-model-selection predictors. *Annals of Statistics*, 47(3):1475–1504, June 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1550026846>.

**Bao:2015:SSL**

- [BLPZ15] Zhigang Bao, Liang-Ching Lin, Guangming Pan, and Wang Zhou. Spectral statistics of large dimensional Spearman's rank correlation matrix and its application. *Annals of Statistics*, 43(6):2588–2623, December 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1444222086>.

**Boistard:2017:FCL**

- [BLRG17] Hélène Boistard, Hendrik P. Lopuhaä, and Anne Ruiz-Gazen. Functional central limit theorems for single-stage sampling designs. *Annals of Statistics*, 45(4):1728–1758, August 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1498636872>.

**Bellec:2018:SML**

- [BLT18] Pierre C. Bellec, Guillaume Lecué, and Alexandre B. Tsybakov. Slope meets Lasso: Improved oracle bounds and optimality. *Annals of Statistics*, 46(6B):3603–3642, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536631285>.

**Bertsimas:2014:LQR**

- [BM14] Dimitris Bertsimas and Rahul Mazumder. Least quantile regression via modern optimization. *Annals of Statistics*, 42(6):2494–2525, December 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1415801781>.

**Basu:2015:RES**

- [BM15] Sumanta Basu and George Michailidis. Regularized estimation in sparse high-dimensional time series models. *Annals of Statistics*, 43(4):1535–1567, August 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1434546214>.

**Basu:2017:ANS**

- [BM17] Kinjal Basu and Rajarshi Mukherjee. Asymptotic normality of scrambled geometric net quadrature. *Annals of Statistics*, 45(4):1759–1788, August 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1498636873>.

**Bruna:2015:IPA**

- [BMBM15] Joan Bruna, Stéphane Mallat, Emmanuel Bacry, and Jean-François Muzy. Intermittent process analysis with scattering moments. *Annals of Statistics*, 43(1):323–351, February 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1423230082>.

**Bühlmann:2014:DST**

- [BMvdG14] Peter Bühlmann, Lukas Meier, and Sara van de Geer. Discussion: “A significance test for the lasso”. *Annals of Statistics*, 42(2):469–477, April 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1400592162>. See [LTTT14c].

**Brown:2018:EBE**

- [BMW18] Lawrence D. Brown, Gourab Mukherjee, and Asaf Weinstein. Empirical Bayes estimates for a two-way cross-classified model. *Annals of Statistics*, 46(4):1693–1720, August 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1530086430>.

**Butucea:2018:VSH**

- [BNST18] Cristina Butucea, Mohamed Ndaoud, Natalia A. Stepanova, and Alexandre B. Tsybakov. Variable selection with Hamming loss. *Annals of Statistics*, 46(5):1837–1875, October 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1534492821>.

**Belloni:2017:AGC**

- [BO17] Alexandre Belloni and Roberto I. Oliveira. Approximate group context tree. *Annals of Statistics*, 45(1):355–385, February 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1487667626>.

**Bobkov:2019:KTE**

- [Bob19] Sergey G. Bobkov. Khinchine’s theorem and Edgeworth approximations for weighted sums. *Annals of Statistics*, 47(3):1616–1633, June 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1550026851>.

**Bontemps:2011:BMT**

- [Bon11] Dominique Bontemps. Bernstein–von Mises theorems for Gaussian regression with increasing number of regressors. *Annals of Statistics*, 39(5):2557–2584, October 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1322663468>.

**Bowsher:2010:SKM**

- [Bow10] Clive G. Bowsher. Stochastic kinetic models: Dynamic independence, modularity and graphs. *Annals of Statistics*, 38(4):2242–2281, August 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1278861248>.

**Bhattacharya:2014:AFE**

- [BPD14] Anirban Bhattacharya, Debdeep Pati, and David Dunson. Anisotropic function estimation using multi-bandwidth Gaussian processes. *Annals of Statistics*, 42(1):352–381, February 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1395234981>.

**Bühlmann:2014:CCA**

- [BPE14] Peter Bühlmann, Jonas Peters, and Jan Ernest. CAM: Causal additive models, high-dimensional order search and penalized regression. *Annals of Statistics*, 42(6):2526–2556, December 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1415801782>.

**Bhattacharya:2019:BFP**

- [BPY19] Anirban Bhattacharya, Debdeep Pati, and Yun Yang. Bayesian fractional posteriors. *Annals of Statistics*, 47(1):39–66, February 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1543568581>.

**Bao:2015:ULE**

- [BPZ15] Zhigang Bao, Guangming Pan, and Wang Zhou. Universality for the largest eigenvalue of sample covariance matrices with general population. *Annals of Statistics*, 43(1):382–421, February 2015. CODEN ASTSC7. ISSN 0090-5364 (print),

2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1423230084>.

**Bi:2018:MTF**

- [BQS18] Xuan Bi, Annie Qu, and Xiaotong Shen. Multilayer tensor factorization with applications to recommender systems. *Annals of Statistics*, 46(6B):3308–3333, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536631275>.

**Berthet:2013:ODS**

- [BR13] Quentin Berthet and Philippe Rigollet. Optimal detection of sparse principal components in high dimension. *Annals of Statistics*, 41(4):1780–1815, August 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1378386239>.

**Berthet:2019:ERI**

- [BRS19] Quentin Berthet, Philippe Rigollet, and Piyush Srivastava. Exact recovery in the Ising blockmodel. *Annals of Statistics*, 47(4):1805–1834, August 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1558425631>.

**Bhaskar:2014:DRS**

- [BS14] Anand Bhaskar and Yun S. Song. Descartes’ rule of signs and the identifiability of population demographic models from genomic variation data. *Annals of Statistics*, 42(6):2469–2493, December 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1413810735>.

**Bucher:2014:WUW**

- [BSV14] Axel Bücher, Johan Segers, and Stanislav Volgushev. When uniform weak convergence fails: Empirical processes for dependence functions and residuals via epi- and hypographs. *Annals of Statistics*, 42(4):1598–1634, August 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1407420010>.

**Bunea:2011:OSR**

- [BSW11] Florentina Bunea, Yiyuan She, and Marten H. Wegkamp. Optimal selection of reduced rank estimators of high-dimensional

matrices. *Annals of Statistics*, 39(2):1282–1309, April 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1304947051>.

**Bunea:2012:JVR**

- [BSW12] Florentina Bunea, Yiyuan She, and Marten H. Wegkamp. Joint variable and rank selection for parsimonious estimation of high-dimensional matrices. *Annals of Statistics*, 40(5):2359–2388, October 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1359987524>.

**Berrett:2019:EME**

- [BSY19] Thomas B. Berrett, Richard J. Samworth, and Ming Yuan. Efficient multivariate entropy estimation via  $k$ -nearest neighbour distances. *Annals of Statistics*, 47(1):288–318, February 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1543568589>.

**Bai:2017:VRM**

- [BT17] Shuyang Bai and Murad S. Taqqu. On the validity of resampling methods under long memory. *Annals of Statistics*, 45(6):2365–2399, December 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Bien:2013:LHI**

- [BTT13] Jacob Bien, Jonathan Taylor, and Robert Tibshirani. A lasso for hierarchical interactions. *Annals of Statistics*, 41(3):1111–1141, June 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1371150895>.

**Bunea:2010:SMM**

- [BTWB10] Florentina Bunea, Alexandre B. Tsybakov, Marten H. Wegkamp, and Adrian Barbu. SPADES and mixture models. *Annals of Statistics*, 38(4):2525–2558, August 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1278861256>.

**Bull:2013:SAS**

- [Bul13] Adam D. Bull. Spatially-adaptive sensing in nonparametric regression. *Annals of Statistics*, 41(1):41–62, Febru-



ary 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1362493039>.

**Bull:2014:ETC**

- [Bul14] Adam D. Bull. Estimating time-changes in noisy Lévy models. *Annals of Statistics*, 42(5):2026–2057, October 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1410440633>.

**Bull:2016:NOE**

- [Bul16] Adam D. Bull. Near-optimal estimation of jump activity in semimartingales. *Annals of Statistics*, 44(1):58–86, February 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1449755957>.

**Bull:2017:SDG**

- [Bul17] Adam D. Bull. Semimartingale detection and goodness-of-fit tests. *Annals of Statistics*, 45(3):1254–1283, June 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1497319694>.

**Bucher:2013:NIL**

- [BV13] Axel Bücher and Mathias Vetter. Nonparametric inference on Lévy measures and copulas. *Annals of Statistics*, 41(3):1485–1515, June 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1375362557>.

**Belloni:2011:MQU**

- [BW11] Alexandre Belloni and Robert L. Winkler. On multivariate quantiles under partial orders. *Annals of Statistics*, 39(2):1125–1179, April 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1304947046>.

**Balakrishnan:2019:HTD**

- [BW19a] Sivaraman Balakrishnan and Larry Wasserman. Hypothesis testing for densities and high-dimensional multinomials: Sharp local minimax rates. *Annals of Statistics*, 47

(4):1893–1927, August 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1558425634>.

**Bing:2019:AER**

- [BW19b] Xin Bing and Marten H. Wegkamp. Adaptive estimation of the rank of the coefficient matrix in high-dimensional multivariate response regression models. *Annals of Statistics*, 47(6):3157–3184, December 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1572487389>.

**Balakrishnan:2017:SGE**

- [BWY17] Sivaraman Balakrishnan, Martin J. Wainwright, and Bin Yu. Statistical guarantees for the EM algorithm: From population to sample-based analysis. *Annals of Statistics*, 45(1):77–120, February 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1487667618>.

**Bathia:2010:IFD**

- [BYZ10] Neil Bathia, Qiwei Yao, and Flavio Ziegelmann. Identifying the finite dimensionality of curve time series. *Annals of Statistics*, 38(6):3352–3386, December 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1291126960>.

**Cuesta-Albertos:2019:GFT**

- [CAGPFBGM19] Juan A. Cuesta-Albertos, Eduardo García-Portugués, Manuel Febrero-Bande, and Wenceslao González-Manteiga. Goodness-of-fit tests for the functional linear model based on randomly projected empirical processes. *Annals of Statistics*, 47(1):439–467, February 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1543568594>.

**Castillo:2014:BSN**

- [Cas14] Ismaël Castillo. On Bayesian supremum norm contraction rates. *Annals of Statistics*, 42(5):2058–2091, October 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1410440634>.

**Castillo:2015:DFC**

- [Cas15] Ismaël Castillo. Discussion of “Frequentist coverage of adaptive nonparametric Bayesian credible sets”. *Annals of Statistics*, 43(4):1437–1443, August 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1434546207>. See [SvdVvZ15a].

**Chang:2011:AML**

- [CC11] Jinyuan Chang and Song Xi Chen. On the approximate maximum likelihood estimation for diffusion processes. *Annals of Statistics*, 39(6):2820–2851, December 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1327413770>.

**Chakraborty:2017:THD**

- [CC17] Anirvan Chakraborty and Probal Chaudhuri. Tests for high-dimensional data based on means, spatial signs and spatial ranks. *Annals of Statistics*, 45(2):771–799, April 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1494921957>.

**Chakraborty:2018:EAL**

- [CC18a] Abhishek Chakraborty and Tianxi Cai. Efficient and adaptive linear regression in semi-supervised settings. *Annals of Statistics*, 46(4):1541–1572, August 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1530086425>.

**Chang:2018:BAS**

- [CC18b] Ming-Chung Chang and Ching-Shui Cheng. A Bayesian approach to the selection of two-level multi-stratum factorial designs. *Annals of Statistics*, 46(4):1779–1806, August 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1530086433>.

**Chu:2019:ADF**

- [CC19] Lynna Chu and Hao Chen. Asymptotic distribution-free change-point detection for multivariate and non-Euclidean data. *Annals of Statistics*, 47(1):382–414, February 2019.

CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1543568592>.

**Chang:2019:SAG**

- [CCC19] Ming-Chung Chang, Shao-Wei Cheng, and Ching-Shui Cheng. Signal aliasing in Gaussian random fields for experiments with qualitative factors. *Annals of Statistics*, 47(2):909–935, April 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1547197243>.

**Cholaquidis:2014:PCP**

- [CCF14] Alejandro Cholaquidis, Antonio Cuevas, and Ricardo Fraiman. On Poincaré cone property. *Annals of Statistics*, 42(1):255–284, February 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1395234978>.

**Carlier:2016:VQR**

- [CCG16] Guillaume Carlier, Victor Chernozhukov, and Alfred Galichon. Vector quantile regression: An optimal transport approach. *Annals of Statistics*, 44(3):1165–1192, June 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1460381690>.

**Cardot:2017:OEG**

- [CCGB17] Hervé Cardot, Peggy Cénac, and Antoine Godichon-Baggioni. Online estimation of the geometric median in Hilbert spaces: Nonasymptotic confidence balls. *Annals of Statistics*, 45(2):591–614, April 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1494921951>.

**Chernozhukov:2013:GAM**

- [CCK13] Victor Chernozhukov, Denis Chetverikov, and Kengo Kato. Gaussian approximations and multiplier bootstrap for maxima of sums of high-dimensional random vectors. *Annals of Statistics*, 41(6):2786–2819, December 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1387313390>.

**Chernozhukov:2014:ACH**

- [CCK14a] Victor Chernozhukov, Denis Chetverikov, and Kengo Kato. Anti-concentration and honest, adaptive confidence bands. *Annals of Statistics*, 42(5):1787–1818, October 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1410440625>.

**Chernozhukov:2014:GAS**

- [CCK14b] Victor Chernozhukov, Denis Chetverikov, and Kengo Kato. Gaussian approximation of suprema of empirical processes. *Annals of Statistics*, 42(4):1564–1597, August 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1407420009>.

**Collier:2017:MEL**

- [CCT17] Olivier Collier, Laëtitia Comminges, and Alexandre B. Tsybakov. Minimax estimation of linear and quadratic functionals on sparsity classes. *Annals of Statistics*, 45(3):923–958, June 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1497319684>.

**Collier:2018:OAE**

- [CCTV18] Olivier Collier, Laëtitia Comminges, Alexandre B. Tsybakov, and Nicolas Verzelen. Optimal adaptive estimation of linear functionals under sparsity. *Annals of Statistics*, 46(6A):3130–3150, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536307245>.

**Comminges:2012:TCC**

- [CD12] Laëtitia Comminges and Arnak S. Dalalyan. Tight conditions for consistency of variable selection in the context of high dimensionality. *Annals of Statistics*, 40(5):2667–2696, October 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1359987534>.

**Chatterjee:2013:EUE**

- [CD13] Sourav Chatterjee and Persi Diaconis. Estimating and understanding exponential random graph models. *Annals of*

*Statistics*, 41(5):2428–2461, October 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1383661269>.

**Constantinou:2017:ECI**

- [CD17] Panayiota Constantinou and A. Philip Dawid. Extended conditional independence and applications in causal inference. *Annals of Statistics*, 45(6):2618–2653, December 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Carroll:2013:UPB**

- [CDH13] Raymond J. Carroll, Aurore Delaigle, and Peter Hall. Unexpected properties of bandwidth choice when smoothing discrete data for constructing a functional data classifier. *Annals of Statistics*, 41(6):2739–2767, December 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1387313388>.

**Chen:2011:CMC**

- [CDO11] S. Chen, J. Dick, and A. B. Owen. Consistency of Markov chain quasi-Monte Carlo on continuous state spaces. *Annals of Statistics*, 39(2):673–701, April 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1299680951>.

**Cai:2011:EER**

- [CEdH11] Juan-Juan Cai, John H. J. Einmahl, and Laurens de Haan. Estimation of extreme risk regions under multivariate regular variation. *Annals of Statistics*, 39(3):1803–1826, June 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1311600284>.

**Can:2015:ADF**

- [CEKL15] Sami Umut Can, John H. J. Einmahl, Estate V. Khmaladze, and Roger J. A. Laeven. Asymptotically distribution-free goodness-of-fit testing for tail copulas. *Annals of Statistics*, 43(2):878–902, April 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1427115290>.

**Cai:2016:GTA**

- [CEL16] T. Tony Cai, Yonina C. Eldar, and Xiaodong Li. Global testing against sparse alternatives in time-frequency analysis. *Annals of Statistics*, 44(4):1438–1466, August 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1467894704>.

**Cheng:2016:PHC**

- [CF16] Ming-Yen Cheng and Jianqing Fan. Peter Hall’s contributions to nonparametric function estimation and modeling. *Annals of Statistics*, 44(5):1837–1853, October 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1473685259>.

**Cook:2019:PLS**

- [CF19] R. Dennis Cook and Liliana Forzani. Partial least squares prediction in high-dimensional regression. *Annals of Statistics*, 47(2):884–908, April 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1547197242>.

**Cook:2012:ESR**

- [CFR12] R. Dennis Cook, Liliana Forzani, and Adam J. Rothman. Estimating sufficient reductions of the predictors in abundant high-dimensional regressions. *Annals of Statistics*, 40(1):353–384, February 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1333567193>.

**Cai:2017:CIH**

- [CG17] T. Tony Cai and Zijian Guo. Confidence intervals for high-dimensional linear regression: Minimax rates and adaptivity. *Annals of Statistics*, 45(2):615–646, April 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1494921952>.

**Cai:2018:AAH**

- [CG18] T. Tony Cai and Zijian Guo. Accuracy assessment for high-dimensional linear regression. *Annals of Statistics*, 46(4):1807–1836, August 2018. CODEN ASTSC7. ISSN

0090-5364. URL <http://projecteuclid.org/euclid.aos/1530086434>.

**Comte:2011:ELP**

- [CGC11] Fabienne Comte and Valentine Genon-Catalot. Estimation for Lévy processes from high frequency data within a long time interval. *Annals of Statistics*, 39(2):803–837, April 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1299680955>.

**Chernozhukov:2017:MKD**

- [CGHH17] Victor Chernozhukov, Alfred Galichon, Marc Hallin, and Marc Henry. Monge–Kantorovich depth, quantiles, ranks and signs. *Annals of Statistics*, 45(1):223–256, February 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1487667622>.

**Cappe:2013:KLU**

- [CGM<sup>+</sup>13] Olivier Cappé, Aurélien Garivier, Odalric-Ambrym Maillard, Rémi Munos, and Gilles Stoltz. Kullback–Leibler upper confidence bounds for optimal sequential allocation. *Annals of Statistics*, 41(3):1516–1541, June 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1375362558>.

**Chen:2018:RCS**

- [CGR18] Mengjie Chen, Chao Gao, and Zhao Ren. Robust covariance and scatter matrix estimation under Huber’s contamination model. *Annals of Statistics*, 46(5):1932–1960, October 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1534492824>.

**Chatterjee:2015:RBI**

- [CGS15] Sabyasachi Chatterjee, Adityanand Guntuboyina, and Bodhisattva Sen. On risk bounds in isotonic and other shape restricted regression problems. *Annals of Statistics*, 43(4):1774–1800, August 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1434546222>.



**Cavaliere:2016:SBI**

- [CGT16] Giuseppe Cavaliere, Iliyan Georgiev, and A. M. Robert Taylor. Sieve-based inference for infinite-variance linear processes. *Annals of Statistics*, 44(4):1467–1494, August 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1467894705>.

**Chen:2016:NMR**

- [CGTW16] Yen-Chi Chen, Christopher R. Genovese, Ryan J. Tibshirani, and Larry Wasserman. Nonparametric modal regression. *Annals of Statistics*, 44(2):489–514, April 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1458245725>.

**Chen:2015:ATD**

- [CGW15] Yen-Chi Chen, Christopher R. Genovese, and Larry Wasserman. Asymptotic theory for density ridges. *Annals of Statistics*, 43(5):1896–1928, October 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1438606848>.

**Cai:2018:AEP**

- [CGW18] T. Tony Cai, Adityanand Guntuboyina, and Yuting Wei. Adaptive estimation of planar convex sets. *Annals of Statistics*, 46(3):1018–1049, June 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1525313074>.

**Chang:2018:PCA**

- [CGY18] Jinyuan Chang, Bin Guo, and Qiwei Yao. Principal component analysis for second-order stationary vector time series. *Annals of Statistics*, 46(5):2094–2124, October 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1534492830>.

**Cui:2018:THD**

- [CGZ18] Hengjian Cui, Wenwen Guo, and Wei Zhong. Test for high-dimensional regression coefficients using refitted cross-validation variance estimation. *Annals of Statistics*, 46(3):958–988, June 2018. CODEN ASTSC7. ISSN

0090-5364. URL <http://projecteuclid.org/euclid.aos/1525313072>.

**Cheng:2010:BCG**

- [CH10] Guang Cheng and Jianhua Z. Huang. Bootstrap consistency for general semiparametric  $M$ -estimation. *Annals of Statistics*, 38(5):2884–2915, October 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1279638543>.

**Cisewski:2012:GFI**

- [CH12] Jessi Cisewski and Jan Hannig. Generalized fiducial inference for normal linear mixed models. *Annals of Statistics*, 40(4):2102–2127, August 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1351602538>.

**Chatterjee:2014:NPL**

- [Cha14] Sourav Chatterjee. A new perspective on least squares under convex constraint. *Annals of Statistics*, 42(6):2340–2381, December 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1413810730>.

**Chatterjee:2015:MEU**

- [Cha15a] Sourav Chatterjee. Matrix estimation by Universal Singular Value Thresholding. *Annals of Statistics*, 43(1):177–214, February 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1418135619>.

**Chauvet:2015:CMM**

- [Cha15b] Guillaume Chauvet. Coupling methods for multistage sampling. *Annals of Statistics*, 43(6):2484–2506, December 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1444222082>.

**Chan:2017:OSD**

- [Cha17] Hock Peng Chan. Optimal sequential detection in multi-stream data. *Annals of Statistics*, 45(6):2736–2763, December 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Chen:2016:PHC**

- [Che16] Song Xi Chen. Peter Hall's contributions to the bootstrap. *Annals of Statistics*, 44(5):1821–1836, October 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1473685258>.

**Chen:2018:GBA**

- [Che18] Xiaohui Chen. Gaussian and bootstrap approximations for high-dimensional  $U$ -statistics and their applications. *Annals of Statistics*, 46(2):642–678, April 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1522742432>.

**Chen:2019:SCP**

- [Che19a] Hao Chen. Sequential change-point detection based on nearest neighbors. *Annals of Statistics*, 47(3):1381–1407, June 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1550026842>.

**Chen:2019:PTS**

- [Che19b] Wei-Kuo Chen. Phase transition in the spiked random tensor with Rademacher prior. *Annals of Statistics*, 47(5):2734–2756, October 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1564797862>.

**Chen:2019:GCT**

- [Che19c] Yen-Chi Chen. Generalized cluster trees and singular measures. *Annals of Statistics*, 47(4):2174–2203, August 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1558425642>.

**Chi:2011:ESD**

- [Chi11] Zhiyi Chi. Effects of statistical dependence on multiple testing under a hidden Markov model. *Annals of Statistics*, 39(1):439–473, February 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1297779853>.

**Chan:2013:MBM**

- [CHI13] Ngai Hang Chan, Shih-Feng Huang, and Ching-Kang Ing. Moment bounds and mean squared prediction errors of long-memory time series. *Annals of Statistics*, 41(3):1268–1298, June 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1371150901>.

**Chang:2014:ATG**

- [CHI14] Chih-Hao Chang, Hsin-Cheng Huang, and Ching-Kang Ing. Asymptotic theory of generalized information criterion for geostatistical regression model selection. *Annals of Statistics*, 42(6):2441–2468, December 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1413810733>.

**Cheng:2016:EES**

- [CHL16] Ming-Yen Cheng, Toshio Honda, and Jialiang Li. Efficient estimation in semivarying coefficient models for longitudinal/clustered data. *Annals of Statistics*, 44(5):1988–2017, October 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1473685266>.

**Chernozhukov:2017:LAR**

- [CHL17] Victor Chernozhukov, Christian Hansen, and Yuan Liao. A lava attack on the recovery of sums of dense and sparse signals. *Annals of Statistics*, 45(1):39–76, February 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1487667617>.

**Cheng:2014:NIS**

- [CHLP14] Ming-Yen Cheng, Toshio Honda, Jialiang Li, and Heng Peng. Nonparametric independence screening and structure identification for ultra-high dimensional longitudinal data. *Annals of Statistics*, 42(5):1819–1849, October 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1410440626>.

**Chen:2011:SMI**

- [CHM11] Dong Chen, Peter Hall, and Hans-Georg Müller. Single and multiple index functional regression models with

nonparametric link. *Annals of Statistics*, 39(3):1720–1747, June 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1311600281>.

**Choi:2017:CCN**

- [Cho17] David Choi. Co-clustering of nonsmooth graphons. *Annals of Statistics*, 45(4):1488–1515, August 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1498636864>.

**Cui:2011:EAS**

- [CHZ11] Xia Cui, Wolfgang Karl Härdle, and Lixing Zhu. The EFM approach for single-index models. *Annals of Statistics*, 39(3):1658–1688, June 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1311600279>.

**Chan:2011:UMB**

- [CI11] Ngai Hang Chan and Ching-Kang Ing. Uniform moment bounds of Fisher’s information with applications to time series. *Annals of Statistics*, 39(3):1526–1550, June 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1307452127>.

**Cai:2010:ORCa**

- [CJ10] T. Tony Cai and Jiashun Jin. Optimal rates of convergence for estimating the null density and proportion of nonnull effects in large-scale multiple testing. *Annals of Statistics*, 38(1):100–145, February 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1262271611>.

**Cai:2011:LLC**

- [CJ11] T. Tony Cai and Tiefeng Jiang. Limiting laws of coherence of random matrices with applications to testing covariance structure and construction of compressed sensing matrices. *Annals of Statistics*, 39(3):1496–1525, June 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1305292044>.

**Comte:2012:AFL**

- [CJ12] Fabienne Comte and Jan Johannes. Adaptive functional linear regression. *Annals of Statistics*, 40(6):2765–2797, December 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1360332183>.

**Cheng:2015:OED**

- [CK15] Ching-Shui Cheng and Ming-Hung Kao. Optimal experimental designs for fMRI via circulant biased weighing designs. *Annals of Statistics*, 43(6):2565–2587, December 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1444222085>.

**Cao:2019:PGS**

- [CKG19] Xuan Cao, Kshitij Khare, and Malay Ghosh. Posterior graph selection and estimation consistency for high-dimensional Bayesian DAG models. *Annals of Statistics*, 47(1):319–348, February 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1543568590>.

**Cai:2016:OLS**

- [CKW<sup>+</sup>16] Tony Cai, Donggyu Kim, Yazhen Wang, Ming Yuan, and Harrison H. Zhou. Optimal large-scale quantum state tomography with Pauli measurements. *Annals of Statistics*, 44(2):682–712, April 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1458245732>.

**Chan:2008:REP**

- [CL08] Ngai Hang Chan and Shiqing Ling. Residual empirical processes for long and short memory time series. *Annals of Statistics*, 36(5):2453–2470, October 2008. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1223908099>. See correction [CL10].

**Chan:2010:CRE**

- [CL10] Ngai Hang Chan and Shiqing Ling. Correction: “Residual empirical processes for long and short memory time series”. *Annals of Statistics*, 38(6):3839, December 2010. CO-

DEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1291126976>. See [CL08].

**Cai:2011:TCH**

- [CL11] T. Tony Cai and Mark G. Low. Testing composite hypotheses, Hermite polynomials and optimal estimation of a non-smooth functional. *Annals of Statistics*, 39(2):1012–1041, April 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1302268085>.

**Chan:2013:GTP**

- [CL13a] Hock Peng Chan and Tze Leung Lai. A general theory of particle filters in hidden Markov models and some applications. *Annals of Statistics*, 41(6):2877–2904, December 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1387313393>.

**Chatterjee:2013:RCA**

- [CL13b] A. Chatterjee and S. N. Lahiri. Rates of convergence of the adaptive LASSO estimators to the oracle distribution and higher order refinements by the bootstrap. *Annals of Statistics*, 41(3):1232–1259, June 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1371150899>.

**Chen:2013:QQF**

- [CL13c] Jiahua Chen and Yukun Liu. Quantile and quantile-function estimations under density ratio model. *Annals of Statistics*, 41(3):1669–1692, June 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1375362563>.

**Cai:2015:RCF**

- [CL15a] T. Tony Cai and Xiaodong Li. Robust and computationally feasible community detection in the presence of arbitrary outlier nodes. *Annals of Statistics*, 43(3):1027–1059, June 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1431695637>.

**Chichignoud:2015:BSK**

- [CL15b] Michaël Chichignoud and Sébastien Loustau. Bandwidth selection in kernel empirical risk minimization via the gradient. *Annals of Statistics*, 43(4):1617–1646, August 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1434546217>.

**Chen:2018:TIH**

- [CL18] Xi Chen and Weidong Liu. Testing independence with high-dimensional correlated samples. *Annals of Statistics*, 46(2):866–894, April 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1522742439>.

**Chen:2015:SGA**

- [CLLW15] Jia Chen, Degui Li, Hua Liang, and Suojin Wang. Semiparametric GEE analysis in partially linear single-index models for longitudinal data. *Annals of Statistics*, 43(4):1682–1715, August 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1434546219>.

**Cai:2016:ORC**

- [CLM16] T. Tony Cai, Xiaodong Li, and Zongming Ma. Optimal rates of convergence for noisy sparse phase retrieval via thresholded Wirtinger flow. *Annals of Statistics*, 44(5):2221–2251, October 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1473685274>.

**Chen:2019:SRE**

- [CLN19] Ningyuan Chen, Donald K. K. Lee, and Sahand N. Negahban. Super-resolution estimation of cyclic arrival rates. *Annals of Statistics*, 47(3):1754–1775, June 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1550026856>.

**Camerlenghi:2019:DTH**

- [CLOP19] Federico Camerlenghi, Antonio Lijoi, Peter Orbanz, and Igor Prünster. Distribution theory for hierarchical processes. *Annals of Statistics*, 47(1):67–92, February 2019. CODEN



ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1543568582>.

**Cai:2016:GIG**

- [CLR16] T. Tony Cai, Tengyuan Liang, and Alexander Rakhlin. Geometric inference for general high-dimensional linear inverse problems. *Annals of Statistics*, 44(4):1536–1563, August 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1467894707>.

**Cai:2017:CSB**

- [CLR17] T. Tony Cai, Tengyuan Liang, and Alexander Rakhlin. Computational and statistical boundaries for submatrix localization in a large noisy matrix. *Annals of Statistics*, 45(4):1403–1430, August 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1498636861>.

**Chan:2018:EMD**

- [CLSY18] Kwun Chuen Gary Chan, Hok Kan Ling, Tony Sit, and Sheung Chi Phillip Yam. Estimation of a monotone density in  $s$ -sample biased sampling models. *Annals of Statistics*, 46(5):2125–2152, October 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1534492831>.

**Cai:2013:ACI**

- [CLX13] T. Tony Cai, Mark G. Low, and Yin Xia. Adaptive confidence intervals for regression functions under shape constraints. *Annals of Statistics*, 41(2):722–750, April 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1368018171>.

**Chen:2018:CMM**

- [CLX18] Yudong Chen, Xiaodong Li, and Jiaming Xu. Convexified modularity maximization for degree-corrected stochastic block models. *Annals of Statistics*, 46(4):1573–1602, August 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1530086426>.

**Cai:2016:ESP**

- [CLZ16] T. Tony Cai, Weidong Liu, and Harrison H. Zhou. Estimating sparse precision matrix: Optimal rates of convergence and adaptive estimation. *Annals of Statistics*, 44(2):455–488, April 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1458245724>.

**Chen:2019:TSA**

- [CLZ19a] Song Xi Chen, Jun Li, and Ping-Shou Zhong. Two-sample and ANOVA tests for high dimensional means. *Annals of Statistics*, 47(3):1443–1474, June 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1550026845>.

**Chen:2019:QRU**

- [CLZ19b] Xi Chen, Weidong Liu, and Yichen Zhang. Quantile regression under memory constraint. *Annals of Statistics*, 47(6):3244–3273, December 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1572487392>.

**Chen:2012:NMR**

- [CM12] Dong Chen and Hans-Georg Müller. Nonlinear manifold representations for functional data. *Annals of Statistics*, 40(1):1–29, February 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1331830772>.

**Colombo:2012:LHD**

- [CMKR12] Diego Colombo, Marloes H. Maathuis, Markus Kalisch, and Thomas S. Richardson. Learning high-dimensional directed acyclic graphs with latent and selection variables. *Annals of Statistics*, 40(1):294–321, February 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1333567191>.

**Cai:2013:SPO**

- [CMW13] T. Tony Cai, Zongming Ma, and Yihong Wu. Sparse PCA: Optimal rates and adaptive estimation. *Annals of Statistics*, 41(6):3074–3110, December 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1388545679>.

**Chen:2014:MJP**

- [CMW14] Xian Chen, Zhi-Ming Ma, and Ying Wang. Markov jump processes in modeling coalescent with recombination. *Annals of Statistics*, 42(4):1361–1393, August 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1403715204>.

**Cai:2019:CCH**

- [CMZ19] T. Tony Cai, Jing Ma, and Linjun Zhang. CHIME: Clustering of high-dimensional Gaussian mixtures with EM algorithm and its optimality. *Annals of Statistics*, 47(3):1234–1267, June 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1550026835>.

**Castillo:2013:NBM**

- [CN13] Ismaël Castillo and Richard Nickl. Nonparametric Bernstein–von Mises theorems in Gaussian white noise. *Annals of Statistics*, 41(4):1999–2028, August 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1382547511>.

**Castillo:2014:BMP**

- [CN14] Ismaël Castillo and Richard Nickl. On the Bernstein–von Mises phenomenon for nonparametric Bayes procedures. *Annals of Statistics*, 42(5):1941–1969, October 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1410440630>.

**Cutting:2017:TUH**

- [CPV17] Christine Cutting, Davy Paindaveine, and Thomas Verdebout. Testing uniformity on high-dimensional spheres against monotone rotationally symmetric alternatives. *Annals of Statistics*, 45(3):1024–1058, June 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1497319687>.

**Chandrasekaran:2012:LVG**

- [CPW12a] Venkat Chandrasekaran, Pablo A. Parrilo, and Alan S. Willsky. Latent variable graphical model selection via convex optimization. *Annals of Statistics*, 40(4):1935–1967, August 2012. CODEN ASTSC7. ISSN 0090-5364 (print),

2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1351602527>.

**Chandrasekaran:2012:RLV**

- [CPW12b] Venkat Chandrasekaran, Pablo A. Parrilo, and Alan S. Willsky. Rejoinder: Latent variable graphical model selection via convex optimization. *Annals of Statistics*, 40(4):2005–2013, August 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1351602534>.

**Chen:2010:TST**

- [CQ10] Song Xi Chen and Ying-Li Qin. A two-sample test for high-dimensional data with applications to gene-set testing. *Annals of Statistics*, 38(2):808–835, April 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1266586615>.

**Chung:2013:EAR**

- [CR13] EunYi Chung and Joseph P. Romano. Exact and asymptotically robust permutation tests. *Annals of Statistics*, 41(2):484–507, April 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1366138199>.

**Castillo:2015:BMT**

- [CR15] Ismaël Castillo and Judith Rousseau. A Bernstein–von Mises theorem for smooth functionals in semiparametric models. *Annals of Statistics*, 43(6):2353–2383, December 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1444222078>.

**Candes:2012:DLV**

- [CS12] Emmanuel J. Candès and Mahdi Soltanolkotabi. Discussion: Latent variable graphical model selection via convex optimization. *Annals of Statistics*, 40(4):1997–2004, August 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1351602533>.

**Cheng:2015:JAS**

- [CS15] Guang Cheng and Zuofeng Shang. Joint asymptotics for semi-nonparametric regression models with partially linear structure. *Annals of Statistics*, 43(3):1351–1390, June 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1431695647>.

**Cheng:2017:MTL**

- [CS17] Dan Cheng and Armin Schwartzman. Multiple testing of local maxima for detection of peaks in random fields. *Annals of Statistics*, 45(2):529–556, April 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1494921949>.

**Castillo:2015:BLR**

- [CSHvdV15] Ismaël Castillo, Johannes Schmidt-Hieber, and Aad van der Vaart. Bayesian linear regression with sparse priors. *Annals of Statistics*, 43(5):1986–2018, October 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1438606851>.

**Chen:2016:SNC**

- [CSWX16] Xiaohong Chen, Qi-Man Shao, Wei Biao Wu, and Lihu Xu. Self-normalized Cramér-type moderate deviations under dependence. *Annals of Statistics*, 44(4):1593–1617, August 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1467894709>.

**Cape:2019:TIN**

- [CTP19] Joshua Cape, Minh Tang, and Carey E. Priebe. The two-to-infinity norm and singular subspace geometry with applications to high-dimensional statistics. *Annals of Statistics*, 47(5):2405–2439, October 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1564797852>.

**Choi:2017:SNP**

- [CTT17] Yunjin Choi, Jonathan Taylor, and Robert Tibshirani. Selecting the number of principal components: Estimation of the true rank of a noisy matrix. *Annals of Statistics*, 45(6):

2590–2617, December 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Chang:2013:MEL**

- [CTW13] Jinyuan Chang, Cheng Yong Tang, and Yichao Wu. Marginal empirical likelihood and sure independence feature screening. *Annals of Statistics*, 41(4):2123–2148, August 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1382547515>.

**Chang:2016:LIF**

- [CTW16] Jinyuan Chang, Cheng Yong Tang, and Yichao Wu. Local independence feature screening for nonparametric and semi-parametric models by marginal empirical likelihood. *Annals of Statistics*, 44(2):515–539, April 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1458245726>.

**Chang:2018:NSP**

- [CTW18] Jinyuan Chang, Cheng Yong Tang, and Tong Tong Wu. A new scope of penalized empirical likelihood with high-dimensional estimating equations. *Annals of Statistics*, 46(6B):3185–3216, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536631271>.

**Carpentier:2019:AES**

- [CV19a] Alexandra Carpentier and Nicolas Verzelen. Adaptive estimation of the sparsity in the Gaussian vector model. *Annals of Statistics*, 47(1):93–126, February 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1543568583>.

**Chakraborty:2019:SSM**

- [CV19b] Rudransh Chakraborty and Baba C. Vemuri. Statistics on the Stiefel manifold: Theory and applications. *Annals of Statistics*, 47(1):415–438, February 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1543568593>.

**Castillo:2012:NSH**

- [CvdV12] Ismaël Castillo and Aad van der Vaart. Needles and straw in a haystack: Posterior concentration for possibly sparse se-

quences. *Annals of Statistics*, 40(4):2069–2101, August 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1351602537>.

**Chetelat:2012:IMN**

- [CW12] Didier Chételat and Martin T. Wells. Improved multivariate normal mean estimation with unknown covariance when  $p$  is greater than  $n$ . *Annals of Statistics*, 40(6):3137–3160, December 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1361542077>.

**Choi:2014:CCS**

- [CW14] David Choi and Patrick J. Wolfe. Co-clustering separately exchangeable network data. *Annals of Statistics*, 42(1):29–63, February 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1389795744>.

**Chan:2015:ODM**

- [CW15] Hock Peng Chan and Guenther Walther. Optimal detection of multi-sample aligned sparse signals. *Annals of Statistics*, 43(5):1865–1895, October 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1438606847>.

**Chetelat:2019:MSA**

- [CW19] Didier Chételat and Martin T. Wells. The middle-scale asymptotics of Wishart matrices. *Annals of Statistics*, 47(5):2639–2670, October 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1564797859>.

**Chen:2013:CPM**

- [CXW13] Xiaohui Chen, Mengyu Xu, and Wei Biao Wu. Covariance and precision matrix estimation for high-dimensional time series. *Annals of Statistics*, 41(6):2994–3021, December 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1388545676>.

**Cai:2011:OEM**

- [CY11] T. Tony Cai and Ming Yuan. Optimal estimation of the mean function based on discretely sampled functional data: Phase transition. *Annals of Statistics*, 39(5):2330–2355, October 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1322663460>.

**Cai:2012:ACM**

- [CY12] T. Tony Cai and Ming Yuan. Adaptive covariance matrix estimation through block thresholding. *Annals of Statistics*, 40(4):2014–2042, August 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1351602535>.

**Cai:2014:DST**

- [CY14] T. Tony Cai and Ming Yuan. Discussion: “A significance test for the lasso”. *Annals of Statistics*, 42(2):478–482, April 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1400592163>. See [LTTT14c].

**Chen:2010:ALD**

- [CZ10] Song Xi Chen and Ping-Shou Zhong. ANOVA for longitudinal data with missing values. *Annals of Statistics*, 38(6):3630–3659, December 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1291126968>.

**Cai:2012:ORC**

- [CZ12] T. Tony Cai and Harrison H. Zhou. Optimal rates of convergence for sparse covariance matrix estimation. *Annals of Statistics*, 40(5):2389–2420, October 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1359987525>.

**Cai:2015:RMR**

- [CZ15a] T. Tony Cai and Anru Zhang. ROP: Matrix recovery via rank-one projections. *Annals of Statistics*, 43(1):102–138, February 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1416322038>.



**Chen:2015:GBC**

- [CZ15b] Hao Chen and Nancy Zhang. Graph-based change-point detection. *Annals of Statistics*, 43(1):139–176, February 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1416322039>.

**Cai:2016:DIF**

- [CZ16] T. Tony Cai and Linjun Zhang. Discussion of “Influential features PCA for high dimensional clustering”. *Annals of Statistics*, 44(6):2372–2381, December 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1479891620>. See [JW16a, JW16b].

**Cai:2018:ROP**

- [CZ18] T. Tony Cai and Anru Zhang. Rate-optimal perturbation bounds for singular subspaces with applications to high-dimensional statistics. *Annals of Statistics*, 46(1):60–89, February 2018. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Chen:2010:CIS**

- [CZC10] Xin Chen, Changliang Zou, and R. Dennis Cook. Coordinate-independent sparse sufficient dimension reduction and variable selection. *Annals of Statistics*, 38(6):3696–3723, December 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1291126970>.

**Chambaz:2017:TSD**

- [CZvdL17] Antoine Chambaz, Wenjing Zheng, and Mark J. van der Laan. Targeted sequential design for targeted learning inference of the optimal treatment rule and its mean reward. *Annals of Statistics*, 45(6):2537–2564, December 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Chu:2011:PML**

- [CZW11] Tingjin Chu, Jun Zhu, and Haonan Wang. Penalized maximum likelihood estimation and variable selection in geostatistics. *Annals of Statistics*, 39(5):2607–2625, October 2011.

CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1324563349>.

**Cai:2010:ORCb**

- [CZZ10] T. Tony Cai, Cun-Hui Zhang, and Harrison H. Zhou. Optimal rates of convergence for covariance matrix estimation. *Annals of Statistics*, 38(4):2118–2144, August 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1278861244>.

**Dieuleveut:2016:NSA**

- [DB16] Aymeric Dieuleveut and Francis Bach. Nonparametric stochastic approximation with large step-sizes. *Annals of Statistics*, 44(4):1363–1399, August 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1467894702>.

**Deligiannidis:2019:EEB**

- [DBCD19] George Deligiannidis, Alexandre Bouchard-Côté, and Arnaud Doucet. Exponential ergodicity of the bouncy particle sampler. *Annals of Statistics*, 47(3):1268–1287, June 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1550026836>.

**Dicker:2017:FRQ**

- [DE17] Lee H. Dicker and Murat A. Erdogdu. Flexible results for quadratic forms with applications to variance components estimation. *Annals of Statistics*, 45(1):386–414, February 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1487667627>.

**Delaigle:2016:PHM**

- [Del16] Aurore Delaigle. Peter Hall’s main contributions to deconvolution. *Annals of Statistics*, 44(5):1854–1866, October 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1473685260>.

**Desgagne:2015:ROL**

- [Des15] Alain Desgagné. Robustness to outliers in location-scale parameter model using log-regularly varying distributions.

*Annals of Statistics*, 43(4):1568–1595, August 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1434546215>.

**Drton:2019:MLT**

- [DFKP19] Mathias Drton, Christopher Fox, Andreas Käuffl, and Guillaume Pouliot. The maximum likelihood threshold of a path diagram. *Annals of Statistics*, 47(3):1536–1553, June 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1550026848>.

**Drton:2011:GIL**

- [DFS11] Mathias Drton, Rina Foygel, and Seth Sullivant. Global identifiability of linear structural equation models. *Annals of Statistics*, 39(2):865–886, April 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1299680957>.

**Drton:2019:CML**

- [DFW19] Mathias Drton, Christopher Fox, and Y. Samuel Wang. Computation of maximum likelihood estimates in cyclic structural equation models. *Annals of Statistics*, 47(2):663–690, April 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1547197234>.

**Drton:2012:CMM**

- [DG12] Mathias Drton and Aldo Goia. Correction on moments of minors of Wishart matrices. *Annals of Statistics*, 40(2):1283–1284, April 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1342625469>. See [DMO08].

**Dette:2014:ODS**

- [DG14a] Holger Dette and Yuri Grigoriev. E-optimal designs for second-order response surface models. *Annals of Statistics*, 42(4):1635–1656, August 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1407420011>.

**Donoho:2014:MRM**

- [DG14b] David Donoho and Matan Gavish. Minimax risk of matrix denoising by singular value thresholding. *Annals of Statis-*

*tics*, 42(6):2413–2440, December 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1413810732>.

**DeCastro:2019:AOD**

- [DGH<sup>+</sup>19] Yann De Castro, Fabrice Gamboa, Didier Henrion, Roxana Hess, and Jean-Bernard Lasserre. Approximate optimal designs for multivariate polynomial regression. *Annals of Statistics*, 47(1):127–155, February 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1543568584>.

**Dattner:2011:DDF**

- [DGJ11] I. Dattner, A. Goldenshluger, and A. Juditsky. On deconvolution of distribution functions. *Annals of Statistics*, 39(5):2477–2501, October 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1322663465>.

**Donoho:2018:OSE**

- [DGJ18] David Donoho, Matan Gavish, and Iain Johnstone. Optimal shrinkage of eigenvalues in the spiked covariance model. *Annals of Statistics*, 46(4):1742–1778, August 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1530086432>.

**Dasgupta:2019:FEK**

- [DGK19] Sayan Dasgupta, Yair Goldberg, and Michael R. Kosorok. Feature elimination in kernel machines in moderately high dimensions. *Annals of Statistics*, 47(1):497–526, February 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1543568596>.

**Das:2019:PBA**

- [DGL19] Debraj Das, Karl Gregory, and S. N. Lahiri. Perturbation bootstrap in adaptive lasso. *Annals of Statistics*, 47(4):2080–2116, August 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1558425640>.

**Dalalyan:2018:EWA**

- [DGP18] Arnak S. Dalalyan, Edwin Grappin, and Quentin Paris. On the exponentially weighted aggregate with the Laplace prior.

*Annals of Statistics*, 46(5):2452–2478, October 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1534492841>.

**Dong:2016:ESI**

- [DGT16] Chaohua Dong, Jiti Gao, and Dag Tjøstheim. Estimation for single-index and partially linear single-index integrated models. *Annals of Statistics*, 44(1):425–453, February 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1452004792>.

**Delaigle:2010:DPD**

- [DH10] Aureore Delaigle and Peter Hall. Defining probability density for a distribution of random functions. *Annals of Statistics*, 38(2):1171–1193, April 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1266586626>.

**Delaigle:2012:MTP**

- [DH12a] Aureore Delaigle and Peter Hall. Methodology and theory for partial least squares applied to functional data. *Annals of Statistics*, 40(1):322–352, February 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1333567192>.

**Delaigle:2012:NRH**

- [DH12b] Aureore Delaigle and Peter Hall. Nonparametric regression with homogeneous group testing data. *Annals of Statistics*, 40(1):131–158, February 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1331830777>.

**Dinh:2018:CCR**

- [DHSM18] Vu Dinh, Lam Si Tung Ho, Marc A. Suchard, and Frederick A. Matsen IV. Consistency and convergence rate of phylogenetic inference via regularization. *Annals of Statistics*, 46(4):1481–1512, August 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1530086423>.

**Delaigle:2016:NCA**

- [DHZ16] Aureore Delaigle, Peter Hall, and Wen-Xin Zhou. Nonparametric covariate-adjusted regression. *Annals of Statistics*,

44(5):2190–2220, October 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1473685273>.

**Dick:2011:HOS**

- [Dic11] Josef Dick. Higher order scrambled digital nets achieve the optimal rate of the root mean square error for smooth integrands. *Annals of Statistics*, 39(3):1372–1398, June 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1304514657>.

**deJonge:2010:ANB**

- [dJvZ10] R. de Jonge and J. H. van Zanten. Adaptive nonparametric Bayesian inference using location-scale mixture priors. *Annals of Statistics*, 38(6):3300–3320, December 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1284988407>.

**Durot:2012:LDE**

- [DKL12] Cécile Durot, Vladimir N. Kulikov, and Hendrik P. Lopuhaä. The limit distribution of the  $L_\infty$ -error of Grenander-type estimators. *Annals of Statistics*, 40(3):1578–1608, June 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1346850066>.

**Duchi:2018:MCI**

- [DKR18] John Duchi, Khashayar Khosravi, and Feng Ruan. Multiclass classification, information, divergence and surrogate risk. *Annals of Statistics*, 46(6B):3246–3275, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536631273>.

**Draisma:2013:GAG**

- [DKZ13] Jan Draisma, Sonja Kuhnt, and Piotr Zwiernik. Groups acting on Gaussian graphical models. *Annals of Statistics*, 41(4):1944–1969, August 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1382547509>.

**Dette:2017:NAO**

- [DKZ17] Holger Dette, Maria Konstantinou, and Anatoly Zhigljavsky. A new approach to optimal designs for correlated observations. *Annals of Statistics*, 45(4):1579–1608, August 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1498636867>.

**Dereudre:2017:CLE**

- [DL17] David Dereudre and Frédéric Lavancier. Consistency of likelihood estimation for Gibbs point processes. *Annals of Statistics*, 45(2):744–770, April 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1494921956>.

**Devroye:2016:SGM**

- [DLLO16] Luc Devroye, Matthieu Lerasle, Gabor Lugosi, and Roberto I. Oliveira. Sub-Gaussian mean estimators. *Annals of Statistics*, 44(6):2695–2725, December 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1479891632>.

**Dawid:2012:PLS**

- [DLP12] A. Philip Dawid, Steffen Lauritzen, and Matthew Parry. Proper local scoring rules on discrete sample spaces. *Annals of Statistics*, 40(1):593–608, February 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1336396184>.

**Dette:2011:NGP**

- [DM11] Holger Dette and Viatcheslav B. Melas. A note on the de la garza phenomenon for locally optimal designs. *Annals of Statistics*, 39(2):1266–1281, April 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1304947050>.

**Douc:2012:APM**

- [DM12] Randal Douc and Eric Moulines. Asymptotic properties of the maximum likelihood estimation in misspecified hidden Markov models. *Annals of Statistics*, 40(5):2697–2732, October 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1359987535>.

**Dai:2018:PCA**

- [DM18] Xiongtao Dai and Hans-Georg Müller. Principal component analysis for functional data on Riemannian manifolds and spheres. *Annals of Statistics*, 46(6B):3334–3361, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536631276>.

**Dette:2015:BOD**

- [DMG15] Holger Dette, Viatcheslav B. Melas, and Roman Guchenko. Bayesian  $T$ -optimal discriminating designs. *Annals of Statistics*, 43(5):1959–1985, October 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1438606850>.

**Duchi:2013:ARA**

- [DMJ13] John C. Duchi, Lester Mackey, and Michael I. Jordan. The asymptotics of ranking algorithms. *Annals of Statistics*, 41(5):2292–2323, October 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1383661265>.

**Du:2010:PVS**

- [DML10] Pang Du, Shuangge Ma, and Hua Liang. Penalized variable selection procedure for Cox models with semiparametric relative risk. *Annals of Statistics*, 38(4):2092–2117, August 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1278861243>.

**Drton:2008:MMW**

- [DMO08] Mathias Drton, Hélène Massam, and Ingram Olkin. Moments of minors of Wishart matrices. *Annals of Statistics*, 36(5):2261–2283, October 2008. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1223908092>. See correction [DG12].

**Doc:2011:CML**

- [DMOvH11] Randal Douc, Eric Moulines, Jimmy Olsson, and Ramon van Handel. Consistency of the maximum likelihood estimator for general hidden Markov models. *Annals of Statistics*, 39(1):474–513, February 2011. CODEN ASTSC7. ISSN



0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1297779854>.

**Dette:2012:ODD**

- [DMS12] Holger Dette, Viatcheslav B. Melas, and Petr Shpilev.  $T$ -optimal designs for discrimination between two polynomial models. *Annals of Statistics*, 40(1):188–205, February 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1331830779>.

**Dette:2013:ROD**

- [DMS13a] Holger Dette, Viatcheslav B. Melas, and Petr Shpilev. Robust  $T$ -optimal discriminating designs. *Annals of Statistics*, 41(4):1693–1715, August 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1378386236>.

**DiNardo:2013:NSS**

- [DMS13b] E. Di Nardo, P. McCullagh, and D. Senato. Natural statistics for spectral samples. *Annals of Statistics*, 41(2):982–1004, April 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1369836967>.

**Ding:2011:SMT**

- [DN11] Ying Ding and Bin Nan. A sieve  $M$ -theorem for bundled parameters in semiparametric models, with application to the efficient estimation in a linear model for censored data. *Annals of Statistics*, 39(6):3032–3061, December 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1327413777>.

**Dobriban:2017:SDP**

- [Dob17] Edgar Dobriban. Sharp detection in PCA under correlations: All eigenvalues matter. *Annals of Statistics*, 45(4):1810–1833, August 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1498636875>.

**Davidov:2013:LSO**

- [DP13] Ori Davidov and Shyamal Peddada. The linear stochastic order and directed inference for multivariate ordered distri-

butions. *Annals of Statistics*, 41(1):1–40, February 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1362493038>.

**Doss:2018:MAE**

- [DP18] Hani Doss and Yeonhee Park. An MCMC approach to empirical Bayes inference and Bayesian sensitivity analysis via empirical processes. *Annals of Statistics*, 46(4):1630–1663, August 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1530086428>.

**Descary:2019:FDA**

- [DP19] Marie-Hélène Descary and Victor M. Panaretos. Functional data analysis by matrix completion. *Annals of Statistics*, 47(1):1–38, February 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1543568580>.

**Dou:2012:EFR**

- [DPZ12] Winston Wei Dou, David Pollard, and Harrison H. Zhou. Estimation in functional regression for general exponential families. *Annals of Statistics*, 40(5):2421–2451, October 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1359987526>.

**Dette:2013:ODL**

- [DPZ13] Holger Dette, Andrey Pepelyshev, and Anatoly Zhigljavsky. Optimal design for linear models with correlated observations. *Annals of Statistics*, 41(1):143–176, February 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1362493043>.

**Dette:2016:ODR**

- [DPZ16] Holger Dette, Andrey Pepelyshev, and Anatoly Zhigljavsky. Optimal designs in regression with correlated errors. *Annals of Statistics*, 44(1):113–152, February 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1449755959>.

**Dette:2019:BCT**

- [DPZ19] Holger Dette, Andrey Pepelyshev, and Anatoly Zhigljavsky. The BLUE in continuous-time regression models with correlated errors. *Annals of Statistics*, 47(4):1928–1959, August 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1558425635>.

**Drees:2010:LTE**

- [DR10] Holger Drees and Holger Rootzén. Limit theorems for empirical processes of cluster functionals. *Annals of Statistics*, 38(4):2145–2186, August 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1278861245>. See correction [DR16].

**Douc:2011:VRB**

- [DR11] Randal Douc and Christian P. Robert. A vanilla Rao–Blackwellization of Metropolis–Hastings algorithms. *Annals of Statistics*, 39(1):261–277, February 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1291388375>.

**Delattre:2015:NPC**

- [DR15] Sylvain Delattre and Etienne Roquain. New procedures controlling the false discovery proportion via Romano–Wolf’s heuristic. *Annals of Statistics*, 43(3):1141–1177, June 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1431695641>.

**Drees:2016:C**

- [DR16] Holger Drees and Holger Rootzén. Correction. *Annals of Statistics*, 44(3):1360–1361, June 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1460381696>. See [DR10].

**Dai:2012:DOL**

- [DRZ12] Dong Dai, Philippe Rigollet, and Tong Zhang. Deviation optimal learning using greedy  $Q$ -aggregation. *Annals of Statistics*, 40(3):1878–1905, June 2012. CODEN ASTSC7. ISSN

0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1350394520>.

**Davis:2011:URM**

- [DS11] Richard A. Davis and Li Song. Unit roots in moving averages beyond first order. *Annals of Statistics*, 39(6):3062–3091, December 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1327413778>.

**Dalalyan:2012:SOI**

- [DS12] Arnak S. Dalalyan and Joseph Salmon. Sharp oracle inequalities for aggregation of affine estimators. *Annals of Statistics*, 40(4):2327–2355, August 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1358951384>.

**Dette:2013:CCD**

- [DS13] Holger Dette and Kirsten Schorning. Complete classes of designs for nonlinear regression models and principal representations of moment spaces. *Annals of Statistics*, 41(3):1260–1267, June 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1371150900>.

**Dette:2016:ODC**

- [DS16] Holger Dette and Kirsten Schorning. Optimal designs for comparing curves. *Annals of Statistics*, 44(3):1103–1130, June 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1460381688>.

**Dumbgen:2011:ALC**

- [DSS11] Lutz Dümbgen, Richard Samworth, and Dominic Schuhmacher. Approximation by log-concave distributions, with applications to regression. *Annals of Statistics*, 39(2):702–730, April 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1299680952>.

**Dobriban:2018:HDA**

- [DW18] Edgar Dobriban and Stefan Wager. High-dimensional asymptotics of prediction: Ridge regression and classification. *An-*

*nals of Statistics*, 46(1):247–279, February 2018. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Dette:2019:DRC**

- [DW19a] Holger Dette and Weichi Wu. Detecting relevant changes in the mean of nonstationary processes — a mass excess approach. *Annals of Statistics*, 47(6):3578–3608, December 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1572487403>.

**Doss:2019:IML**

- [DW19b] Charles R. Doss and Jon A. Wellner. Inference for the mode of a log-concave density. *Annals of Statistics*, 47(5):2950–2976, October 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1564797869>.

**Du:2014:SIM**

- [DZ14] Lilun Du and Chunming Zhang. Single-index modulated multiple testing. *Annals of Statistics*, 42(4):1262–1311, August 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1403715201>.

**Datta:2017:CHD**

- [DZ17] Abhirup Datta and Hui Zou. CoCoLasso for high-dimensional error-in-variables regression. *Annals of Statistics*, 45(6):2400–2426, December 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Escobar-Bach:2018:LRE**

- [EBGG18] Mikael Escobar-Bach, Yuri Goegebeur, and Armelle Guilou. Local robust estimation of the Pickands dependence function. *Annals of Statistics*, 46(6A):2806–2843, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536307234>.

**Efromovich:2013:NRS**

- [Efr13] Sam Efromovich. Nonparametric regression with the scale depending on auxiliary variable. *Annals of Statistics*, 41(3):1542–1568, June 2013. CODEN ASTSC7. ISSN

0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1375362559>.

**Efron:2018:CIM**

- [Efr18] Bradley Efron. Curvature and inference for maximum likelihood estimates. *Annals of Statistics*, 46(4):1664–1692, August 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1530086429>.

**Ehm:2012:LPS**

- [EG12] Werner Ehm and Tilmann Gneiting. Local proper scoring rules of order two. *Annals of Statistics*, 40(1):609–637, February 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1336396185>.

**Eltzner:2019:SCL**

- [EH19a] Benjamin Eltzner and Stephan F. Huckemann. A smeary central limit theorem for manifolds with application to high-dimensional spheres. *Annals of Statistics*, 47(6):3360–3381, December 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1572487396>.

**Enikeeva:2019:HDC**

- [EH19b] Farida Enikeeva and Zaid Harchaoui. High-dimensional change-point detection under sparse alternatives. *Annals of Statistics*, 47(4):2051–2079, August 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1558425639>.

**Ehrlinger:2012:CB**

- [EI12] John Ehrlinger and Hemant Ishwaran. Characterizing  $L_2$ Boosting. *Annals of Statistics*, 40(2):1074–1101, April 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1342625462>.

**Evans:2010:IPV**

- [EJ10] Michael Evans and Gun Ho Jang. Invariant  $P$ -values for model checking. *Annals of Statistics*, 38(1):512–525, February 2010. CODEN ASTSC7. ISSN 0090-5364 (print),

2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1262271622>.

**Elenberg:2018:RSC**

- [EKDN18] Ethan R. Elenberg, Rajiv Khanna, Alexandros G. Dimakis, and Sahand Negahban. Restricted strong convexity implies weak submodularity. *Annals of Statistics*, 46(6B):3539–3568, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536631283>.

**Einmahl:2012:MET**

- [EKS12] John H. J. Einmahl, Andrea Krajina, and Johan Segers. An  $M$ -estimator for tail dependence in arbitrary dimensions. *Annals of Statistics*, 40(3):1764–1793, June 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1349196391>.

**ElKaroui:2010:HDE**

- [El 10a] Nouredine El Karoui. High-dimensionality effects in the Markowitz problem and other quadratic programs with linear constraints: Risk underestimation. *Annals of Statistics*, 38(6):3487–3566, December 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1291126965>.

**ElKaroui:2010:IPN**

- [El 10b] Nouredine El Karoui. On information plus noise kernel random matrices. *Annals of Statistics*, 38(5):3191–3216, October 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1284391762>.

**Karoui:2010:SKR**

- [El 10c] Nouredine El Karoui. The spectrum of kernel random matrices. *Annals of Statistics*, 38(1):1–50, February 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1262271608>.

**Egloff:2010:QEA**

- [EL10] Daniel Egloff and Markus Leippold. Quantile estimation with adaptive importance sampling. *Annals of Statistics*,

38(2):1244–1278, April 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1266586629>.

**Einmahl:2015:BCE**

- [ELL15] John H. J. Einmahl, Jun Li, and Regina Y. Liu. Bridging centrality and extremity: Refining empirical data depth using extreme value statistics. *Annals of Statistics*, 43(6):2738–2765, December 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1444222091>.

**Escanciano:2018:ADF**

- [EPFV18] Juan Carlos Escanciano, Juan Carlos Pardo-Fernández, and Ingrid Van Keilegom. Asymptotic distribution-free tests for semiparametric regressions with dependent data. *Annals of Statistics*, 46(3):1167–1196, June 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1525313079>.

**Evans:2014:MAD**

- [ER14] Robin J. Evans and Thomas S. Richardson. Markovian acyclic directed mixed graphs for discrete data. *Annals of Statistics*, 42(4):1452–1482, August 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1407420005>.

**Ernst:2017:YNC**

- [ESW17] Philip A. Ernst, Larry A. Shepp, and Abraham J. Wyner. Yule’s “nonsense correlation” solved! *Annals of Statistics*, 45(4):1789–1809, August 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1498636874>.

**Evans:2018:MDB**

- [Eva18] Robin J. Evans. Margins of discrete Bayesian networks. *Annals of Statistics*, 46(6A):2623–2656, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536307228>.

**Elsener:2018:RLR**

- [EvdG18] Andreas Elsener and Sara van de Geer. Robust low-rank matrix estimation. *Annals of Statistics*, 46(6B):3481–3509,



December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536631281>.

**EIKaroui:2016:GCL**

- [EW16] Nouredine El Karoui and Hau-Tieng Wu. Graph connection Laplacian methods can be made robust to noise. *Annals of Statistics*, 44(1):346–372, February 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1452004789>.

**Foygel:2012:HTC**

- [FDD12] Rina Foygel, Jan Draisma, and Mathias Drton. Half-trek criterion for generic identifiability of linear structural equation models. *Annals of Statistics*, 40(3):1682–1713, June 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1349196388>.

**Ferreira:2015:BMM**

- [FdH15] Ana Ferreira and Laurens de Haan. On the block maxima method in extreme value theory: PWM estimators. *Annals of Statistics*, 43(1):276–298, February 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1418135622>.

**Fougeres:2015:BCM**

- [FdHM15] Anne-Laure Fougères, Laurens de Haan, and Cécile Mercadier. Bias correction in multivariate extremes. *Annals of Statistics*, 43(2):903–934, April 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1427115291>.

**Fellouris:2012:AOP**

- [Fel12] Georgios Fellouris. Asymptotically optimal parameter estimation under communication constraints. *Annals of Statistics*, 40(4):2239–2265, August 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1358951381>.

**Fan:2014:ARV**

- [FFB14] Jianqing Fan, Yingying Fan, and Emre Barut. Adaptive robust variable selection. *Annals of Statistics*, 42(1):324–351, February 2014. CODEN ASTSC7. ISSN 0090-5364 (print),

2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1395234980>.

**Fan:2010:NEG**

- [FFN10] Jianqing Fan, Yang Feng, and Yue S. Niu. Nonparametric estimation of genewise variance for microarray data. *Annals of Statistics*, 38(5):2723–2750, October 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1278861458>.

**Fan:2018:APE**

- [FG18a] Zhou Fan and Leying Guan. Approximate  $\ell_0$ -penalized estimation of piecewise-constant signals on graphs. *Annals of Statistics*, 46(6B):3217–3245, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536631272>.

**Finner:2018:TSK**

- [FG18b] Helmut Finner and Veronika Gontscharuk. Two-sample Kolmogorov–Smirnov-type tests revisited: Old and new tests in terms of local levels. *Annals of Statistics*, 46(6A):3014–3037, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536307241>.

**Freund:2017:NPB**

- [FGM17] Robert M. Freund, Paul Grigas, and Rahul Mazumder. A new perspective on boosting in linear regression via subgradient optimization and relatives. *Annals of Statistics*, 45(6):2328–2364, December 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Feng:2014:SIB**

- [FH14a] Xingdong Feng and Xuming He. Statistical inference based on robust low-rank data matrix approximation. *Annals of Statistics*, 42(1):190–210, February 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1392733185>.

**Fithian:2014:LCC**

- [FH14b] William Fithian and Trevor Hastie. Local case-control sampling: Efficient subsampling in imbalanced data sets. *Annals of Statistics*, 42(5):1693–1724, October 2014. CO-

DEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1410440622>.

**Flegal:2010:BMS**

- [FJ10] James M. Flegal and Galin L. Jones. Batch means and spectral variance estimators in Markov chain Monte Carlo. *Annals of Statistics*, 38(2):1034–1070, April 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1266586622>.

**Fan:2019:EDV**

- [FJ19] Zhou Fan and Iain M. Johnstone. Eigenvalue distributions of variance components estimators in high-dimensional random effects models. *Annals of Statistics*, 47(5):2855–2886, October 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1564797866>.

**Fan:2015:FAR**

- [FJR15] Yingying Fan, Gareth M. James, and Peter Radchenko. Functional additive regression. *Annals of Statistics*, 43(5):2296–2325, October 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1442364153>.

**Fan:2013:OCS**

- [FJY13] Yingying Fan, Jiashun Jin, and Zhigang Yao. Optimal classification in sparse Gaussian graphic model. *Annals of Statistics*, 41(5):2537–2571, October 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1384871345>.

**Fan:2014:DST**

- [FK14] Jianqing Fan and Zheng Tracy Ke. Discussion: “A significance test for the lasso”. *Annals of Statistics*, 42(2):483–492, April 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1400592164>. See [LTTT14c].

**Fan:2015:QSD**

- [FKLX15] Jianqing Fan, Zheng Tracy Ke, Han Liu, and Lucy Xia. QUADRO: A supervised dimension reduction method via

Rayleigh quotient optimization. *Annals of Statistics*, 43(4):1498–1534, August 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1434546213>.

**Fan:2015:IIS**

- [FKLZ15] Yingying Fan, Yinfei Kong, Daoji Li, and Zemin Zheng. Innovated interaction screening for high-dimensional non-linear classification. *Annals of Statistics*, 43(3):1243–1272, June 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1431695643>.

**Fan:2012:VSL**

- [FL12] Yingying Fan and Runze Li. Variable selection in linear mixed effects models. *Annals of Statistics*, 40(4):2043–2068, August 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1351602536>.

**Fan:2014:EHD**

- [FL14] Jianqing Fan and Yuan Liao. Endogeneity in high dimensions. *Annals of Statistics*, 42(3):872–917, June 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1400592646>.

**Fan:2016:ISE**

- [FL16] Yingying Fan and Jinchi Lv. Innovated scalable efficient estimation in ultra-large Gaussian graphical models. *Annals of Statistics*, 44(5):2098–2126, October 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1473685270>.

**Fan:2011:HDC**

- [FLM11] Jianqing Fan, Yuan Liao, and Martina Mincheva. High-dimensional covariance matrix estimation in approximate factor models. *Annals of Statistics*, 39(6):3320–3356, December 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1330958681>.

**Fasy:2014:CSP**

- [FLR<sup>+</sup>14] Brittany Terese Fasy, Fabrizio Lecci, Alessandro Rinaldo, Larry Wasserman, Sivaraman Balakrishnan, and Aarti Singh. Confidence sets for persistence diagrams. *Annals of Statistics*, 42(6):2301–2339, December 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1413810729>.

**Fromont:2013:TSP**

- [FLRB13] Magalie Fromont, Béatrice Laurent, and Patricia Reynaud-Bouret. The two-sample problem for Poisson processes: Adaptive tests with a nonasymptotic wild bootstrap approach. *Annals of Statistics*, 41(3):1431–1461, June 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1375362555>.

**Fromont:2016:FWS**

- [FLRB16] Magalie Fromont, Matthieu Lerasle, and Patricia Reynaud-Bouret. Family-Wise Separation Rates for multiple testing. *Annals of Statistics*, 44(6):2533–2563, December 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1479891627>.

**Fallat:2017:TPM**

- [FLS<sup>+</sup>17] Shaun Fallat, Steffen Lauritzen, Kayvan Sadeghi, Caroline Uhler, Nanny Wermuth, and Piotr Zwiernik. Total positivity in Markov structures. *Annals of Statistics*, 45(3):1152–1184, June 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1497319691>.

**Fan:2018:LSL**

- [FLSZ18] Jianqing Fan, Han Liu, Qiang Sun, and Tong Zhang. I-LAMM for sparse learning: Simultaneous control of algorithmic complexity and statistical error. *Annals of Statistics*, 46(2):814–841, April 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1522742437>.

**Fan:2016:PPC**

- [FLW16] Jianqing Fan, Yuan Liao, and Weichen Wang. Projected principal component analysis in factor models. *Annals of Statistics*, 44(1):219–254, February 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1449755962>.

**Fan:2018:LCE**

- [FLW18] Jianqing Fan, Han Liu, and Weichen Wang. Large covariance estimation through elliptical factor models. *Annals of Statistics*, 46(4):1383–1414, August 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1530086420>.

**Fort:2011:CAI**

- [FMP11] G. Fort, E. Moulines, and P. Priouret. Convergence of adaptive and interacting Markov chain Monte Carlo algorithms. *Annals of Statistics*, 39(6):3262–3289, December 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1330958679>.

**Fienberg:2012:MLE**

- [FR12] Stephen E. Fienberg and Alessandro Rinaldo. Maximum likelihood estimation in log-linear models. *Annals of Statistics*, 40(2):996–1023, April 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1342625459>.

**Field:2013:REB**

- [FR13] Chris Field and John Robinson. Relative errors for bootstrap approximations of the serial correlation coefficient. *Annals of Statistics*, 41(2):1035–1053, April 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1369836969>.

**Fan:2015:EFS**

- [FRW15] Jianqing Fan, Philippe Rigollet, and Weichen Wang. Estimation of functionals of sparse covariance matrices. *Annals of Statistics*, 43(6):2706–2737, December 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1444222090>.

**Fryzlewicz:2014:WBS**

- [Fry14] Piotr Fryzlewicz. Wild binary segmentation for multiple change-point detection. *Annals of Statistics*, 42(6):2243–2281, December 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1413810727>.

**Fryzlewicz:2018:TGB**

- [Fry18] Piotr Fryzlewicz. Tail-greedy bottom-up data decompositions and fast multiple change-point detection. *Annals of Statistics*, 46(6B):3390–3421, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536631278>.

**Fan:2010:SIS**

- [FS10] Jianqing Fan and Rui Song. Sure independence screening in generalized linear models with NP-dimensionality. *Annals of Statistics*, 38(6):3567–3604, December 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1291126966>.

**Feller:2017:ODD**

- [FSD<sup>+</sup>17] Chrystel Feller, Kirsten Schorning, Holger Dette, Georgina Bermann, and Björn Bornkamp. Optimal designs for dose response curves with common parameters. *Annals of Statistics*, 45(5):2102–2132, October 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Fan:2018:DSD**

- [FSZ18] Jianqing Fan, Qi-Man Shao, and Wen-Xin Zhou. Are discoveries spurious? Distributions of maximum spurious correlations and their applications. *Annals of Statistics*, 46(3):989–1017, June 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1525313073>.

**Fuh:2006:ELE**

- [Fuh06] Cheng-Der Fuh. Efficient likelihood estimation in state space models. *Annals of Statistics*, 34(4):2026–2068, August 2006. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1162567642>. See comments [Jen10] and reply [Fuh10].

**Fuh:2010:RSP**

- [Fuh10] Cheng-Der Fuh. Reply to “On some problems in the article Efficient Likelihood Estimation in State Space Models” by Cheng-Der Fuh [Ann. Statist. **34** (2006) 2026–2068]. *Annals of Statistics*, 38(2):1282–1285, April 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1266586631>. See [Fuh06, Jen10].

**Fan:2019:DEP**

- [FWWZ19] Jianqing Fan, Dong Wang, Kaizheng Wang, and Ziwei Zhu. Distributed estimation of principal eigenspaces. *Annals of Statistics*, 47(6):3009–3031, December 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1572487381>.

**Fan:2014:SOO**

- [FXZ14] Jianqing Fan, Lingzhou Xue, and Hui Zou. Strong oracle optimality of folded concave penalized estimation. *Annals of Statistics*, 42(3):819–849, June 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1400592644>.

**Fan:2015:C**

- [FXZ15] Jianqing Fan, Lingzhou Xue, and Hui Zou. Correction. *Annals of Statistics*, 43(2):935, April 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1427115292>.

**Ferrari:2010:MLQ**

- [FY10] Davide Ferrari and Yuhong Yang. Maximum  $L_q$ -likelihood estimation. *Annals of Statistics*, 38(2):753–783, April 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1266586613>.

**Francq:2013:INA**

- [FZ13] Christian Francq and Jean-Michel Zakoïan. Inference in non-stationary asymmetric GARCH models. *Annals of Statistics*, 41(4):1970–1998, August 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1382547510>.



**Fissler:2016:HOE**

- [FZ16] Tobias Fissler and Johanna F. Ziegel. Higher order elicibility and Osband's principle. *Annals of Statistics*, 44(4):1680–1707, August 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1467894712>.

**Feng:2019:SCP**

- [FZ19] Long Feng and Cun-Hui Zhang. Sorted concave penalized regression. *Annals of Statistics*, 47(6):3069–3098, December 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1572487384>.

**Gao:2013:MDN**

- [Gao13] Fuqing Gao. Moderate deviations for a nonparametric estimator of sample coverage. *Annals of Statistics*, 41(2):641–669, April 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1366980560>.

**Gerber:2019:NAO**

- [GCW19] Mathieu Gerber, Nicolas Chopin, and Nick Whiteley. Negative association, ordering and convergence of resampling methods. *Annals of Statistics*, 47(4):2236–2260, August 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1558425644>.

**Ghoshdastidar:2017:CSH**

- [GD17] Debarghya Ghoshdastidar and Ambedkar Dukkipati. Consistency of spectral hypergraph partitioning under planted partition model. *Annals of Statistics*, 45(1):289–315, February 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1487667624>.

**Groeneboom:2018:CSL**

- [GH18] Piet Groeneboom and Kim Hendrickx. Current status linear regression. *Annals of Statistics*, 46(4):1415–1444, August 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1530086421>.

**Gronneberg:2019:PSP**

- [GH19] Steffen Grønneberg and Benjamin Holcblat. On partial-sum processes of ARMAX residuals. *Annals of Statistics*, 47(6):3216–3243, December 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1572487391>.

**Ghosal:2015:DFC**

- [Gho15] Subhashis Ghosal. Discussion of “Frequentist coverage of adaptive nonparametric Bayesian credible sets”. *Annals of Statistics*, 43(4):1455–1462, August 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1434546210>. See [SvdVvZ15a].

**Guo:2014:FRC**

- [GHS14] Wenge Guo, Li He, and Sanat K. Sankar. Further results on controlling the false discovery proportion. *Annals of Statistics*, 42(3):1070–1101, June 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1400592652>.

**Groeneboom:2015:NCI**

- [GJ15] Piet Groeneboom and Geurt Jongbloed. Nonparametric confidence intervals for monotone functions. *Annals of Statistics*, 43(5):2019–2054, October 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1438606852>.

**Groeneboom:2010:MSL**

- [GJW10] Piet Groeneboom, Geurt Jongbloed, and Birgit I. Witte. Maximum smoothed likelihood estimation and smoothed maximum likelihood estimation in the current status model. *Annals of Statistics*, 38(1):352–387, February 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1262271618>.

**Goldberg:2012:QLC**

- [GK12] Yair Goldberg and Michael R. Kosorok. Q-learning with censored data. *Annals of Statistics*, 40(1):529–560, February 2012. CODEN ASTSC7. ISSN 0090-5364 (print),

2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1336396182>.

**Gadat:2016:CGF**

- [GKM16] Sébastien Gadat, Thierry Klein, and Clément Marteau. Classification in general finite dimensional spaces with the  $k$ -nearest neighbor rule. *Annals of Statistics*, 44(3):982–1009, June 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1460381684>.

**Goldenshluger:2011:BSK**

- [GL11] Alexander Goldenshluger and Oleg Lepski. Bandwidth selection in kernel density estimation: Oracle inequalities and adaptive minimax optimality. *Annals of Statistics*, 39(3):1608–1632, June 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1307452130>.

**Gehrmann:2012:EMG**

- [GL12] Helene Gehrmann and Steffen L. Lauritzen. Estimation of means in graphical Gaussian models with symmetries. *Annals of Statistics*, 40(2):1061–1073, April 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1342625461>.

**Gamarnik:2018:FLS**

- [GL18] David Gamarnik and Quan Li. Finding a large submatrix of a Gaussian random matrix. *Annals of Statistics*, 46(6A):2511–2561, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536307224>.

**Gloter:2018:JFE**

- [GLM18] Arnaud Gloter, Dasha Loukianova, and Hilmar Mai. Jump filtering and efficient drift estimation for Lévy-driven SDEs. *Annals of Statistics*, 46(4):1445–1480, August 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1530086422>.

**Gregory:2018:SBB**

- [GLN18] Karl B. Gregory, Soumendra N. Lahiri, and Daniel J. Nordman. A smooth block bootstrap for quantile regression

with time series. *Annals of Statistics*, 46(3):1138–1166, June 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1525313078>.

**Gao:2015:ROG**

- [GLZ15] Chao Gao, Yu Lu, and Harrison H. Zhou. Rate-optimal graphon estimation. *Annals of Statistics*, 43(6):2624–2652, December 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1444222087>.

**Gao:2015:MES**

- [GMRZ15] Chao Gao, Zongming Ma, Zhao Ren, and Harrison H. Zhou. Minimax estimation in sparse canonical correlation analysis. *Annals of Statistics*, 43(5):2168–2197, October 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1442364149>.

**Gao:2017:SCA**

- [GMZ17] Chao Gao, Zongming Ma, and Harrison H. Zhou. Sparse CCA: Adaptive estimation and computational barriers. *Annals of Statistics*, 45(5):2074–2101, October 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Gao:2018:CDD**

- [GMZZ18] Chao Gao, Zongming Ma, Anderson Y. Zhang, and Harrison H. Zhou. Community detection in degree-corrected block models. *Annals of Statistics*, 46(5):2153–2185, October 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1534492832>.

**Gine:2010:CBD**

- [GN10] Evarist Giné and Richard Nickl. Confidence bands in density estimation. *Annals of Statistics*, 38(2):1122–1170, April 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1266586625>.

**Gine:2011:RCP**

- [GN11] Evarist Giné and Richard Nickl. Rates of contraction for posterior distributions in  $L^r$ -metrics,  $1 \leq r \leq \infty$ . *Annals of Statistics*, 39(6):2883–2911, December 2011. CO-

DEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1327413772>.

**Golubev:2010:AES**

- [GNZ10] Georgi K. Golubev, Michael Nussbaum, and Harrison H. Zhou. Asymptotic equivalence of spectral density estimation and Gaussian white noise. *Annals of Statistics*, 38(1):181–214, February 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1262271613>.

**Godolphin:2018:DBS**

- [God18] Janet Godolphin. Designs with blocks of size two and applications to microarray experiments. *Annals of Statistics*, 46(6A):2775–2805, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536307233>.

**Golubev:2010:UOI**

- [Gol10] Yuri Golubev. On universal oracle inequalities related to high-dimensional linear models. *Annals of Statistics*, 38(5):2751–2780, October 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1279638539>.

**Genovese:2012:MES**

- [GPPVW12] Christopher R. Genovese, Marco Perone-Pacifico, Isabella Verdinelli, and Larry Wasserman. Manifold estimation and singular deconvolution under Hausdorff loss. *Annals of Statistics*, 40(2):941–963, April 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1338515143>.

**Genovese:2014:NRE**

- [GPPVW14] Christopher R. Genovese, Marco Perone-Pacifico, Isabella Verdinelli, and Larry Wasserman. Nonparametric ridge estimation. *Annals of Statistics*, 42(4):1511–1545, August 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1407420007>.

**Gandy:2013:ACP**

- [GRD13] Axel Gandy and Patrick Rubin-Delanchy. An algorithm to compute the power of Monte Carlo tests with guaranteed precision. *Annals of Statistics*, 41(1):125–142, February 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1362493042>.

**Groeneboom:2014:MSL**

- [Gro14] Piet Groeneboom. Maximum smoothed likelihood estimators for the interval censoring model. *Annals of Statistics*, 42(5):2092–2137, October 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1410440635>.

**Giraud:2015:APN**

- [GRSP15] Christophe Giraud, François Roueff, and Andres Sanchez-Perez. Aggregation of predictors for nonstationary sub-linear processes and online adaptive forecasting of time varying autoregressive processes. *Annals of Statistics*, 43(6):2412–2450, December 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1444222080>.

**Goeman:2010:SRP**

- [GS10] Jelle J. Goeman and Aldo Solari. The sequential rejection principle of familywise error control. *Annals of Statistics*, 38(6):3782–3810, December 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1291126973>.

**Giraud:2012:DLV**

- [GT12] Christophe Giraud and Alexandre Tsybakov. Discussion: Latent variable graphical model selection via convex optimization. *Annals of Statistics*, 40(4):1984–1988, August 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1351602531>.

**Guntuboyina:2012:ORC**

- [Gun12] Adityanand Guntuboyina. Optimal rates of convergence for convex set estimation from support functions. *Annals of Statistics*, 40(1):385–411, February 2012. CODEN ASTSC7.

ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1334581747>.

**Gu:2018:RGS**

- [GWB18] Mengyang Gu, Xiaojing Wang, and James O. Berger. Robust Gaussian stochastic process emulation. *Annals of Statistics*, 46(6A):3038–3066, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536307242>.

**Gromping:2014:GRO**

- [GX14] Ulrike Grömping and Hongquan Xu. Generalized resolution for orthogonal arrays. *Annals of Statistics*, 42(3):918–939, June 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1400592647>.

**Gao:2018:MDN**

- [GXZ18] Fuqing Gao, Jie Xiong, and Xingqiu Zhao. Moderate deviations and nonparametric inference for monotone functions. *Annals of Statistics*, 46(3):1225–1254, June 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1525313081>.

**Gao:2011:DML**

- [GZ11] Fuqing Gao and Xingqiu Zhao. Delta method in large deviations and moderate deviations for estimators. *Annals of Statistics*, 39(2):1211–1240, April 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1304947048>.

**Gao:2015:ROP**

- [GZ15] Chao Gao and Harrison H. Zhou. Rate-optimal posterior contraction for sparse PCA. *Annals of Statistics*, 43(2):785–818, April 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1427115287>.

**Gao:2016:REB**

- [GZ16a] Chao Gao and Harrison H. Zhou. Rate exact Bayesian adaptation with modified block priors. *Annals of Statistics*, 44(1):318–345, February 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1449755965>.

**Gu:2016:HDG**

- [GZ16b] Yuwen Gu and Hui Zou. High-dimensional generalizations of asymmetric least squares regression and their applications. *Annals of Statistics*, 44(6):2661–2694, December 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1479891631>.

**Ho:2013:ATH**

- [HA13] Lam Si Tung Ho and Cécile Ané. Asymptotic theory with hierarchical autocorrelation: Ornstein–Uhlenbeck tree models. *Annals of Statistics*, 41(2):957–981, April 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1369836966>.

**Hanneke:2011:RCA**

- [Han11] Steve Hanneke. Rates of convergence in active learning. *Annals of Statistics*, 39(1):333–361, February 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1291388378>.

**Han:2019:NSU**

- [Han19] Xu Han. Nonparametric screening under conditional strictly convex loss for ultrahigh dimensional sparse data. *Annals of Statistics*, 47(4):1995–2022, August 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1558425637>.

**Hsing:2016:LIS**

- [HBT16] Tailen Hsing, Thomas Brown, and Brian Thelen. Local intrinsic stationarity and its inference. *Annals of Statistics*, 44(5):2058–2088, October 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1473685268>.

**He:2019:PVA**

- [HBZO19] Hera Y. He, Kinjal Basu, Qingyuan Zhao, and Art B. Owen. Permutation  $p$ -value approximation via generalized Stolarsky invariance. *Annals of Statistics*, 47(1):583–611, February 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1543568599>.



**He:2018:SOA**

- [HCT18] Yuanzhen He, Ching-Shui Cheng, and Boxin Tang. Strong orthogonal arrays of strength two plus. *Annals of Statistics*, 46(2):457–468, April 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1522742425>.

**Huckemann:2018:BND**

- [HE18] Stephan F. Huckemann and Benjamin Eltzner. Backward nested descriptors asymptotics with inference on stem cell differentiation. *Annals of Statistics*, 46(5):1994–2019, October 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1534492826>.

**Hung:2019:RVE**

- [HF19] Kenneth Hung and William Fithian. Rank verification for exponential families. *Annals of Statistics*, 47(2):758–782, April 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1547197237>.

**Hu:2012:APC**

- [HH12] Yanqing Hu and Feifang Hu. Asymptotic properties of covariate-adaptive randomization. *Annals of Statistics*, 40(3):1794–1815, June 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1350394517>.

**Hall:2013:SBM**

- [HH13] Peter Hall and Joel Horowitz. A simple bootstrap method for constructing nonparametric confidence bands for functions. *Annals of Statistics*, 41(4):1892–1921, August 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1378386242>.

**Huang:2010:VSN**

- [HHW10] Jian Huang, Joel L. Horowitz, and Fengrong Wei. Variable selection in nonparametric additive models. *Annals of Statistics*, 38(4):2282–2313, August 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1278861249>.

**Hsu:2019:MSF**

- [HIT19] Hsiang-Ling Hsu, Ching-Kang Ing, and Howell Tong. On model selection from a finite family of possibly misspecified time series models. *Annals of Statistics*, 47(2):1061–1087, April 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1547197248>.

**Hall:2010:IHC**

- [HJ10] Peter Hall and Jiashun Jin. Innovated higher criticism for detecting sparse signals in correlated noise. *Annals of Statistics*, 38(3):1686–1732, June 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1269452652>.

**He:2013:RMM**

- [HJY13] Yangbo He, Jinzhu Jia, and Bin Yu. Reversible MCMC on Markov equivalence classes of sparse directed acyclic graphs. *Annals of Statistics*, 41(4):1742–1779, August 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1378386238>.

**Huang:2016:PCS**

- [HJY16] Shiqiong Huang, Jiashun Jin, and Zhigang Yao. Partial correlation screening for estimating large precision matrices, with applications to classification. *Annals of Statistics*, 44(5):2018–2057, October 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1473685267>.

**Hormann:2010:WDF**

- [HK10] Siegfried Hörmann and Piotr Kokoszka. Weakly dependent functional data. *Annals of Statistics*, 38(3):1845–1884, June 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1269452656>.

**Heinrich:2018:SIO**

- [HK18] Philippe Heinrich and Jonas Kahn. Strong identifiability and optimal minimax rates for finite mixture estimation. *Annals of Statistics*, 46(6A):2844–2870, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536307235>.

**Huckemann:2010:MDH**

- [HKKM10] Stephan F. Huckemann, Peter T. Kim, Ja-Yong Koo, and Axel Munk. Möbius deconvolution on the hyperbolic plane with application to impedance density estimation. *Annals of Statistics*, 38(4):2465–2498, August 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1278861254>.

**Haff:2011:MEM**

- [HKKR11] L. R. Haff, P. T. Kim, J.-Y. Koo, and D. St. P. Richards. Minimax estimation for mixtures of Wishart distributions. *Annals of Statistics*, 39(6):3417–3440, December 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1330958685>.

**Hormann:2018:TPF**

- [HKN18] Siegfried Hörmann, Piotr Kokoszka, and Gilles Nisol. Testing for periodicity in functional time series. *Annals of Statistics*, 46(6A):2960–2984, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536307239>.

**Hong:2013:LFA**

- [HL13] Yongmiao Hong and Yoon-Jin Lee. A loss function approach to model specification testing and its relative efficiency. *Annals of Statistics*, 41(3):1166–1203, June 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1371150897>.

**Hirose:2018:EVR**

- [HL18] Masayo Yoshimori Hirose and Partha Lahiri. Estimating variance of random effects to solve multiple problems simultaneously. *Annals of Statistics*, 46(4):1721–1741, August 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1530086431>.

**Hu:2019:HDC**

- [HLLZ19] Jiang Hu, Weiming Li, Zhi Liu, and Wang Zhou. High-dimensional covariance matrices in elliptical distributions with application to spherical test. *Annals of Statistics*, 47(1):527–555, February 2019. CODEN ASTSC7. ISSN

0090-5364. URL <http://projecteuclid.org/euclid.aos/1543568597>.

**Hall:2010:MVR**

- [HM10] Peter Hall and Hugh Miller. Modeling the variability of rankings. *Annals of Statistics*, 38(5):2652–2677, October 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1278861456>.

**Huang:2011:SLS**

- [HMLZ11] Jian Huang, Shuangge Ma, Hongzhe Li, and Cun-Hui Zhang. The sparse Laplacian shrinkage estimator for high-dimensional regression. *Annals of Statistics*, 39(4):2021–2046, August 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1314190622>.

**Hilgert:2013:MAT**

- [HNV13] Nadine Hilgert, André Mas, and Nicolas Verzelen. Minimax adaptive tests for the functional linear model. *Annals of Statistics*, 41(2):838–869, April 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1369836962>.

**Hoffmann:2011:AIC**

- [HN11] Marc Hoffmann and Richard Nickl. On adaptive inference and confidence bands. *Annals of Statistics*, 39(5):2383–2409, October 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1322663462>.

**Ho:2016:CRP**

- [HN16] Nhat Ho and XuanLong Nguyen. Convergence rates of parameter estimation for some weakly identifiable finite mixtures. *Annals of Statistics*, 44(6):2726–2755, December 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1479891633>.

**Hall:2010:OPC**

- [HP10] Peter Hall and Tung Pham. Optimal properties of centroid-based classifiers for very high-dimensional data. *Annals of Statistics*, 38(2):1071–1093, April 2010. CODEN ASTSC7.

ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1266586623>.

**Han:2018:SBE**

- [HP18] Kyunghee Han and Byeong U. Park. Smooth backfitting for errors-in-variables additive models. *Annals of Statistics*, 46(5):2216–2250, October 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1534492834>.

**Hallin:2010:MQM**

- [HPŠ10a] Marc Hallin, Davy Paindaveine, and Miroslav Šiman. Multivariate quantiles and multiple-output regression quantiles: From  $L_1$  optimization to halfspace depth. *Annals of Statistics*, 38(2):635–669, April 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1266586607>.

**Hallin:2010:R**

- [HPŠ10b] Marc Hallin, Davy Paindaveine, and Miroslav Šiman. Rejoinder. *Annals of Statistics*, 38(2):694–703, April 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1266586611>.

**Hallin:2010:ORB**

- [HPV10] Marc Hallin, Davy Paindaveine, and Thomas Verdebout. Optimal rank-based testing for principal components. *Annals of Statistics*, 38(6):3245–3299, December 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1284988406>.

**Hall:2011:ANV**

- [HPWW11] Peter Hall, Tung Pham, M. P. Wand, and S. S. J. Wang. Asymptotic normality and valid inference for Gaussian variational approximation. *Annals of Statistics*, 39(5):2502–2532, October 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1322663466>.

**Han:2016:TWL**

- [HPZ16] Xiao Han, Guangming Pan, and Bo Zhang. The Tracy–Widom law for the largest eigenvalue of  $F$  type matrices.

*Annals of Statistics*, 44(4):1564–1592, August 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1467894708>.

**Haaland:2011:AEL**

- [HQ11] Ben Haaland and Peter Z. G. Qian. Accurate emulators for large-scale computer experiments. *Annals of Statistics*, 39(6):2974–3002, December 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1327413775>.

**He:2014:CLT**

- [HQ14] Xu He and Peter Z. G. Qian. A central limit theorem for general orthogonal array based space-filling designs. *Annals of Statistics*, 42(5):1725–1750, October 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1410440623>.

**Hualde:2011:GPM**

- [HR11] Javier Hualde and Peter M. Robinson. Gaussian pseudo-maximum likelihood estimation of fractional time series models. *Annals of Statistics*, 39(6):3152–3181, December 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1330958676>.

**Hoffmann:2015:APC**

- [HRSH15] Marc Hoffmann, Judith Rousseau, and Johannes Schmidt-Hieber. On adaptive posterior concentration rates. *Annals of Statistics*, 43(5):2259–2295, October 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1442364152>.

**Hang:2017:BTI**

- [HS17] Hanyuan Hang and Ingo Steinwart. A Bernstein-type inequality for some mixing processes and dynamical systems with an application to learning. *Annals of Statistics*, 45(2):708–743, April 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1494921955>.

**Heckel:2019:ARP**

- [HSRW19] Reinhard Heckel, Nihar B. Shah, Kannan Ramchandran, and Martin J. Wainwright. Active ranking from pairwise comparisons and when parametric assumptions do not help. *Annals of Statistics*, 47(6):3099–3126, December 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1572487385>.

**Huang:2013:OIL**

- [HSY<sup>+</sup>13] Jian Huang, Tingni Sun, Zhiliang Ying, Yi Yu, and Cun-Hui Zhang. Oracle inequalities for the lasso in the Cox model. *Annals of Statistics*, 41(3):1142–1165, June 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1371150896>.

**He:2014:CSO**

- [HT14] Yuanzhen He and Boxin Tang. A characterization of strong orthogonal arrays of strength three. *Annals of Statistics*, 42(4):1347–1360, August 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1403715203>.

**Han:2017:OBC**

- [HTX17] Dong Han, Fugee Tsung, and Jinguo Xian. On the optimality of Bayesian change-point detection. *Annals of Statistics*, 45(4):1375–1402, August 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1498636860>.

**Huang:2010:TCI**

- [Hua10a] Tzee-Ming Huang. Testing conditional independence using maximal nonlinear conditional correlation. *Annals of Statistics*, 38(4):2047–2091, August 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1278861242>.

**Huang:2010:QCC**

- [Hua10b] Yijian Huang. Quantile calculus and censored regression. *Annals of Statistics*, 38(3):1607–1637, June 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (elec-

tronic). URL <http://projecteuclid.org/euclid.aos/1269452649>.

**Huckemann:2011:IIM**

- [Huc11] Stephan F. Huckemann. Intrinsic inference on the mean geodesic of planar shapes and tree discrimination by leaf growth. *Annals of Statistics*, 39(2):1098–1124, April 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1304947045>.

**Han:2016:AEC**

- [HW16a] Qiyang Han and Jon A. Wellner. Approximation and estimation of  $s$ -concave densities via Rényi divergences. *Annals of Statistics*, 44(3):1332–1359, June 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1460381695>.

**Hayashi:2016:IGA**

- [HW16b] Masahito Hayashi and Shun Watanabe. Information geometry approach to parameter estimation in Markov chains. *Annals of Statistics*, 44(4):1495–1535, August 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1467894706>.

**Hu:2017:RDD**

- [HW17] Rui Hu and Douglas P. Wiens. Robust discrimination designs over Hellinger neighbourhoods. *Annals of Statistics*, 45(4):1638–1663, August 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1498636869>.

**Han:2019:CRL**

- [HW19] Qiyang Han and Jon A. Wellner. Convergence rates of least squares regression estimators with heavy-tailed errors. *Annals of Statistics*, 47(4):2286–2319, August 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1558425646>.

**Han:2019:IRG**

- [HWCS19] Qiyang Han, Tengyao Wang, Sabyasachi Chatterjee, and Richard J. Samworth. Isotonic regression in general dimen-



sions. *Annals of Statistics*, 47(5):2440–2471, October 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1564797853>.

**He:2013:CQA**

- [HWH13a] Xuming He, Lan Wang, and Hyokyung Grace Hong. Correction: “Quantile-adaptive model-free variable screening for high-dimensional heterogeneous data”. *Annals of Statistics*, 41(5):2699, October 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1386598636>. See [HWH13b].

**He:2013:QAM**

- [HWH13b] Xuming He, Lan Wang, and Hyokyung Grace Hong. Quantile-adaptive model-free variable screening for high-dimensional heterogeneous data. *Annals of Statistics*, 41(1):342–369, February 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1364302746>. See correction [HWH13a].

**Hu:2015:SLO**

- [HYS15] Linwei Hu, Min Yang, and John Stufken. Saturated locally optimal designs under differentiable optimality criteria. *Annals of Statistics*, 43(1):30–56, February 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1416322035>.

**Huang:2010:BGS**

- [HZ10] Junzhou Huang and Tong Zhang. The benefit of group sparsity. *Annals of Statistics*, 38(4):1978–2004, August 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1278861240>.

**Ionides:2011:IF**

- [IBAK11] Edward L. Ionides, Anindya Bhadra, Yves Atchadé, and Aaron King. Iterated filtering. *Annals of Statistics*, 39(3):1776–1802, June 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1311600283>.

**Ilmonen:2011:SEI**

- [IP11] Pauliina Ilmonen and Davy Paindaveine. Semiparametrically efficient inference based on signed ranks in symmetric independent component models. *Annals of Statistics*, 39(5):2448–2476, October 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1322663464>.

**Ingster:2012:MSD**

- [ISS12] Yuri I. Ingster, Theofanis Sapatinas, and Irina A. Suslina. Minimax signal detection in ill-posed inverse problems. *Annals of Statistics*, 40(3):1524–1549, June 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1346850064>.

**Jacob:2010:CLS**

- [Jac10] Christine Jacob. Conditional least squares estimation in non-stationary nonlinear stochastic regression models. *Annals of Statistics*, 38(1):566–597, February 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1262271624>.

**James:2017:BPC**

- [Jam17] Lancelot F. James. Bayesian Poisson calculus for latent feature modeling via generalized Indian Buffet Process priors. *Annals of Statistics*, 45(5):2016–2045, October 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Jankowski:2014:CLF**

- [Jan14] Hanna Jankowski. Convergence of linear functionals of the Grenander estimator under misspecification. *Annals of Statistics*, 42(2):625–653, April 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1400592172>.

**Johndrow:2017:TDS**

- [JBD17] James E. Johndrow, Anirban Bhattacharya, and David B. Dunson. Tensor decompositions and sparse log-linear models. *Annals of Statistics*, 45(1):1–38, February 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1487667616>.

**Janzing:2013:QCI**

- [JBGWS13] Dominik Janzing, David Balduzzi, Moritz Grosse-Wentrup, and Bernhard Schölkopf. Quantifying causal influences. *Annals of Statistics*, 41(5):2324–2358, October 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1383661266>.

**Jensen:2010:SPA**

- [Jen10] Jens Ledet Jensen. On some problems in the article “Efficient Likelihood Estimation in State Space Models” by Cheng–Der Fuh [Ann. Statist. **34** (2006) 2026–2068]. *Annals of Statistics*, 38(2):1279–1281, April 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1266586630>. See [Fuh06].

**Jiang:2010:EAM**

- [JFF10] Jiancheng Jiang, Yingying Fan, and Jianqing Fan. Estimation in additive models with highly or nonhighly correlated covariates. *Annals of Statistics*, 38(3):1403–1432, June 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1268056621>.

**Johnson:2012:VTO**

- [JG12] Leif T. Johnson and Charles J. Geyer. Variable transformation to obtain geometric ergodicity in the random-walk Metropolis algorithm. *Annals of Statistics*, 40(6):3050–3076, December 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1361542074>. See correction [JG13].

**Johnson:2013:CVT**

- [JG13] Leif T. Johnson and Charles J. Geyer. Correction: “Variable transformation to obtain geometric ergodicity in the random-walk Metropolis algorithm”. *Annals of Statistics*, 41(5):2698, October 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1386598635>. See [JG12].

**Jiang:2013:SAC**

- [Jia13] Jiming Jiang. The subset argument and consistency of MLE in GLMM: Answer to an open problem and beyond. *Annals of*

*Statistics*, 41(1):177–195, February 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1362493044>.

**Jin:2015:FCD**

- [Jin15] Jiashun Jin. Fast community detection by SCORE. *Annals of Statistics*, 43(1):57–89, February 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1416322036>.

**Jirak:2012:SCB**

- [Jir12] Moritz Jirak. Simultaneous confidence bands for Yule–Walker estimators and order selection. *Annals of Statistics*, 40(1):494–528, February 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1336396181>.

**Jirak:2015:UCP**

- [Jir15] Moritz Jirak. Uniform change point tests in high dimension. *Annals of Statistics*, 43(6):2451–2483, December 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1444222081>.

**Ji:2012:UDO**

- [JJ12] Pengsheng Ji and Jiashun Jin. UPS delivers optimal phase diagram in high-dimensional variable selection. *Annals of Statistics*, 40(1):73–103, February 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1331830775>.

**Jing:2012:MHF**

- [JKL12] Bing-Yi Jing, Xin-Bing Kong, and Zhi Liu. Modeling high-frequency financial data by pure jump processes. *Annals of Statistics*, 40(2):759–784, April 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1337268211>.

**Juditsky:2012:AGR**

- [JKNP12] Anatoli Juditsky, Fatma Kılınç Karzan, Arkadi Nemirovski, and Boris Polyak. Accuracy guarantees for  $\ell_1$  recovery of block-sparse signals. *Annals of Statistics*, 40(6):3077–3107, December 2012. CODEN ASTSC7. ISSN 0090-5364 (print),

2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1361542075>.

**Jin:2017:PTH**

- [JKW17] Jiashun Jin, Zheng Tracy Ke, and Wanjie Wang. Phase transitions for high dimensional clustering and related problems. *Annals of Statistics*, 45(5):2151–2189, October 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Jiang:2014:VSG**

- [JL14] Bo Jiang and Jun S. Liu. Variable selection for general index models via sliced inverse regression. *Annals of Statistics*, 42(5):1751–1786, October 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1410440624>.

**Jiang:2016:HDM**

- [JLP<sup>+</sup>16] Jiming Jiang, Cong Li, Debashis Paul, Can Yang, and Hongyu Zhao. On high-dimensional misspecified mixed model analysis in genome-wide association study. *Annals of Statistics*, 44(5):2127–2160, October 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1473685271>.

**Jiang:2017:REA**

- [JLX17] Tiefeng Jiang, Kevin Leder, and Gongjun Xu. Rare-event analysis for extremal eigenvalues of white Wishart matrices. *Annals of Statistics*, 45(4):1609–1637, August 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1498636868>.

**Javanmard:2018:DLO**

- [JM18a] Adel Javanmard and Andrea Montanari. Debiasing the lasso: Optimal sample size for Gaussian designs. *Annals of Statistics*, 46(6A):2593–2622, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536307227>.

**Javanmard:2018:ORC**

- [JM18b] Adel Javanmard and Andrea Montanari. Online rules for control of false discovery rate and false discovery exceedance. *Annals of Statistics*, 46(2):526–554, April 2018. CODEN

ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1522742428>.

**Jirak:2014:AFE**

- [JMR14] Moritz Jirak, Alexander Meister, and Markus Reiß. Adaptive function estimation in nonparametric regression with one-sided errors. *Annals of Statistics*, 42(5):1970–2002, October 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1410440631>.

**Jiang:2015:FKS**

- [JMW15] Fei Jiang, Yanyuan Ma, and Yuanjia Wang. Fused kernel-spline smoothing for repeatedly measured outcomes in a generalized partially linear model with functional single index. *Annals of Statistics*, 43(5):1929–1958, October 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1438606849>.

**Juditsky:2018:NOL**

- [JN18] Anatoli Juditsky and Arkadi Nemirovski. Near-optimality of linear recovery in Gaussian observation scheme under  $\|\cdot\|_2^2$ -loss. *Annals of Statistics*, 46(4):1603–1629, August 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1530086427>.

**Johnson:2013:UMP**

- [Joh13] Valen E. Johnson. Uniformly most powerful Bayesian tests. *Annals of Statistics*, 41(4):1716–1741, August 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1378386237>.

**Jacod:2013:TRV**

- [JP13] Jean Jacod and Mark Podolskij. A test for the rank of the volatility process: The random perturbation approach. *Annals of Statistics*, 41(5):2391–2427, October 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1383661268>.

**Jentsch:2015:CME**

- [JP15] Carsten Jentsch and Dimitris N. Politis. Covariance matrix estimation and linear process bootstrap for multivariate time series of possibly increasing dimension. *Annals of Statistics*, 43(3):1117–1140, June 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1431695640>.

**Jing:2010:NES**

- [JPSZ10] Bing-Yi Jing, Guangming Pan, Qi-Man Shao, and Wang Zhou. Nonparametric estimate of spectral density functions of sample covariance matrices: A first step. *Annals of Statistics*, 38(6):3724–3750, December 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1291126971>.

**Jacod:2010:LTM**

- [JPV10] Jean Jacod, Mark Podolskij, and Mathias Vetter. Limit theorems for moving averages of discretized processes plus noise. *Annals of Statistics*, 38(3):1478–1545, June 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1269452645>.

**Jacod:2013:QOF**

- [JR13] Jean Jacod and Mathieu Rosenbaum. Quarticity and other functionals of volatility: Efficient estimation. *Annals of Statistics*, 41(3):1462–1484, June 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1375362556>.

**Jacod:2014:EEI**

- [JT14] Jean Jacod and Viktor Todorov. Efficient estimation of integrated volatility in presence of infinite variation jumps. *Annals of Statistics*, 42(3):1029–1069, June 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1400592651>.

**Jacob:2015:NUE**

- [JT15] Pierre E. Jacob and Alexandre H. Thiery. On nonnegative unbiased estimators. *Annals of Statistics*, 43(2):769–784, April 2015. CODEN ASTSC7. ISSN 0090-5364 (print),

2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1425398508>.

**Jankova:2018:SEB**

- [JvdG18] Jana Janková and Sara van de Geer. Semiparametric efficiency bounds for high-dimensional models. *Annals of Statistics*, 46(5):2336–2359, October 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1534492838>.

**Jiang:2010:CAF**

- [JW10] Ci-Ren Jiang and Jane-Ling Wang. Covariate adjusted functional principal components analysis for longitudinal data. *Annals of Statistics*, 38(2):1194–1226, April 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1266586627>.

**Jiang:2011:FSI**

- [JW11] Ci-Ren Jiang and Jane-Ling Wang. Functional single index models for longitudinal data. *Annals of Statistics*, 39(1):362–388, February 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1291388379>.

**Jiang:2015:CIR**

- [JW15] Ci-Ren Jiang and Jane-Ling Wang. Correction to “Inverse regression for longitudinal data”. *Annals of Statistics*, 43(5):2326–2329, October 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1442364154>. See [JYW14].

**Jin:2016:IFP**

- [JW16a] Jiashun Jin and Wanjie Wang. Influential features PCA for high dimensional clustering. *Annals of Statistics*, 44(6):2323–2359, December 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1479891617>. See discussion [ACV16, Nad16, CZ16, ST16b] and rejoinder [JW16b].

**Jin:2016:RIF**

- [JW16b] Jiashun Jin and Wanjie Wang. Rejoinder: “Influential features PCA for high dimensional clustering”. *Annals of Statis-*



*tics*, 44(6):2387–2400, December 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1479891622>.

**Jiang:2018:CCD**

- [JWJW18] Bai Jiang, Tung-Yu Wu, Yifan Jin, and Wing H. Wong. Convergence of contrastive divergence algorithm in exponential family. *Annals of Statistics*, 46(6A):3067–3098, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536307243>.

**Jimenez:2011:NES**

- [JY11] Raúl Jiménez and J. E. Yukich. Nonparametric estimation of surface integrals. *Annals of Statistics*, 39(1):232–260, February 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1291388374>.

**Jiang:2013:CLT**

- [JY13] Tiefeng Jiang and Fan Yang. Central limit theorems for classical likelihood ratio tests for high-dimensional normal distributions. *Annals of Statistics*, 41(4):2029–2074, August 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1382547512>.

**Joseph:2016:IRS**

- [JY16] Antony Joseph and Bin Yu. Impact of regularization on spectral clustering. *Annals of Statistics*, 44(4):1765–1791, August 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1467894715>.

**Jiang:2014:IRL**

- [JYW14] Ci-Ren Jiang, Wei Yu, and Jane-Ling Wang. Inverse regression for longitudinal data. *Annals of Statistics*, 42(2):563–591, April 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1400592170>. See correction [JW15].

**Kim:2010:OT**

- [KA10] Min Hee Kim and Michael G. Akritas. Order thresholding. *Annals of Statistics*, 38(4):2314–2350, August 2010. CO-

DEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1278861250>.

**Kato:2012:EFL**

- [Kat12] Kengo Kato. Estimation in functional linear quantile regression. *Annals of Statistics*, 40(6):3108–3136, December 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1361542076>.

**Kato:2013:QBA**

- [Kat13] Kengo Kato. Quasi-Bayesian analysis of nonparametric instrumental variables models. *Annals of Statistics*, 41(5):2359–2390, October 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1383661267>.

**Kaufmann:2018:BIP**

- [Kau18] Emilie Kaufmann. On Bayesian index policies for sequential resource allocation. *Annals of Statistics*, 46(2):842–865, April 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1522742438>.

**Koopmeiners:2011:APS**

- [KF11] Joseph S. Koopmeiners and Ziding Feng. Asymptotic properties of the sequential empirical ROC, PPV and NPV curves under case-control sampling. *Annals of Statistics*, 39(6):3234–3261, December 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1330958678>.

**Kyung:2010:EDR**

- [KGC10] Minjung Kyung, Jeff Gill, and George Casella. Estimation in Dirichlet random effects models. *Annals of Statistics*, 38(2):979–1009, April 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1266586620>.

**Kim:2018:ALC**

- [KGS18] Arlene K. H. Kim, Adityanand Guntuboyina, and Richard J. Samworth. Adaptation in log-concave density estimation. *Annals of Statistics*, 46(5):2279–2306, October 2018. CODEN

ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1534492836>.

**Khare:2011:SAC**

- [KH11] Kshitij Khare and James P. Hobert. A spectral analytic comparison of trace-class data augmentation algorithms and their sandwich variants. *Annals of Statistics*, 39(5):2585–2606, October 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1324563348>.

**Khmaladze:2013:NDF**

- [Khm13] Estate Khmaladze. Note on distribution free testing for discrete distributions. *Annals of Statistics*, 41(6):2979–2993, December 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1388545675>.

**Kim:2016:CMS**

- [KJ16] Yongdai Kim and Jong-June Jeon. Consistent model selection criteria for quadratically supported risks. *Annals of Statistics*, 44(6):2467–2496, December 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1479891625>.

**Ke:2014:CAS**

- [KJF14] Zheng Tracy Ke, Jiashun Jin, and Jianqing Fan. Covariate assisted screening and estimation. *Annals of Statistics*, 42(6):2202–2242, December 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1413810726>.

**Koltchinskii:2017:NAC**

- [KL17] Vladimir Koltchinskii and Karim Lounici. Normal approximation and concentration of spectral projectors of sample covariance. *Annals of Statistics*, 45(1):121–157, February 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1487667619>.

**Kong:2017:IPH**

- [KLFL17] Yinfei Kong, Daoji Li, Yingying Fan, and Jinchi Lv. Interaction pursuit in high-dimensional multi-response regres-

sion via distance correlation. *Annals of Statistics*, 45(2):897–922, April 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1494921961>.

**Kong:2015:TPJ**

- [KLJ15] Xin-Bing Kong, Zhi Liu, and Bing-Yi Jing. Testing for pure-jump processes for high-frequency data. *Annals of Statistics*, 43(2):847–877, April 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1427115289>.

**Kaiser:2012:GFT**

- [KLN12] Mark S. Kaiser, Soumendra N. Lahiri, and Daniel J. Nordman. Goodness of fit tests for a class of Markov random field models. *Annals of Statistics*, 40(1):104–130, February 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1331830776>.

**Koltchinskii:2011:NNP**

- [KLT11] Vladimir Koltchinskii, Karim Lounici, and Alexandre B. Tsybakov. Nuclear-norm penalization and optimal rates for noisy low-rank matrix completion. *Annals of Statistics*, 39(5):2302–2329, October 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1322663459>.

**Kai:2011:NEE**

- [KLZ11] Bo Kai, Runze Li, and Hui Zou. New efficient estimation and variable selection methods for semiparametric varying-coefficient partially linear models. *Annals of Statistics*, 39(1):305–332, February 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1291388377>.

**Ke:2016:SIP**

- [KLZ16] Yuan Ke, Jialiang Li, and Wenyang Zhang. Structure identification in panel data analysis. *Annals of Statistics*, 44(3):1193–1233, June 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1460381691>.

**Klemela:2010:ERM**

- [KM10a] Jussi Klemelä and Enno Mammen. Empirical risk minimization in inverse problems. *Annals of Statistics*, 38(1):482–511, February 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1262271621>.

**Koenker:2010:QCD**

- [KM10b] Roger Koenker and Ivan Mizera. Quasi-concave density estimation. *Annals of Statistics*, 38(5):2998–3027, October 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1282315406>.

**Kong:2010:D**

- [KM10c] Linglong Kong and Ivan Mizera. Discussion. *Annals of Statistics*, 38(2):685–693, April 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1266586610>.

**Kuipers:2014:ASG**

- [KMH14] Jack Kuipers, Giusi Moffa, and David Heckerman. Addendum on the scoring of Gaussian directed acyclic graphical models. *Annals of Statistics*, 42(4):1689–1691, August 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1407420013>.

**Koul:2012:TPT**

- [KMS12] Hira L. Koul, Ursula U. Müller, and Anton Schick. The transfer principle: A tool for complete case analysis. *Annals of Statistics*, 40(6):3031–3049, December 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1360332192>.

**Kerkyacharian:2011:LSD**

- [KNP11] Gérard Kerkyacharian, Thanh Mai Pham Ngoc, and Dominique Picard. Localized spherical deconvolution. *Annals of Statistics*, 39(2):1042–1068, April 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1302268086>.

**Krauthgamer:2015:DSR**

- [KNV15] Robert Krauthgamer, Boaz Nadler, and Dan Vilenchik. Do semidefinite relaxations solve sparse PCA up to the information limit? *Annals of Statistics*, 43(3):1300–1322, June 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1431695645>.

**Koike:2019:GAM**

- [Koi19] Yuta Koike. Gaussian approximation of maxima of Wiener functionals and its application to high-frequency data. *Annals of Statistics*, 47(3):1663–1687, June 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1550026853>.

**Koltchinskii:2011:NEP**

- [Kol11] Vladimir Koltchinskii. Von Neumann entropy penalization and low-rank matrix estimation. *Annals of Statistics*, 39(6):2936–2973, December 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1327413774>.

**Kong:2018:SIV**

- [Kon18] Xin-Bing Kong. On the systematic and idiosyncratic volatility with large panel high-frequency data. *Annals of Statistics*, 46(3):1077–1108, June 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1525313076>.

**Kirch:2011:TBR**

- [KP11] Claudia Kirch and Dimitris N. Politis. TFT-bootstrap: Resampling time series in the frequency domain to obtain replicates in the time domain. *Annals of Statistics*, 39(3):1427–1470, June 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1305292042>.

**Klopp:2015:SHD**

- [KP15] Olga Klopp and Marianna Pensky. Sparse high-dimensional varying coefficient model: Nonasymptotic minimax study. *Annals of Statistics*, 43(3):1273–1299, June 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (elec-

tronic). URL <http://projecteuclid.org/euclid.aos/1431695644>.

**Kontorovich:2019:ELB**

- [KP19] Aryeh Kontorovich and Iosif Pinelis. Exact lower bounds for the agnostic probably-approximately-correct (PAC) machine learning model. *Annals of Statistics*, 47(5):2822–2854, October 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1564797865>.

**Kreiss:2011:RVA**

- [KPP11] Jens-Peter Kreiss, Efstathios Paparoditis, and Dimitris N. Politis. On the range of validity of the autoregressive sieve bootstrap. *Annals of Statistics*, 39(4):2103–2130, August 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1319595460>.

**Kneip:2016:FLR**

- [KPS16] Alois Kneip, Dominik Poß, and Pascal Sarda. Functional linear regression with points of impact. *Annals of Statistics*, 44(1):1–30, February 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1449755955>.

**Khare:2017:BAE**

- [KPS17] Kshitij Khare, Subhadip Pal, and Zhihua Su. A Bayesian approach for envelope models. *Annals of Statistics*, 45(1):196–222, February 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1487667621>.

**Khare:2011:WDD**

- [KR11a] Kshitij Khare and Bala Rajaratnam. Wishart distributions for decomposable covariance graph models. *Annals of Statistics*, 39(1):514–555, February 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1297779855>.

**Kolassa:2011:SAL**

- [KR11b] John Kolassa and John Robinson. Saddlepoint approximations for likelihood ratio like statistics with applications to

permutation tests. *Annals of Statistics*, 39(6):3357–3368, December 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1330958682>.

**Koltchinskii:2013:LRE**

- [KR13] Vladimir Koltchinskii and Pedro Rangel. Low rank estimation of smooth kernels on graphs. *Annals of Statistics*, 41(2):604–640, April 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1366980559>.

**Kalogeropoulos:2010:ISV**

- [KRD10] Konstantinos Kalogeropoulos, Gareth O. Roberts, and Petros Dellaportas. Inference for stochastic volatility models using time change transformations. *Annals of Statistics*, 38(2):784–807, April 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1266586614>.

**Kubjas:2015:FPE**

- [KRS15] Kaie Kubjas, Elina Robeva, and Bernd Sturmfels. Fixed points EM algorithm and nonnegative rank boundaries. *Annals of Statistics*, 43(1):422–461, February 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1423230085>.

**Kneip:2011:FMV**

- [KS11] Alois Kneip and Pascal Sarda. Factor models and variable selection in high-dimensional regression analysis. *Annals of Statistics*, 39(5):2410–2447, October 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1322663463>.

**Kim:2016:GRC**

- [KS16] Arlene K. H. Kim and Richard J. Samworth. Global rates of convergence in log-concave density estimation. *Annals of Statistics*, 44(6):2756–2779, December 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1479891634>.



**Koul:2018:GFT**

- [KSZ18] Hira L. Koul, Weixing Song, and Xiaoqing Zhu. Goodness-of-fit testing of error distribution in linear measurement error models. *Annals of Statistics*, 46(5):2479–2510, October 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1534492842>.

**Klopp:2017:OIN**

- [KTV17] Olga Klopp, Alexandre B. Tsybakov, and Nicolas Verzelen. Oracle inequalities for network models and sparse graphon estimation. *Annals of Statistics*, 45(1):316–354, February 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1487667625>.

**Kuelbs:2010:AIH**

- [KV10] Jim Kuelbs and Anand N. Vidyashankar. Asymptotic inference for high-dimensional data. *Annals of Statistics*, 38(2):836–869, April 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1266586616>.

**Kong:2017:SES**

- [KV17] Weihao Kong and Gregory Valiant. Spectrum estimation from samples. *Annals of Statistics*, 45(5):2218–2247, October 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Knapik:2011:BIP**

- [KvdVvZ11] B. T. Knapik, A. W. van der Vaart, and J. H. van Zanten. Bayesian inverse problems with Gaussian priors. *Annals of Statistics*, 39(5):2626–2657, October 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1324563350>.

**Kong:2014:ACQ**

- [KX14] Efang Kong and Yingcun Xia. An adaptive composite quantile approach to dimension reduction. *Annals of Statistics*, 42(4):1657–1688, August 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1407420012>.

**Koltchinskii:2010:SMK**

- [KY10] Vladimir Koltchinskii and Ming Yuan. Sparsity in multiple kernel learning. *Annals of Statistics*, 38(6):3660–3695, December 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1291126969>.

**Lahiri:2010:EES**

- [Lah10] S. N. Lahiri. Edgeworth expansions for studentized statistics under weak dependence. *Annals of Statistics*, 38(1):388–434, February 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1262271619>.

**Li:2011:PSV**

- [LAL11] Bing Li, Andreas Artemiou, and Lexin Li. Principal support vector machines for linear and nonlinear sufficient dimension reduction. *Annals of Statistics*, 39(6):3182–3210, December 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1330958677>.

**Lam:2016:NER**

- [Lam16] Clifford Lam. Nonparametric eigenvalue-regularized precision or covariance matrix estimator. *Annals of Statistics*, 44(3):928–953, June 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1460381682>.

**Liu:2015:MPL**

- [LAP15] Haoyang Liu, Alexander Aue, and Debashis Paul. On the Marčenko–Pastur law for linear time series. *Annals of Statistics*, 43(2):675–712, April 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1425398505>.

**Lin:2010:NFM**

- [LBST10] C. Devon Lin, Derek Bingham, Randy R. Sitter, and Boxin Tang. A new and flexible method for constructing designs for computer experiments. *Annals of Statistics*, 38(3):1460–1477, June 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1268056623>.

**Liu:2010:AEL**

- [LC10] Yukun Liu and Jiahua Chen. Adjusted empirical likelihood with high-order precision. *Annals of Statistics*, 38(3):1341–1362, June 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1268056619>.

**Li:2012:TST**

- [LC12] Jun Li and Song Xi Chen. Two sample tests for high-dimensional covariance matrices. *Annals of Statistics*, 40(2):908–940, April 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1338515142>.

**Leung:2018:TIH**

- [LD18] Dennis Leung and Mathias Drton. Testing independence in high dimensions with sums of rank correlations. *Annals of Statistics*, 46(1):280–307, February 2018. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Leeb:2013:CDL**

- [Lee13] Hannes Leeb. On the conditional distributions of low-dimensional projections from high-dimensional data. *Annals of Statistics*, 41(2):464–483, April 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1366138198>.

**Lei:2016:GFT**

- [Lei16] Jing Lei. A goodness-of-fit test for stochastic block models. *Annals of Statistics*, 44(1):401–424, February 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1452004791>.

**Lepski:2013:MDE**

- [Lep13] Oleg Lepski. Multivariate density estimation under sup-norm loss: Oracle approach, adaptation and independence structure. *Annals of Statistics*, 41(2):1005–1034, April 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1369836968>.

**Lepski:2015:AEA**

- [Lep15] Oleg Lepski. Adaptive estimation over anisotropic functional classes via oracle approach. *Annals of Statistics*, 43(3):1178–1242, June 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1431695642>.

**Lerasle:2011:OMS**

- [Ler11] Matthieu Lerasle. Optimal model selection for density estimation of stationary data under various mixing conditions. *Annals of Statistics*, 39(4):1852–1877, August 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1311688538>.

**Levrard:2015:NBV**

- [Lev15] Clément Levrard. Nonasymptotic bounds for vector quantization in Hilbert spaces. *Annals of Statistics*, 43(2):592–619, April 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1424787429>.

**Li:2017:BDI**

- [LG17] Meng Li and Subhashis Ghosal. Bayesian detection of image boundaries. *Annals of Statistics*, 45(5):2190–2217, October 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Lai:2011:EPF**

- [LGS11] Tze Leung Lai, Shulamith T. Gross, and David Bo Shen. Evaluating probability forecasts. *Annals of Statistics*, 39(5):2356–2382, October 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1322663461>.

**Li:2010:DDE**

- [LH10a] Yehua Li and Tailen Hsing. Deciding the dimension of effective dimension reduction space for functional and high-dimensional data. *Annals of Statistics*, 38(5):3028–3062, October 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1283175988>.

**Li:2010:UCR**

- [LH10b] Yehua Li and Tailen Hsing. Uniform convergence rates for nonparametric regression and principal component analysis in functional/longitudinal data. *Annals of Statistics*, 38(6):3321–3351, December 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1284988408>.

**Liu:2012:HDS**

- [LHY<sup>+</sup>12] Han Liu, Fang Han, Ming Yuan, John Lafferty, and Larry Wasserman. High-dimensional semiparametric Gaussian copula graphical models. *Annals of Statistics*, 40(4):2293–2326, August 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1358951383>.

**Li:2013:MLE**

- [Li13] Chenxu Li. Maximum-likelihood estimation for diffusion processes via closed-form density expansions. *Annals of Statistics*, 41(3):1350–1380, June 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1372979641>.

**Li:2014:SOA**

- [Li14] Ke Li. Second-order asymptotics for quantum hypothesis testing. *Annals of Statistics*, 42(1):171–189, February 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1392733184>.

**Li:2016:DQS**

- [Li16a] Ke Li. Discriminating quantum states: The multiple Chernoff distance. *Annals of Statistics*, 44(4):1661–1679, August 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1467894711>.

**Li:2016:E**

- [Li16b] Runze Li. Editorial. *Annals of Statistics*, 44(5):1817–1820, October 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1473685257>.

**Liang:2010:TAS**

- [Lia10] Faming Liang. Trajectory averaging for stochastic approximation MCMC algorithms. *Annals of Statistics*, 38(5):2823–2856, October 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1279638541>.

**Liu:2013:GGM**

- [Liu13] Weidong Liu. Gaussian graphical model estimation with false discovery rate control. *Annals of Statistics*, 41(6):2948–2978, December 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1388545674>.

**Liu:2017:SSD**

- [Liu17] Weidong Liu. Structural similarity and difference testing on multiple sparse Gaussian graphical models. *Annals of Statistics*, 45(6):2680–2707, December 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Liao:2010:BAM**

- [LJ10] Yuan Liao and Wenxin Jiang. Bayesian analysis in moment inequality models. *Annals of Statistics*, 38(1):275–316, February 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1262271616>.

**Liao:2011:PCN**

- [LJ11] Yuan Liao and Wenxin Jiang. Posterior consistency of nonparametric conditional moment restricted models. *Annals of Statistics*, 39(6):3003–3031, December 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1327413776>.

**Li:2018:MTA**

- [LJ18] Jialiang Li and Baisuo Jin. Multi-threshold accelerated failure time model. *Annals of Statistics*, 46(6A):2657–2682, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536307229>.

**Lloyd:2010:LES**

- [LK10] Chris Lloyd and Paul Kabaila. Letter to the Editor: Some comments on “On construction of the smallest one-sided confidence interval for the difference of two proportions”. *Annals of Statistics*, 38(6):3840–3841, December 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1291126977>.

**Li:2010:DFM**

- [LKA10] Bing Li, Min Kyung Kim, and Naomi Altman. On dimension folding of matrix- or array-valued statistical objects. *Annals of Statistics*, 38(2):1094–1121, April 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1266586624>.

**Li:2015:MSS**

- [LKZ15] Degui Li, Yuan Ke, and Wenyang Zhang. Model selection and structure specification in ultra-high dimensional generalised semi-varying coefficient models. *Annals of Statistics*, 43(6):2676–2705, December 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1444222089>.

**Levy-Leduc:2011:APU**

- [LLBM<sup>+</sup>11] C. Lévy-Leduc, H. Boistard, E. Moulines, M. S. Taqqu, and V. A. Reisen. Asymptotic properties of  $U$ -processes under long-range dependence. *Annals of Statistics*, 39(3):1399–1426, June 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1305292041>.

**Lee:2013:GTN**

- [LLC13] Kuang-Yao Lee, Bing Li, and Francesca Chiaromonte. A general theory for nonlinear sufficient dimension reduction: Formulation and estimation. *Annals of Statistics*, 41(1):221–249, February 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1364302741>.

**Lee:2019:MPC**

- [LLL19] Kyoungjae Lee, Jaeyong Lee, and Lizhen Lin. Minimax posterior convergence rates and model selection consistency in

high-dimensional DAG models based on sparse Cholesky factors. *Annals of Statistics*, 47(6):3413–3437, December 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1572487398>.

**Lv:2018:OIS**

- [LLH18] Shaogao Lv, Huazhen Lin, Heng Lian, and Jian Huang. Oracle inequalities for sparse additive quantile regression in reproducing kernel Hilbert space. *Annals of Statistics*, 46(2):781–813, April 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1522742436>.

**Liang:2010:ETP**

- [LLT10] Hua Liang, Xiang Liu, Runze Li, and Chih-Ling Tsai. Estimation and testing for partially linear single-index models. *Annals of Statistics*, 38(6):3811–3836, December 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1291126974>.

**Le:2016:OLR**

- [LLV16] Can M. Le, Elizaveta Levina, and Roman Vershynin. Optimization via low-rank approximation for community detection in networks. *Annals of Statistics*, 44(1):373–400, February 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1452004790>.

**Li:2019:EEI**

- [LLX19] Jia Li, Yunxiao Liu, and Dacheng Xiu. Efficient estimation of integrated volatility functionals via multiscale jackknife. *Annals of Statistics*, 47(1):156–176, February 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1543568585>.

**Luo:2014:EDR**

- [LLY14] Wei Luo, Bing Li, and Xiangrong Yin. On efficient dimension reduction with respect to a statistical functional of interest. *Annals of Statistics*, 42(1):382–412, February 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1395234982>.



**Li:2018:CIC**

- [LLY18] Xiaou Li, Jingchen Liu, and Zhiliang Ying. Chernoff index for Cox test of separate parametric families. *Annals of Statistics*, 46(1):1–29, February 2018. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Li:2019:THD**

- [LLYY19] Zeng Li, Clifford Lam, Jianfeng Yao, and Qiwei Yao. On testing for high-dimensional white noise. *Annals of Statistics*, 47(6):3382–3412, December 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1572487397>.

**Lahiri:2012:PEL**

- [LM12a] Soumendra N. Lahiri and Subhadeep Mukhopadhyay. A penalized empirical likelihood method in high dimensions. *Annals of Statistics*, 40(5):2511–2540, October 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1359987529>.

**Lauritzen:2012:DLV**

- [LM12b] Steffen Lauritzen and Nicolai Meinshausen. Discussion: Latent variable graphical model selection via convex optimization. *Annals of Statistics*, 40(4):1973–1977, August 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1351602529>.

**Lecue:2012:GNO**

- [LM12c] Guillaume Lecué and Shahar Mendelson. General nonexact oracle inequalities for classes with a subexponential envelope. *Annals of Statistics*, 40(2):832–860, April 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1338515139>.

**Letac:2012:BFG**

- [LM12d] Gérard Letac and Hélène Massam. Bayes factors and the geometry of discrete hierarchical loglinear models. *Annals of Statistics*, 40(2):861–890, April 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1338515140>.

**Low:2015:DFC**

- [LM15] Mark G. Low and Zongming Ma. Discussion of “Frequentist coverage of adaptive nonparametric Bayesian credible sets”. *Annals of Statistics*, 43(4):1448–1454, August 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1434546209>. See [SvdVvZ15a].

**Lecue:2018:RSB**

- [LM18] Guillaume Lecué and Shahar Mendelson. Regularization and the small-ball method I: Sparse recovery. *Annals of Statistics*, 46(2):611–641, April 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1522742431>.

**Lugosi:2019:SGE**

- [LM19] Gábor Lugosi and Shahar Mendelson. Sub-Gaussian estimators of the mean of a random vector. *Annals of Statistics*, 47(2):783–794, April 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1547197238>.

**Lee:2015:ASD**

- [LMNP15] Young K. Lee, Enno Mammen, Jens P. Nielsen, and Byeong U. Park. Asymptotics for in-sample density forecasting. *Annals of Statistics*, 43(2):620–651, April 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1425398503>.

**Lee:2017:OTS**

- [LMNP17] Young K. Lee, Enno Mammen, Jens P. Nielsen, and Byeong U. Park. Operational time and in-sample density forecasting. *Annals of Statistics*, 45(3):1312–1341, June 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1497319696>.

**Lee:2010:BSB**

- [LMP10] Young Kyung Lee, Enno Mammen, and Byeong U. Park. Backfitting and smooth backfitting for additive quantile models. *Annals of Statistics*, 38(5):2857–2883, October 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (elec-

tronic). URL <http://projecteuclid.org/euclid.aos/1279638542>.

**Lee:2012:BSB**

- [LMP12a] Young K. Lee, Enno Mammen, and Byeong U. Park. Backfitting and smooth backfitting for additive quantile models. *Annals of Statistics*, 40(4):2356–2357, August 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1358951385>.

**Lee:2012:FGV**

- [LMP12b] Young K. Lee, Enno Mammen, and Byeong U. Park. Flexible generalized varying coefficient regression models. *Annals of Statistics*, 40(3):1906–1933, June 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1350394521>.

**Lounici:2018:ASN**

- [LMP18] Karim Lounici, Katia Meziani, and Gabriel Peyré. Adaptive sup-norm estimation of the Wigner function in noisy quantum homodyne tomography. *Annals of Statistics*, 46(3):1318–1351, June 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1525313084>.

**Lin:2018:MIP**

- [LMY18] Zhenhua Lin, Hans-Georg Müller, and Fang Yao. Mixture inner product spaces and their application to functional data analysis. *Annals of Statistics*, 46(1):370–400, February 2018. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Lin:2019:ODN**

- [LMY19] Yi Lin, Ryan Martin, and Min Yang. On optimal designs for nonregular models. *Annals of Statistics*, 47(6):3335–3359, December 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1572487395>.

**Lounici:2011:GUR**

- [LN11] Karim Lounici and Richard Nickl. Global uniform risk bounds for wavelet deconvolution estimators. *Annals of Statistics*, 39(1):201–231, February 2011. CODEN ASTSC7. ISSN

0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1291388373>.

**Loh:2015:ESG**

- [Loh15] Wei-Liem Loh. Estimating the smoothness of a Gaussian random field from irregularly spaced data via higher-order quadratic variations. *Annals of Statistics*, 43(6):2766–2794, December 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1444222092>.

**Loh:2017:SCA**

- [Loh17] Po-Ling Loh. Statistical consistency and asymptotic normality for high-dimensional robust  $M$ -estimators. *Annals of Statistics*, 45(2):866–896, April 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1494921960>.

**Lok:2017:MCO**

- [Lok17] Judith J. Lok. Mimicking counterfactual outcomes to estimate causal effects. *Annals of Statistics*, 45(2):461–499, April 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1494921947>.

**Lopes:2019:EAV**

- [Lop19] Miles E. Lopes. Estimating the algorithmic variance of randomized ensembles via the bootstrap. *Annals of Statistics*, 47(2):1088–1112, April 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1547197249>.

**Leonenko:2010:CCR**

- [LP10] Nikolai Leonenko and Luc Pronzato. Correction: “A class of Rényi information estimators for multidimensional densities”. *Annals of Statistics*, 38(6):3837–3838, December 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1291126975>. See [LPS08].

**Lin:2017:ODF**

- [LPK17] Yuan-Lung Lin, Frederick Kin Hing Phoa, and Ming-Hung Kao. Optimal design of fMRI experiments using circulant

(almost-)orthogonal arrays. *Annals of Statistics*, 45(6):2483–2510, December 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Leonenko:2008:CRI**

- [LPS08] Nikolai Leonenko, Luc Pronzato, and Vippal Savani. A class of Rényi information estimators for multidimensional densities. *Annals of Statistics*, 36(5):2153–2182, October 2008. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1223908088>. See correction [LP10].

**Lounici:2011:OIO**

- [LPvdGT11] Karim Lounici, Massimiliano Pontil, Sara van de Geer, and Alexandre B. Tsybakov. Oracle inequalities and optimal inference under group sparsity. *Annals of Statistics*, 39(4):2164–2204, August 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1319595462>.

**Li:2012:RRC**

- [LPZZ12] Gaorong Li, Heng Peng, Jun Zhang, and Lixing Zhu. Robust rank correlation based screening. *Annals of Statistics*, 40(3):1846–1877, June 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1350394519>.

**Lecue:2014:OLQ**

- [LR14] Guillaume Lecué and Philippe Rigollet. Optimal learning with  $Q$ -aggregation. *Annals of Statistics*, 42(1):211–224, February 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1392733186>.

**Lei:2015:CSC**

- [LR15] Jing Lei and Alessandro Rinaldo. Consistency of spectral clustering in stochastic block models. *Annals of Statistics*, 43(1):215–237, February 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1418135620>.

**Liu:2010:CTM**

- [LS10] Weidong Liu and Qi-Man Shao. Cramér-type moderate deviation for the maximum of the periodogram with application to simultaneous tests in gene expression time series. *Annals of Statistics*, 38(3):1913–1935, June 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1271271282>.

**Liu:2013:CMD**

- [LS13] Weidong Liu and Qi-Man Shao. A Cramér moderate deviation theorem for Hotelling’s  $T^2$ -statistic with applications to global tests. *Annals of Statistics*, 41(1):296–322, February 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1364302744>.

**Lepski:2014:AEU**

- [LS14] Oleg Lepski and Nora Serdyukova. Adaptive estimation under single-index constraint in a regression model. *Annals of Statistics*, 42(1):1–28, February 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1389795743>.

**Li:2017:NSD**

- [LS17] Bing Li and Jun Song. Nonlinear sufficient dimension reduction for functional data. *Annals of Statistics*, 45(3):1059–1095, June 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1497319688>.

**Lauritzen:2018:UMP**

- [LS18] Steffen Lauritzen and Kayvan Sadeghi. Unifying Markov properties for graphical models. *Annals of Statistics*, 46(5):2251–2278, October 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1534492835>.

**Liu:2017:SCD**

- [LSR<sup>+</sup>17] Song Liu, Taiji Suzuki, Raissa Relator, Jun Sese, Masashi Sugiyama, and Kenji Fukumizu. Support consistency of direct sparse-change learning in Markov networks. *Annals of Statistics*, 45(3):959–990, June 2017. CODEN ASTSC7.

ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1497319685>.

**Lee:2016:EPS**

- [LSST16] Jason D. Lee, Dennis L. Sun, Yuekai Sun, and Jonathan E. Taylor. Exact post-selection inference, with application to the lasso. *Annals of Statistics*, 44(3):907–927, June 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1460381681>.

**Li:2016:ENR**

- [LTG16] Degui Li, Dag Tjøstheim, and Jiti Gao. Estimation in nonlinear regression with Harris recurrent Markov chains. *Annals of Statistics*, 44(5):1957–1987, October 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1473685265>.

**Li:2013:VOT**

- [LTT13] Jia Li, Viktor Todorov, and George Tauchen. Volatility occupation times. *Annals of Statistics*, 41(4):1865–1891, August 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1378386241>.

**Lockhart:2014:CRS**

- [LTTT14a] Richard Lockhart, Jonathan Taylor, Ryan J. Tibshirani, and Robert Tibshirani. Correction to rejoinder to “A significance test for the Lasso”. *Annals of Statistics*, 42(5):2138–2139, October 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1413810450>.

**Lockhart:2014:RST**

- [LTTT14b] Richard Lockhart, Jonathan Taylor, Ryan J. Tibshirani, and Robert Tibshirani. Rejoinder: “A significance test for the lasso”. *Annals of Statistics*, 42(2):518–531, April 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1400592168>. See [LTTT14c].

**Lockhart:2014:STL**

- [LTTT14c] Richard Lockhart, Jonathan Taylor, Ryan J. Tibshirani, and Robert Tibshirani. A significance test for the lasso. *Annals*

*of Statistics*, 42(2):413–468, April 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1400592161>. See discussion Buhlmann:2014:DST, Cai:2014:DST, Fan:2014:DST, Lv:2014:DST, Wasserman:2014:DST,

**Lauritzen:2019:MLE**

- [LUZ19] Steffen Lauritzen, Caroline Uhler, and Piotr Zwiernik. Maximum likelihood estimation in Gaussian models under total positivity. *Annals of Statistics*, 47(4):1835–1863, August 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1558425632>.

**Lv:2013:IHD**

- [Lv13] Jinchi Lv. Impacts of high dimensionality in finite samples. *Annals of Statistics*, 41(4):2236–2262, August 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1382547520>.

**Lei:2015:SAI**

- [LV15] Jing Lei and Vincent Q. Vu. Sparsistency and agnostic inference in sparse PCA. *Annals of Statistics*, 43(1):299–322, February 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1423230081>.

**Luedtke:2016:SIM**

- [LvdL16] Alexander R. Luedtke and Mark J. van der Laan. Statistical inference for the mean outcome under a possibly non-unique optimal treatment strategy. *Annals of Statistics*, 44(2):713–742, April 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1458245733>.

**Liu:2010:SNI**

- [LW10] Weidong Liu and Wei Biao Wu. Simultaneous nonparametric inference of time series. *Annals of Statistics*, 38(4):2388–2421, August 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1278861252>.



**Ledoit:2012:NSE**

- [LW12a] Olivier Ledoit and Michael Wolf. Nonlinear shrinkage estimation of large-dimensional covariance matrices. *Annals of Statistics*, 40(2):1024–1060, April 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1342625460>.

**Loh:2012:HDR**

- [LW12b] Po-Ling Loh and Martin J. Wainwright. High-dimensional regression with noisy and missing data: Provable guarantees with nonconvexity. *Annals of Statistics*, 40(3):1637–1664, June 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1346850068>.

**Loh:2013:SED**

- [LW13] Po-Ling Loh and Martin J. Wainwright. Structure estimation for discrete graphical models: Generalized covariance matrices and their inverses. *Annals of Statistics*, 41(6):3022–3049, December 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1388545677>.

**Loh:2017:SRI**

- [LW17] Po-Ling Loh and Martin J. Wainwright. Support recovery without incoherence: a case for nonconvex regularization. *Annals of Statistics*, 45(6):2455–2482, December 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Lepski:2019:OIA**

- [LW19] O. V. Lepski and T. Willer. Oracle inequalities and adaptive estimation in the convolution structure density model. *Annals of Statistics*, 47(1):233–287, February 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1543568588>.

**Li:2017:INF**

- [LWY17] Zeng Li, Qinwen Wang, and Jianfeng Yao. Identifying the number of factors from singular values of a large sample auto-covariance matrix. *Annals of Statistics*, 45(1):257–288, February 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1487667623>.

**Liu:2012:SAR**

- [LX12] Jingchen Liu and Gongjun Xu. Some asymptotic results of Gaussian random fields with varying mean functions and the associated processes. *Annals of Statistics*, 40(1):262–293, February 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1333029965>.

**Lei:2016:ESC**

- [LXQ16] Huang Lei, Yingcun Xia, and Xu Qin. Estimation of semi-varying coefficient time series models with ARMA errors. *Annals of Statistics*, 44(4):1618–1660, August 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1467894710>.

**Liu:2011:PNP**

- [LY11] Wei Liu and Yuhong Yang. Parametric or nonparametric? A parametricness index for model selection. *Annals of Statistics*, 39(4):2074–2102, August 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1319595459>.

**Lam:2012:FMH**

- [LY12] Clifford Lam and Qiwei Yao. Factor modeling for high-dimensional time series: Inference for the number of factors. *Annals of Statistics*, 40(2):694–726, April 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1337268209>.

**Lin:2019:IRF**

- [LY19] Zhenhua Lin and Fang Yao. Intrinsic Riemannian functional data analysis. *Annals of Statistics*, 47(6):3533–3577, December 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1572487402>.

**Liu:2016:GSF**

- [LYL16] Hongcheng Liu, Tao Yao, and Runze Li. Global solutions to folded concave penalized nonconvex learning. *Annals of Statistics*, 44(2):629–659, April 2016. CODEN ASTSC7.

ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1458245730>.

**Li:2011:EPL**

- [LYW<sup>+</sup>11] Ting-Ting Li, Hu Yang, Jane-Ling Wang, Liu-Gen Xue, and Li-Xing Zhu. Estimation for a partial-linear single-index model. *Annals of Statistics*, 39(6):3441–3443, December 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1330958686>.

**Lerman:2011:RRM**

- [LZ11] Gilad Lerman and Teng Zhang. Robust recovery of multiple subspaces by geometric  $l_p$  minimization. *Annals of Statistics*, 39(5):2686–2715, October 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1324563352>.

**Lv:2014:DST**

- [LZ14] Jinchi Lv and Zemin Zheng. Discussion: “A significance test for the lasso”. *Annals of Statistics*, 42(2):493–500, April 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1400592165>. See [LTTT14c].

**Li:2017:ROP**

- [LZ17] Jun Li and Ping-Shou Zhong. A rate optimal procedure for recovering sparse differences between high-dimensional means under dependence. *Annals of Statistics*, 45(2):557–590, April 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1494921950>.

**Li:2015:ODP**

- [LZA15] Kang Li, Wei Zheng, and Mingyao Ai. Optimal designs for the proportional interference model. *Annals of Statistics*, 43(4):1596–1616, August 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1434546216>.

**Lin:2018:CSS**

- [LZL18] Qian Lin, Zhigen Zhao, and Jun S. Liu. On consistency and sparsity for sliced inverse regression in high dimensions.

*Annals of Statistics*, 46(2):580–610, April 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1522742430>.

**Lian:2019:PSE**

- [LZL19] Heng Lian, Kaifeng Zhao, and Shaogao Lv. Projected spline estimation of the nonparametric function in high-dimensional partially linear models for massive data. *Annals of Statistics*, 47(5):2922–2949, October 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1564797868>.

**Lee:2010:CPP**

- [LZW10] Seunggeun Lee, Fei Zou, and Fred A. Wright. Convergence and prediction of principal component scores in high-dimensional settings. *Annals of Statistics*, 38(6):3605–3629, December 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1291126967>.

**Ma:2012:TSS**

- [Ma12] Shujie Ma. Two-step spline estimating equations for generalized additive partially linear models with large cluster sizes. *Annals of Statistics*, 40(6):2943–2972, December 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1360332189>.

**Ma:2013:SPC**

- [Ma13] Zongming Ma. Sparse principal component analysis and iterative thresholding. *Annals of Statistics*, 41(2):772–801, April 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1368018173>.

**Masuda:2013:CGQ**

- [Mas13] Hiroki Masuda. Convergence of Gaussian quasi-likelihood random fields for ergodic Lévy driven SDE observed at high frequency. *Annals of Statistics*, 41(3):1593–1641, June 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1375362561>.

**Meinshausen:2015:MEI**

- [MB15] Nicolai Meinshausen and Peter Bühlmann. Maximin effects in inhomogeneous large-scale data. *Annals of Statistics*, 43(4):1801–1830, August 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1434546223>.

**Mei:2018:LER**

- [MBM18] Song Mei, Yu Bai, and Andrea Montanari. The landscape of empirical risk for nonconvex losses. *Annals of Statistics*, 46(6A):2747–2774, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536307232>.

**Maathuis:2015:GBD**

- [MC15] Marloes H. Maathuis and Diego Colombo. A generalized back-door criterion. *Annals of Statistics*, 43(3):1060–1088, June 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1431695638>.

**Ma:2015:EIG**

- [MCLX15] Shujie Ma, Raymond J. Carroll, Hua Liang, and Shizhong Xu. Estimation and inference in generalized additive coefficient models for nonlinear interactions with high-dimensional covariates. *Annals of Statistics*, 43(5):2102–2131, October 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1438606855>.

**Maire:2014:CAV**

- [MDO14] Florian Maire, Randal Douc, and Jimmy Olsson. Comparison of asymptotic variances of inhomogeneous Markov chains with application to Markov chain Monte Carlo methods. *Annals of Statistics*, 42(4):1483–1510, August 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1407420006>.

**Meister:2011:AEF**

- [Mei11] Alexander Meister. Asymptotic equivalence of functional linear regression and a white noise inverse problem. *Annals of Statistics*, 39(3):1471–1495, June 2011. CODEN ASTSC7.

ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1305292043>.

**Mendelson:2017:LVG**

- [Men17] Shahar Mendelson. “Local” vs. “global” parameters — breaking the Gaussian complexity barrier. *Annals of Statistics*, 45(5):1835–1862, October 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Maruyama:2011:FBF**

- [MG11] Yuzo Maruyama and Edward I. George. Fully Bayes factors with a generalized  $g$ -prior. *Annals of Statistics*, 39(5):2740–2765, October 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1324563354>.

**Moreno:2010:COB**

- [MGC10] Elías Moreno, F. Javier Girón, and George Casella. Consistency of objective Bayes factors as the model dimension grows. *Annals of Statistics*, 38(4):1937–1952, August 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1278861238>.

**McCullagh:2011:BTI**

- [MH11] Peter McCullagh and Han Han. On Bayes’s theorem for improper mixtures. *Annals of Statistics*, 39(4):2007–2020, August 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1314190621>.

**Miller:2013:ESC**

- [MH13] Jeffrey W. Miller and Matthew T. Harrison. Exact sampling and counting for fixed-margin matrices. *Annals of Statistics*, 41(3):1569–1592, June 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1375362560>.

**McElroy:2014:ATC**

- [MH14] Tucker S. McElroy and Scott H. Holan. Asymptotic theory of cepstral random fields. *Annals of Statistics*, 42(1):64–86, February 2014. CODEN ASTSC7. ISSN 0090-5364 (print),

2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1389795745>.

**Ma:2016:ISI**

- [MH16] Shujie Ma and Xuming He. Inference for single-index quantile regression models with profile optimization. *Annals of Statistics*, 44(3):1234–1268, June 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1460381692>.

**Minsker:2018:SGE**

- [Min18] Stanislav Minsker. Sub-Gaussian estimators of the mean of a random matrix with heavy-tailed entries. *Annals of Statistics*, 46(6A):2871–2903, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536307236>.

**Mukherjee:2015:EME**

- [MJ15] Gourab Mukherjee and Iain M. Johnstone. Exact minimax estimation of the predictive density in sparse Gaussian models. *Annals of Statistics*, 43(3):937–961, June 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1431695634>.

**Mak:2018:SP**

- [MJ18] Simon Mak and V. Roshan Joseph. Support points. *Annals of Statistics*, 46(6A):2562–2592, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536307226>.

**Molina:2018:EBP**

- [MM18] Isabel Molina and Nirian Martín. Empirical best prediction under a nested error model with log transformation. *Annals of Statistics*, 46(5):1961–1993, October 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1534492825>.

**Meinshausen:2011:AOW**

- [MMB11] Nicolai Meinshausen, Marloes H. Maathuis, and Peter Bühlmann. Asymptotic optimality of the Westfall–Young permutation procedure for multiple testing under dependence. *Annals of Statistics*, 39(6):3369–3391, December 2011.

CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1330958683>.

**Mousavi:2017:CPE**

- [MMB17] Ali Mousavi, Arian Maleki, and Richard G. Baraniuk. Consistent parameter estimation for LASSO and approximate message passing. *Annals of Statistics*, 45(6):2427–2454, December 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Mousavi:2018:CPE**

- [MMB18] Ali Mousavi, Arian Maleki, and Richard G. Baraniuk. Consistent parameter estimation for LASSO and approximate message passing. *Annals of Statistics*, 46(1):119–148, February 2018. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**McGoff:2015:CML**

- [MMNP15] Kevin McGoff, Sayan Mukherjee, Andrew Nobel, and Natash Pillai. Consistency of maximum likelihood estimation for some dynamical systems. *Annals of Statistics*, 43(1):1–29, February 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1416322034>.

**Mukherjee:2018:DTM**

- [MMS18] Rajarshi Mukherjee, Sumit Mukherjee, and Subhabrata Sen. Detection thresholds for the  $\beta$ -model on sparse graphs. *Annals of Statistics*, 46(3):1288–1317, June 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1525313083>.

**Mukherjee:2018:GTA**

- [MMY18] Rajarshi Mukherjee, Sumit Mukherjee, and Ming Yuan. Global testing against sparse alternatives under Ising models. *Annals of Statistics*, 46(5):2062–2093, October 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1534492829>.

**Mendelson:2010:RKL**

- [MN10] Shahar Mendelson and Joseph Neeman. Regularization in kernel learning. *Annals of Statistics*, 38(1):526–565, February 2010. CODEN ASTSC7. ISSN 0090-5364 (print),



2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1262271623>.

**Monard:2019:ENB**

- [MNP19] François Monard, Richard Nickl, and Gabriel P. Paternain. Efficient nonparametric Bayesian inference for X-ray transforms. *Annals of Statistics*, 47(2):1113–1147, April 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1547197250>.

**Metelkina:2017:IRC**

- [MP17] Asya Metelkina and Luc Pronzato. Information-regret compromise in covariate-adaptive treatment allocation. *Annals of Statistics*, 45(5):2046–2073, October 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Mukherjee:2015:HTH**

- [MPL15] Rajarshi Mukherjee, Natesh S. Pillai, and Xihong Lin. Hypothesis testing for high-dimensional sparse binary regression. *Annals of Statistics*, 43(1):352–381, February 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1423230083>.

**Markaryan:2010:EPE**

- [MR10] Tigran Markaryan and William F. Rosenberger. Exact properties of Efron’s biased coin randomization procedure. *Annals of Statistics*, 38(3):1546–1567, June 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1269452646>.

**Morgan:2012:RIC**

- [MR12] Kari Lock Morgan and Donald B. Rubin. Rerandomization to improve covariate balance in experiments. *Annals of Statistics*, 40(2):1263–1282, April 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1342625468>.

**Mammen:2012:NRN**

- [MRS12] Enno Mammen, Christoph Rothe, and Melanie Schienle. Nonparametric regression with nonparametrically generated covariates. *Annals of Statistics*, 40(2):1132–1170, April 2012.

CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1342625464>.

**McKeague:2010:FPI**

- [MS10a] Ian W. McKeague and Bodhisattva Sen. Fractals with point impact in functional linear regression. *Annals of Statistics*, 38(4):2559–2586, August 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1278861257>.

**Mijatovic:2010:GOP**

- [MS10b] Aleksandar Mijatović and Paul Schneider. Globally optimal parameter estimates for nonlinear diffusions. *Annals of Statistics*, 38(1):215–245, February 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1262271614>.

**Mukerjee:2013:CST**

- [MT13] Rahul Mukerjee and Boxin Tang. A complementary set theory for quaternary code designs. *Annals of Statistics*, 41(6):2768–2785, December 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1387313389>.

**Mukherjee:2016:EEF**

- [Muk16] Sumit Mukherjee. Estimation in exponential families on permutations. *Annals of Statistics*, 44(2):853–875, April 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1458245737>.

**Muller:2016:PHF**

- [Mül16] Hans-Georg Müller. Peter Hall, functional data analysis and random objects. *Annals of Statistics*, 44(5):1867–1887, October 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1473685261>.

**Ma:2015:CBM**

- [MW15] Zongming Ma and Yihong Wu. Computational barriers in minimax submatrix detection. *Annals of Statistics*, 43(3):1089–1116, June 2015. CODEN ASTSC7. ISSN

0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1431695639>.

**Massam:2016:NPD**

- [MW16] H el ene Massam and Jacek Wesolowski. A new prior for discrete DAG models with a restricted set of directions. *Annals of Statistics*, 44(3):1010–1037, June 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1460381685>.

**Muller:2010:EDL**

- [MY10] Hans-Georg M uller and Fang Yao. Empirical dynamics for longitudinal data. *Annals of Statistics*, 38(6):3458–3486, December 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1291126964>.

**Ma:2013:EES**

- [MZ13] Yanyuan Ma and Liping Zhu. Efficient estimation in sufficient dimension reduction. *Annals of Statistics*, 41(1):250–268, February 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1364302742>.

**Mai:2015:FKF**

- [MZ15] Qing Mai and Hui Zou. The fused Kolmogorov filter: A non-parametric model-free screening method. *Annals of Statistics*, 43(4):1471–1497, August 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1434546212>.

**Ma:2019:REA**

- [MZZ<sup>+</sup>19] Shujie Ma, Liping Zhu, Zhiwei Zhang, Chih-Ling Tsai, and Raymond J. Carroll. A robust and efficient approach to causal inference based on sparse sufficient dimension reduction. *Annals of Statistics*, 47(3):1505–1535, June 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1550026847>.

**Nadler:2016:DIF**

- [Nad16] Boaz Nadler. Discussion of “Influential features PCA for high dimensional clustering”. *Annals of Statistics*, 44(6):2366–2371, December 2016. CODEN ASTSC7. ISSN

0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1479891619>. See [JW16a, JW16b].

**Nordman:2013:NEL**

- [NBL13] Daniel J. Nordman, Helle Bunzel, and Soumendra N. Lahiri. A nonstandard empirical likelihood for time series. *Annals of Statistics*, 41(6):3050–3073, December 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1388545678>.

**Newton:2010:GBC**

- [NC10] Michael A. Newton and Lisa M. Chung. Gamma-based clustering via ordered means with application to gene-expression analysis. *Annals of Statistics*, 38(6):3217–3244, December 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1284988405>.

**Nguyen:2013:CLM**

- [Ngu13] XuanLong Nguyen. Convergence of latent mixing measures in finite and infinite mixture models. *Annals of Statistics*, 41(1):370–400, February 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1364302747>.

**Narisetty:2014:BVS**

- [NH14] Naveen Naidu Narisetty and Xuming He. Bayesian variable selection with shrinking and diffusing priors. *Annals of Statistics*, 42(2):789–817, April 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1400592178>.

**Nandy:2018:HDC**

- [NHM18] Preetam Nandy, Alain Hauser, and Marloes H. Maathuis. High-dimensional consistency in score-based and hybrid structure learning. *Annals of Statistics*, 46(6A):3151–3183, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536307246>.

**Nickl:2015:DFC**

- [Nic15] Richard Nickl. Discussion of “Frequentist coverage of adaptive nonparametric Bayesian credible sets”. *Annals of Statis-*

*tics*, 43(4):1429–1436, August 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1434546206>. See [SvdVvZ15a].

**Naghshvar:2013:ASH**

- [NJ13] Mohammad Naghshvar and Tara Javidi. Active sequential hypothesis testing. *Annals of Statistics*, 41(6):2703–2738, December 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1387313387>.

**Neumann:2018:MOC**

- [NK18] Christoph Neumann and Joachim Kunert. On MSE-optimal crossover designs. *Annals of Statistics*, 46(6A):2939–2959, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536307238>.

**Ning:2017:GTH**

- [NL17] Yang Ning and Han Liu. A general theory of hypothesis tests and confidence regions for sparse high dimensional models. *Annals of Statistics*, 45(1):158–195, February 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1487667620>.

**Neykov:2019:PTH**

- [NL19] Matey Neykov and Han Liu. Property testing in high-dimensional Ising models. *Annals of Statistics*, 47(5):2472–2503, October 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1564797854>.

**Neykov:2019:CIG**

- [NLL19] Matey Neykov, Junwei Lu, and Han Liu. Combinatorial inference for graphical models. *Annals of Statistics*, 47(2):795–827, April 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1547197239>.

**Nandy:2017:EEJ**

- [NMR17] Preetam Nandy, Marloes H. Maathuis, and Thomas S. Richardson. Estimating the effect of joint interventions

from observational data in sparse high-dimensional settings. *Annals of Statistics*, 45(2):647–674, April 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1494921953>.

**Norets:2010:ACD**

- [Nor10] Andriy Norets. Approximation of conditional densities by smooth mixtures of regressions. *Annals of Statistics*, 38(3):1733–1766, June 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1269452653>.

**Neuviel:2012:FDR**

- [NR12] Pierre Neuviel and Etienne Roquain. On false discovery rate thresholding for classification under sparsity. *Annals of Statistics*, 40(5):2572–2600, October 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1359987531>.

**Nussbaum:2011:AEB**

- [NS11] Michael Nussbaum and Arleta Szkoła. An asymptotic error bound for testing multiple quantum hypotheses. *Annals of Statistics*, 39(6):3211–3233, December 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1336568601>.

**Nickl:2017:NBP**

- [NS17] Richard Nickl and Jakob Söhl. Nonparametric Bayesian posterior contraction rates for discretely observed scalar diffusions. *Annals of Statistics*, 45(4):1664–1693, August 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1498636870>.

**Nickl:2013:CSS**

- [NvdG13] Richard Nickl and Sara van de Geer. Confidence sets in sparse regression. *Annals of Statistics*, 41(6):2852–2876, December 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1387313392>.

- Negahban:2011:ENL**
- [NW11] Sahand Negahban and Martin J. Wainwright. Estimation of (near) low-rank matrices with noise and high-dimensional scaling. *Annals of Statistics*, 39(2):1069–1097, April 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1304947044>.
- Nye:2011:PCA**
- [Nye11] Tom M. W. Nye. Principal components analysis in the space of phylogenetic trees. *Annals of Statistics*, 39(5):2716–2739, October 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1324563353>.
- Ning:2017:LRF**
- [NZL17] Yang Ning, Tianqi Zhao, and Han Liu. A likelihood ratio framework for high-dimensional semiparametric regression. *Annals of Statistics*, 45(6):2299–2327, December 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).
- Olshen:2013:CSN**
- [OB13] Richard A. Olshen and Bala Brajaratnam. Correction: “Successive normalization of rectangular arrays”. *Annals of Statistics*, 41(5):2700–2702, October 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1386598637>. See [OR10].
- Onatski:2013:APS**
- [OMH13] Alexei Onatski, Marcelo J. Moreira, and Marc Hallin. Asymptotic power of sphericity tests for high-dimensional data. *Annals of Statistics*, 41(3):1204–1231, June 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1371150898>.
- Onatski:2014:SDH**
- [OMH14] Alexei Onatski, Marcelo J. Moreira, and Marc Hallin. Signal detection in high dimension: The multispiked case. *Annals of Statistics*, 42(1):225–254, February 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1395234977>.

**Overgaard:2017:ATG**

- [OPP17] Morten Overgaard, Erik Thorlund Parner, and Jan Pedersen. Asymptotic theory of generalized estimating equations based on jack-knife pseudo-observations. *Annals of Statistics*, 45(5):1988–2015, October 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Olshen:2010:SNR**

- [OR10] Richard A. Olshen and Bala Rajaratnam. Successive normalization of rectangular arrays. *Annals of Statistics*, 38(3):1638–1664, June 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1269452650>. See correction [OB13].

**Obozinski:2011:SUR**

- [OWJ11] Guillaume Obozinski, Martin J. Wainwright, and Michael I. Jordan. Support union recovery in high-dimensional multivariate regression. *Annals of Statistics*, 39(1):1–47, February 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1291388368>.

**Pomatto:2014:MTO**

- [PANS14] Luciano Pomatto, Nabil Al-Najjar, and Alvaro Sandroni. Merging and testing opinions. *Annals of Statistics*, 42(3):1003–1028, June 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1400592650>.

**Paparoditis:2018:SBF**

- [Pap18] Efstathios Paparoditis. Sieve bootstrap for functional time series. *Annals of Statistics*, 46(6B):3510–3538, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536631282>.

**Pati:2014:PCS**

- [PBPD14] Debdeep Pati, Anirban Bhattacharya, Natesh S. Pillai, and David Dunson. Posterior contraction in sparse Bayesian factor models for massive covariance matrices. *Annals of Statistics*, 42(3):1102–1130, June 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1400592653>.



**Parry:2012:PLS**

- [PDL12] Matthew Parry, A. Philip Dawid, and Steffen Lauritzen. Proper local scoring rules. *Annals of Statistics*, 40(1):561–592, February 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1336396183>.

**Pensky:2013:SIL**

- [Pen13] Marianna Pensky. Spatially inhomogeneous linear inverse problems with possible singularities. *Annals of Statistics*, 41(5):2668–2697, October 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1384871349>.

**Pensky:2016:SLI**

- [Pen16] Marianna Pensky. Solution of linear ill-posed problems using overcomplete dictionaries. *Annals of Statistics*, 44(4):1739–1764, August 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1467894714>.

**Pensky:2017:MTE**

- [Pen17] Marianna Pensky. Minimax theory of estimation of linear functionals of the deconvolution density with or without sparsity. *Annals of Statistics*, 45(4):1516–1541, August 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1498636865>.

**Pennec:2018:BSA**

- [Pen18] Xavier Pennec. Barycentric subspace analysis on manifolds. *Annals of Statistics*, 46(6A):2711–2746, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536307231>.

**Pensky:2019:DNM**

- [Pen19] Marianna Pensky. Dynamic network models and graphon estimation. *Annals of Statistics*, 47(4):2378–2403, August 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1558425649>.

**Phoa:2012:CAA**

- [Pho12] Frederick K. H. Phoa. A code arithmetic approach for quaternary code designs and its application to  $(1/64)$ th-fractions. *Annals of Statistics*, 40(6):3161–3175, December 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1361542078>.

**Pena:2011:PEM**

- [PHW11] Edsel A. Peña, Joshua D. Habiger, and Wensong Wu. Power-enhanced multiple decision functions controlling family-wise error and false discovery rates. *Annals of Statistics*, 39(1):556–583, February 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1297779856>.

**Park:2010:ADC**

- [PJS10] Byeong U. Park, Seok-Oh Jeong, and Léopold Simar. Asymptotic distribution of conical-hull estimators of directional edges. *Annals of Statistics*, 38(3):1320–1340, June 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1268056618>.

**Papavasiliou:2011:PER**

- [PL11] Anastasia Papavasiliou and Christophe Ladroue. Parameter estimation for rough differential equations. *Annals of Statistics*, 39(4):2047–2073, August 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1319595458>.

**Petersen:2016:FDA**

- [PM16a] Alexander Petersen and Hans-Georg Müller. Functional data analysis for density functions by transformation to a Hilbert space. *Annals of Statistics*, 44(1):183–218, February 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1449755961>.

**Pillai:2016:UEC**

- [PM16b] Natesh S. Pillai and Xiao-Li Meng. An unexpected encounter with Cauchy and Lévy. *Annals of Statistics*, 44(5):2089–2097, October 2016. CODEN ASTSC7. ISSN 0090-5364 (print),

2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1473685269>.

**Petersen:2019:FRR**

- [PM19] Alexander Petersen and Hans-Georg Müller. Fréchet regression for random objects with Euclidean predictors. *Annals of Statistics*, 47(2):691–719, April 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1547197235>.

**Palma:2010:EEL**

- [PO10] Wilfredo Palma and Ricardo Olea. An efficient estimator for locally stationary Gaussian long-memory processes. *Annals of Statistics*, 38(5):2958–2997, October 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1282315405>.

**Portnoy:2012:NRA**

- [Por12] Stephen Portnoy. Nearly root- $n$  approximation for regression quantile processes. *Annals of Statistics*, 40(3):1714–1736, June 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1349196389>.

**Pazman:2014:ODA**

- [PP14] Andrej Pázman and Luc Pronzato. Optimum design accounting for the global nonlinear behavior of the model. *Annals of Statistics*, 42(4):1426–1451, August 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1403715206>.

**Paul:2016:NED**

- [PPB16] Debashis Paul, Jie Peng, and Prabir Burman. Nonparametric estimation of dynamics of monotone trajectories. *Annals of Statistics*, 44(6):2401–2432, December 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1479891623>.

**Plamadeala:2012:SMC**

- [PR12] Victoria Plamadeala and William F. Rosenberger. Sequential monitoring with conditional randomization tests. *Annals of Statistics*, 40(1):30–44, February 2012. CODEN ASTSC7.

ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1331830773>.

**Perchet:2013:MAB**

- [PR13] Vianney Perchet and Philippe Rigollet. The multi-armed bandit problem with covariates. *Annals of Statistics*, 41(2):693–721, April 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1366980562>.

**Patschkowski:2016:ALD**

- [PR16] Tim Patschkowski and Angelika Rohde. Adaptation to lowest density regions with application to support recovery. *Annals of Statistics*, 44(1):255–287, February 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1449755963>.

**Patschkowski:2019:LAC**

- [PR19] Tim Patschkowski and Angelika Rohde. Locally adaptive confidence bands. *Annals of Statistics*, 47(1):349–381, February 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1543568591>.

**Perchet:2016:BBP**

- [PRCS16] Vianney Perchet, Philippe Rigollet, Sylvain Chassang, and Erik Snowberg. Batched bandit problems. *Annals of Statistics*, 44(2):660–681, April 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1458245731>.

**Pensky:2010:CRE**

- [PS10] Marianna Pensky and Theofanis Sapatinas. On convergence rates equivalency and sampling strategies in functional deconvolution models. *Annals of Statistics*, 38(3):1793–1844, June 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1269452655>.

**Pretorius:2018:ATN**

- [PS18] Charl Pretorius and Jan W. H. Swanepoel. On the asymptotic theory of new bootstrap confidence bounds. *Annals of*

*Statistics*, 46(1):438–456, February 2018. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Polunchenko:2010:OSR**

- [PT10] Aleksey S. Polunchenko and Alexander G. Tartakovsky. On optimality of the Shiryaev–Roberts procedure for detecting a change in distribution. *Annals of Statistics*, 38(6):3445–3457, December 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1291126963>.

**Panaretos:2013:FAS**

- [PT13] Victor M. Panaretos and Shahin Tavakoli. Fourier analysis of stationary time series in function space. *Annals of Statistics*, 41(2):568–603, April 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1366980558>.

**Pan:2018:BDN**

- [PTWZ18] Wenliang Pan, Yuan Tian, Xueqin Wang, and Heping Zhang. Ball divergence: Nonparametric two sample test. *Annals of Statistics*, 46(3):1109–1137, June 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1525313077>.

**Paindaveine:2017:IMW**

- [PV17] Davy Paindaveine and Thomas Verdebout. Inference on the mode of weak directional signals: A Le Cam perspective on hypothesis testing near singularities. *Annals of Statistics*, 45(2):800–832, April 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1494921958>.

**Paindaveine:2018:HDS**

- [PV18] Davy Paindaveine and Germain Van Bever. Halfspace depths for scatter, concentration and shape matrices. *Annals of Statistics*, 46(6B):3276–3307, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536631274>.

**Perry:2018:OSO**

- [PWBM18] Amelia Perry, Alexander S. Wein, Afonso S. Bandeira, and Ankur Moitra. Optimality and sub-optimality of PCA I:

Spiked random matrix models. *Annals of Statistics*, 46 (5):2416–2451, October 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1534492840>.

**Proksch:2018:MSI**

- [PWM18] Katharina Proksch, Frank Werner, and Axel Munk. Multi-scale scanning in inverse problems. *Annals of Statistics*, 46 (6B):3569–3602, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536631284>.

**Pillai:2012:EUC**

- [PY12] Natesh S. Pillai and Jun Yin. Edge universality of correlation matrices. *Annals of Statistics*, 40(3):1737–1763, June 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1349196390>.

**Panaretos:2016:APV**

- [PZ16] Victor M. Panaretos and Yoav Zemel. Amplitude and phase variation of point processes. *Annals of Statistics*, 44(2):771–812, April 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1458245735>.

**Qiu:2012:TBH**

- [QC12] Yumou Qiu and Song Xi Chen. Test for bandedness of high-dimensional covariance matrices and bandwidth estimation. *Annals of Statistics*, 40(3):1285–1314, June 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1344610584>.

**Qiu:2018:DRF**

- [QCN18] Yumou Qiu, Song Xi Chen, and Dan Nettleton. Detecting rare and faint signals via thresholding maximum likelihood estimators. *Annals of Statistics*, 46(2):895–923, April 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1522742440>.

**Qin:2019:CCA**

- [QH19] Qian Qin and James P. Hobert. Convergence complexity analysis of Albert and Chib’s algorithm for Bayesian probit re-

gression. *Annals of Statistics*, 47(4):2320–2347, August 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1558425647>.

**Qian:2011:PGI**

- [QM11] Min Qian and Susan A. Murphy. Performance guarantees for individualized treatment rules. *Annals of Statistics*, 39(2):1180–1210, April 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1304947047>.

**Qiao:2016:TAN**

- [QP16] Wanli Qiao and Wolfgang Polonik. Theoretical analysis of nonparametric filament estimation. *Annals of Statistics*, 44(3):1269–1297, June 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1460381693>.

**Qin:2019:NIL**

- [QT19] Likuan Qin and Viktor Todorov. Nonparametric implied Lévy densities. *Annals of Statistics*, 47(2):1025–1060, April 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1547197247>.

**Qu:2016:OEF**

- [QWW16] Simeng Qu, Jane-Ling Wang, and Xiao Wang. Optimal estimation for the functional Cox model. *Annals of Statistics*, 44(4):1708–1738, August 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1467894713>.

**Qi:2010:AEF**

- [QZ10] Xin Qi and Hongyu Zhao. Asymptotic efficiency and finite-sample properties of the generalized profiling estimation of parameters in ordinary differential equations. *Annals of Statistics*, 38(1):435–481, February 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1262271620>.

**Rao:2018:SIS**

- [Rao18] Suhasini Subba Rao. Statistical inference for spatial statistics defined in the Fourier domain. *Annals of Statis-*

*tics*, 46(2):469–499, April 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1522742426>.

**Ray:2017:ABM**

- [Ray17] Kolyan Ray. Adaptive Bernstein–von Mises theorems in Gaussian white noise. *Annals of Statistics*, 45(6):2511–2536, December 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Rothenhausler:2019:CDF**

- [RBM19] Dominik Rothenhäusler, Peter Bühlmann, and Nicolai Meinshausen. Causal Dantzig: Fast inference in linear structural equation models with hidden variables under additive interventions. *Annals of Statistics*, 47(3):1688–1722, June 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1550026854>.

**Reynaud-Bouret:2010:AEH**

- [RBS10] Patricia Reynaud-Bouret and Sophie Schbath. Adaptive estimation for Hawkes processes; application to genome analysis. *Annals of Statistics*, 38(5):2781–2822, October 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1279638540>.

**Ramdas:2019:UTM**

- [RBWJ19] Aaditya K. Ramdas, Rina F. Barber, Martin J. Wainwright, and Michael I. Jordan. A unified treatment of multiple testing with prior knowledge using the  $p$ -filter. *Annals of Statistics*, 47(5):2790–2821, October 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1564797864>.

**Rousseau:2012:BNE**

- [RCL12] Judith Rousseau, Nicolas Chopin, and Brunero Liseo. Bayesian nonparametric estimation of the spectral density of a long or intermediate memory Gaussian process. *Annals of Statistics*, 40(2):964–995, April 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1342625458>.



**Rohe:2011:SCH**

- [RCY11] Karl Rohe, Sourav Chatterjee, and Bin Yu. Spectral clustering and the high-dimensional stochastic blockmodel. *Annals of Statistics*, 39(4):1878–1915, August 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1314190618>.

**Richter:2019:CVL**

- [RD19] Stefan Richter and Rainer Dahlhaus. Cross validation for locally stationary processes. *Annals of Statistics*, 47(4):2145–2173, August 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1558512018>.

**Rothenhausler:2018:CIP**

- [REB18] Dominik Rothenhäusler, Jan Ernest, and Peter Bühlmann. Causal inference in partially linear structural equation models. *Annals of Statistics*, 46(6A):2904–2938, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536307237>.

**Reiss:2011:AEI**

- [Rei11] Markus Reiß. Asymptotic equivalence for inference on the volatility from noisy observations. *Annals of Statistics*, 39(2):772–802, April 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1299680954>.

**Roman:2012:CAG**

- [RH12] Jorge Carlos Román and James P. Hobert. Convergence analysis of the Gibbs sampler for Bayesian general linear mixed models with improper priors. *Annals of Statistics*, 40(6):2823–2849, December 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1360332185>.

**Rigollet:2012:KLA**

- [Rig12] Philippe Rigollet. Kullback–Leibler aggregation and misspecified generalized linear models. *Annals of Statistics*, 40(2):639–665, April 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1337268207>.

**Robins:2017:MEF**

- [RLM<sup>+</sup>17] James M. Robins, Lingling Li, Rajarshi Mukherjee, Eric Tchetgen Tchetgen, and Aad van der Vaart. Minimax estimation of a functional on a structured high-dimensional model. *Annals of Statistics*, 45(5):1951–1987, October 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Rockova:2018:BES**

- [Roč18] Veronika Ročková. Bayesian estimation of sparse signals with a continuous spike-and-slab prior. *Annals of Statistics*, 46(1):401–437, February 2018. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Rohe:2019:CTD**

- [Roh19] Karl Rohe. A critical threshold for design effects in network sampling. *Annals of Statistics*, 47(1):556–582, February 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1543568598>.

**Rojo:2011:ELL**

- [Roj11] Javier Rojo. Erich Leo Lehmann — a glimpse into his life and work. *Annals of Statistics*, 39(5):2244–2265, October 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1321020523>.

**Rousseau:2010:RCP**

- [Rou10] Judith Rousseau. Rates of convergence for the posterior distributions of mixtures of betas and adaptive nonparametric estimation of the density. *Annals of Statistics*, 38(1):146–180, February 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1262271612>.

**Rousseau:2015:DFC**

- [Rou15] Judith Rousseau. Discussion of “Frequentist coverage of adaptive nonparametric Bayesian credible sets”. *Annals of Statistics*, 43(4):1444–1447, August 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1434546208>. See [SvdVvZ15a].

**Roysland:2012:CAG**

- [Røy12] Kjetil Røysland. Counterfactual analyses with graphical models based on local independence. *Annals of Statistics*, 40(4):2162–2194, August 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1358951379>.

**Rinaldo:2013:MLE**

- [RPF13] Alessandro Rinaldo, Sonja Petrović, and Stephen E. Fienberg. Maximum likelihood estimation in the  $\beta$ -model. *Annals of Statistics*, 41(3):1085–1110, June 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1371150894>.

**Rivoirard:2012:BMT**

- [RR12] Vincent Rivoirard and Judith Rousseau. Bernstein–von Mises theorem for linear functionals of the density. *Annals of Statistics*, 40(3):1489–1523, June 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1346850063>.

**Romano:2012:UAV**

- [RS12] Joseph P. Romano and Azeem M. Shaikh. On the uniform asymptotic validity of subsampling and the bootstrap. *Annals of Statistics*, 40(6):2798–2822, December 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1360332184>.

**Rousseau:2017:ABE**

- [RS17] Judith Rousseau and Botond Szabo. Asymptotic behaviour of the empirical Bayes posteriors associated to maximum marginal likelihood estimator. *Annals of Statistics*, 45(2):833–865, April 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1494921959>.

**Ren:2015:ANO**

- [RSZZ15] Zhao Ren, Tingni Sun, Cun-Hui Zhang, and Harrison H. Zhou. Asymptotic normality and optimalities in estimation of large Gaussian graphical models. *Annals of Statistics*, 43(3):991–1026, June 2015. CODEN ASTSC7. ISSN

0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1431695636>.

**Rosenbaum:2010:SRU**

- [RT10] Mathieu Rosenbaum and Alexandre B. Tsybakov. Sparse recovery under matrix uncertainty. *Annals of Statistics*, 38(5):2620–2651, October 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1278861455>.

**Rigollet:2011:ESO**

- [RT11a] Philippe Rigollet and Alexandre Tsybakov. Exponential screening and optimal rates of sparse estimation. *Annals of Statistics*, 39(2):731–771, April 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1299680953>.

**Rohde:2011:EHD**

- [RT11b] Angelika Rohde and Alexandre B. Tsybakov. Estimation of high-dimensional low-rank matrices. *Annals of Statistics*, 39(2):887–930, April 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1299680958>.

**Roquain:2011:ECF**

- [RV11] Etienne Roquain and Fanny Villers. Exact calculations for false discovery proportion with application to least favorable configurations. *Annals of Statistics*, 39(1):584–612, February 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1297779857>.

**Rinaldo:2010:GDC**

- [RW10a] Alessandro Rinaldo and Larry Wasserman. Generalized density clustering. *Annals of Statistics*, 38(5):2678–2722, October 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1278861457>.

**Romano:2010:BCG**

- [RW10b] Joseph P. Romano and Michael Wolf. Balanced control of generalized error rates. *Annals of Statistics*, 38(1):598–633, February 2010. CODEN ASTSC7. ISSN 0090-5364 (print),

2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1262271625>.

**Rinaldo:2019:BSS**

- [RWG19] Alessandro Rinaldo, Larry Wasserman, and Max G'Sell. Bootstrapping and sample splitting for high-dimensional, assumption-lean inference. *Annals of Statistics*, 47(6):3438–3469, December 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1572487399>.

**Ravikumar:2010:HDI**

- [RWL10] Pradeep Ravikumar, Martin J. Wainwright, and John D. Lafferty. High-dimensional Ising model selection using  $\ell_1$ -regularized logistic regression. *Annals of Statistics*, 38(3):1287–1319, June 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1268056617>.

**Raskutti:2019:CRH**

- [RYC19] Garvesh Raskutti, Ming Yuan, and Han Chen. Convex regularization for high-dimensional multiresponse tensor regression. *Annals of Statistics*, 47(3):1554–1584, June 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1550026849>.

**Ren:2012:DLV**

- [RZ12] Zhao Ren and Harrison H. Zhou. Discussion: Latent variable graphical model selection via convex optimization. *Annals of Statistics*, 40(4):1989–1996, August 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1351602532>.

**Sadeghi:2016:MCL**

- [Sad16] Kayvan Sadeghi. Marginalization and conditioning for LWF chain graphs. *Annals of Statistics*, 44(4):1792–1816, August 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1467894716>.

**Saegusa:2019:LST**

- [Sae19] Takumi Saegusa. Large sample theory for merged data from multiple sources. *Annals of Statistics*, 47(3):1585–1615, June

2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1550026850>.

**Samworth:2012:OWN**

- [Sam12] Richard J. Samworth. Optimal weighted nearest neighbour classifiers. *Annals of Statistics*, 40(5):2733–2763, October 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1359987536>.

**Samworth:2016:PHW**

- [Sam16] Richard J. Samworth. Peter Hall’s work on high-dimensional data and classification. *Annals of Statistics*, 44(5):1888–1895, October 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1473685262>.

**Scott:2010:BEB**

- [SB10] James G. Scott and James O. Berger. Bayes and empirical-Bayes multiplicity adjustment in the variable-selection problem. *Annals of Statistics*, 38(5):2587–2619, October 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1278861454>.

**Sarkar:2015:RNS**

- [SB15] Purnamrita Sarkar and Peter J. Bickel. Role of normalization in spectral clustering for stochastic blockmodels. *Annals of Statistics*, 43(3):962–990, June 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1431695635>.

**Su:2017:FDO**

- [SBC17] Weijie Su, Małgorzata Bogdan, and Emmanuel Candès. False discoveries occur early on the Lasso path. *Annals of Statistics*, 45(5):2133–2150, October 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Song:2016:ACP**

- [SBK16] Rui Song, Moulinath Banerjee, and Michael R. Kosorok. Asymptotics for change-point models under varying degrees of mis-specification. *Annals of Statistics*, 44(1):153–182, February 2016. CODEN ASTSC7. ISSN 0090-5364 (print),

2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1449755960>.

**Scornet:2015:CRF**

- [SBV15] Erwan Scornet, Gérard Biau, and Jean-Philippe Vert. Consistency of random forests. *Annals of Statistics*, 43(4):1716–1741, August 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1434546220>.

**Sen:2010:IBG**

- [SBW10] Bodhisattva Sen, Moulinath Banerjee, and Michael Woodroofe. Inconsistency of bootstrap: The Grenander estimator. *Annals of Statistics*, 38(4):1953–1977, August 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1278861239>.

**Soltanolkotabi:2012:GAS**

- [SC12] Mahdi Soltanolkotabi and Emmanuel J. Candès. A geometric analysis of subspace clustering with outliers. *Annals of Statistics*, 40(4):2195–2238, August 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1358951380>.

**Shang:2013:LGA**

- [SC13] Zuofeng Shang and Guang Cheng. Local and global asymptotic inference in smoothing spline models. *Annals of Statistics*, 41(5):2608–2638, October 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1384871347>.

**Shang:2015:NIG**

- [SC15] Zuofeng Shang and Guang Cheng. Nonparametric inference in generalized functional linear models. *Annals of Statistics*, 43(4):1742–1773, August 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1434546221>.

**Su:2016:SAU**

- [SC16] Weijie Su and Emmanuel Candès. SLOPE is adaptive to unknown sparsity and asymptotically minimax. *Annals of Statistics*, 44(3):1038–1068, June 2016. CODEN ASTSC7.

ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1460381686>.

**Schennach:2013:RBE**

- [Sch13] Susanne M. Schennach. Regressions with Berkson errors in covariates — a nonparametric approach. *Annals of Statistics*, 41(3):1642–1668, June 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1375362562>.

**Shao:2012:EHD**

- [SD12] Jun Shao and Xinwei Deng. Estimation in high-dimensional linear models with deterministic design matrices. *Annals of Statistics*, 40(2):812–831, April 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1337268213>.

**Soltanolkotabi:2014:RSC**

- [SEC14] Mahdi Soltanolkotabi, Ehsan Elhamifar, and Emmanuel J. Candès. Robust subspace clustering. *Annals of Statistics*, 42(2):669–699, April 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1400592174>.

**Schoen:2019:CCD**

- [SEG19] Eric D. Schoen, Pieter T. Eendebak, and Peter Goos. A classification criterion for definitive screening designs. *Annals of Statistics*, 47(2):1179–1202, April 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1547197252>.

**Song:2019:SMT**

- [SF19] Yanglei Song and Georgios Fellouris. Sequential multiple testing with generalized error control: An asymptotic optimality theory. *Annals of Statistics*, 47(3):1776–1803, June 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1550026857>.

**Shi:2018:HDL**

- [SFSL18] Chengchun Shi, Ailin Fan, Rui Song, and Wenbin Lu. High-dimensional  $A$ -learning for optimal dynamic treatment regimes. *Annals of Statistics*, 46(3):925–957, June



2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1525313071>.

**Schwartzman:2011:MTL**

- [SGA11] Armin Schwartzman, Yulia Gavrilov, and Robert J. Adler. Multiple testing of local maxima for detection of peaks in 1d. *Annals of Statistics*, 39(6):3290–3319, December 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1330958680>.

**Schmidt-Hieber:2014:AER**

- [SH14] Johannes Schmidt-Hieber. Asymptotic equivalence for regression under fractional noise. *Annals of Statistics*, 42(6):2557–2585, December 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1415801783>.

**Sagnol:2015:CEO**

- [SH15] Guillaume Sagnol and Radoslav Harman. Computing exact  $D$ -optimal designs by mixed integer second-order cone programming. *Annals of Statistics*, 43(5):2198–2224, October 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1442364150>.

**Schmidt-Hieber:2013:MMS**

- [SHMD13] Johannes Schmidt-Hieber, Axel Munk, and Lutz Dümbgen. Multiscale methods for shape constraints in deconvolution: Confidence statements for qualitative features. *Annals of Statistics*, 41(3):1299–1328, June 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1372979639>.

**Steinberger:2019:PWF**

- [SL19] Lukas Steinberger and Hannes Leeb. Prediction when fitting simple models to high-dimensional data. *Annals of Statistics*, 47(3):1408–1442, June 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1550026843>.

**Sun:2011:COM**

- [SLL11] Fasheng Sun, Dennis K. J. Lin, and Min-Qian Liu. On construction of optimal mixed-level supersaturated designs.

*Annals of Statistics*, 39(2):1310–1333, April 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1304947052>.

**Sun:2014:CNS**

- [SLQ14] Fasheng Sun, Min-Qian Liu, and Peter Z. G. Qian. On the construction of nested space-filling designs. *Annals of Statistics*, 42(4):1394–1425, August 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1403715205>.

**Shu:2019:ELC**

- [SN19] Hai Shu and Bin Nan. Estimation of large covariance and precision matrices from temporally dependent observations. *Annals of Statistics*, 47(3):1321–1350, June 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1550026839>.

**Seo:2018:LED**

- [SO18] Myung Hwan Seo and Taisuke Otsu. Local  $M$ -estimation with discontinuous criterion for dependent and limited observations. *Annals of Statistics*, 46(1):344–369, February 2018. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Spokoiny:2012:PEF**

- [Spo12] Vladimir Spokoiny. Parametric estimation. Finite sample theory. *Annals of Statistics*, 40(6):2877–2909, December 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1360332187>.

**Shi:2017:WSI**

- [SQ17] Peibei Shi and Annie Qu. Weak signal identification and inference in penalized model selection. *Annals of Statistics*, 45(3):1214–1253, June 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1497319693>.

**Shalizi:2013:CUS**

- [SR13] Cosma Rohilla Shalizi and Alessandro Rinaldo. Consistency under sampling of exponential random graph models. *Annals*

*of Statistics*, 41(2):508–535, April 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1366980556>.

**Szekely:2014:PDC**

- [SR14] Gábor J. Székely and Maria L. Rizzo. Partial distance correlation with methods for dissimilarities. *Annals of Statistics*, 42(6):2382–2412, December 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1413810731>.

**Samonenko:2015:NPT**

- [SR15] Inga Samonenko and John Robinson. A new permutation test statistic for complete block designs. *Annals of Statistics*, 43(1):90–101, February 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1416322037>.

**Seijo:2011:CPS**

- [SS11a] Emilio Seijo and Bodhisattva Sen. Change-point in stochastic design regression and the bootstrap. *Annals of Statistics*, 39(3):1580–1607, June 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1307452129>.

**Seijo:2011:NLS**

- [SS11b] Emilio Seijo and Bodhisattva Sen. Nonparametric least squares estimation of a multivariate convex regression function. *Annals of Statistics*, 39(3):1633–1657, June 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1311600278>.

**Suzuki:2013:FLR**

- [SS13] Taiji Suzuki and Masashi Sugiyama. Fast learning rate of multiple kernel learning: Trade-off between sparsity and smoothness. *Annals of Statistics*, 41(3):1381–1405, June 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1375362553>.

**Shi:2019:LHT**

- [SSCL19] Chengchun Shi, Rui Song, Zhao Chen, and Runze Li. Linear hypothesis testing for high dimensional generalized linear

models. *Annals of Statistics*, 47(5):2671–2703, October 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1564797860>.

**Sejdinovic:2013:EDB**

- [SSGF13] Dino Sejdinovic, Bharath Sriperumbudur, Arthur Gretton, and Kenji Fukumizu. Equivalence of distance-based and RKHS-based statistics in hypothesis testing. *Annals of Statistics*, 41(5):2263–2291, October 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1383661264>.

**Schervish:2014:DCM**

- [SSK14] M. J. Schervish, Teddy Seidenfeld, and J. B. Kadane. Dominating countably many forecasts. *Annals of Statistics*, 42(2):728–756, April 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1400592176>.

**Shi:2019:TCQ**

- [SSL19] Chengchun Shi, Rui Song, and Wenbin Lu. On testing conditional qualitative treatment effects. *Annals of Statistics*, 47(4):2348–2377, August 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1558425648>.

**Shpitser:2016:CIG**

- [ST16a] Ilya Shpitser and Eric Tchetgen Tchetgen. Causal inference with a graphical hierarchy of interventions. *Annals of Statistics*, 44(6):2433–2466, December 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1479891624>.

**Stepanova:2016:DIF**

- [ST16b] Natalia A. Stepanova and Alexandre B. Tsybakov. Discussion of “Influential features PCA for high dimensional clustering”. *Annals of Statistics*, 44(6):2382–2386, December 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1479891621>. See [JW16a, JW16b].

**Sadhanala:2019:AMT**

- [ST19] Veeranjanyulu Sadhanala and Ryan J. Tibshirani. Additive models with trend filtering. *Annals of Statistics*, 47(6):3032–3068, December 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1572487382>.

**Sullivant:2010:TSG**

- [STD10] Seth Sullivant, Kelli Talaska, and Jan Draisma. Trek separation for Gaussian graphical models. *Annals of Statistics*, 38(3):1665–1685, June 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1269452651>.

**Stein:2011:RLW**

- [Ste11] Michael L. Stein. 2010 Rietz Lecture: When does the screening effect hold? *Annals of Statistics*, 39(6):2795–2819, December 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1327413769>.

**Steinwart:2015:FAD**

- [Ste15] Ingo Steinwart. Fully adaptive density-based clustering. *Annals of Statistics*, 43(5):2132–2167, October 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1442364148>.

**Strauch:2018:AID**

- [Str18] Claudia Strauch. Adaptive invariant density estimation for ergodic diffusions over anisotropic classes. *Annals of Statistics*, 46(6B):3451–3480, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536631280>.

**Sherlock:2015:EPM**

- [STRR15] Chris Sherlock, Alexandre H. Thiery, Gareth O. Roberts, and Jeffrey S. Rosenthal. On the efficiency of pseudo-marginal random walk Metropolis algorithms. *Annals of Statistics*, 43(1):238–275, February 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1418135621>.

**Shi:2014:OML**

- [STY14] Ce Shi, Yu Tang, and Jianxing Yin. Optimum mixed level detecting arrays. *Annals of Statistics*, 42(4):1546–1563, August 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1407420008>.

**Segers:2014:SGC**

- [SvdAW14] Johan Segers, Ramon van den Akker, and Bas J. M. Werker. Semiparametric Gaussian copula models: Geometry and efficient rank-based estimation. *Annals of Statistics*, 42(5):1911–1940, October 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1410440629>.

**Szabo:2015:FCA**

- [SvdVvZ15a] Botond Szabó, A. W. van der Vaart, and J. H. van Zanten. Frequentist coverage of adaptive nonparametric Bayesian credible sets. *Annals of Statistics*, 43(4):1391–1428, August 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1434546205>. See discussion [Nic15, Cas15, Rou15, LM15, Gho15] and rejoinder [SvdVvZ15b].

**Szabo:2015:RDF**

- [SvdVvZ15b] Botond Szabó, A. W. van der Vaart, and J. H. van Zanten. Rejoinder to discussions of “Frequentist coverage of adaptive nonparametric Bayesian credible sets”. *Annals of Statistics*, 43(4):1463–1470, August 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1434546211>. See [SvdVvZ15a].

**Samworth:2010:AOB**

- [SW10a] R. J. Samworth and M. P. Wand. Asymptotics and optimal bandwidth selection for highest density region estimation. *Annals of Statistics*, 38(3):1767–1792, June 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1269452654>.

**Seregin:2010:NEM**

- [SW10b] Arseni Seregin and Jon A. Wellner. Nonparametric estimation of multivariate convex-transformed densities. *Annals of Statistics*, 38(6):3751–3781, December 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1291126972>.

**Su:2012:MLT**

- [SW12] Yu-Ru Su and Jane-Ling Wang. Modeling left-truncated and right-censored survival data with longitudinal covariates. *Annals of Statistics*, 40(3):1465–1488, June 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1346850062>.

**Saegusa:2013:WLE**

- [SW13] Takumi Saegusa and Jon A. Wellner. Weighted likelihood estimation under two-phase sampling. *Annals of Statistics*, 41(1):269–295, February 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1364302743>.

**Sherwood:2016:PLA**

- [SW16a] Ben Sherwood and Lan Wang. Partially linear additive quantile regression in ultra-high dimension. *Annals of Statistics*, 44(1):288–317, February 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1449755964>.

**Su:2016:SEE**

- [SW16b] Yu-Ru Su and Jane-Ling Wang. Semiparametric efficient estimation for shared-frailty models with doubly-censored clustered data. *Annals of Statistics*, 44(3):1298–1331, June 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1460381694>.

**Sienkiewicz:2018:PQU**

- [SW18] Ela Sienkiewicz and Haonan Wang. Pareto quantiles of unlabeled tree objects. *Annals of Statistics*, 46(4):1513–1540, August 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1530086424>.

**Spokoiny:2019:BTG**

- [SW19] Vladimir Spokoiny and Niklas Willrich. Bootstrap tuning in Gaussian ordered model selection. *Annals of Statistics*, 47(3):1351–1380, June 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1550026841>.

**Shao:2011:SLD**

- [SWDW11] Jun Shao, Yazhen Wang, Xinwei Deng, and Sijian Wang. Sparse linear discriminant analysis by thresholding for high dimensional data. *Annals of Statistics*, 39(2):1241–1265, April 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1304947049>.

**Sun:2019:UPD**

- [SWX19] Fasheng Sun, Yaping Wang, and Hongquan Xu. Uniform projection designs. *Annals of Statistics*, 47(1):641–661, February 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1543568601>.

**Schiebinger:2015:GKS**

- [SWY15] Geoffrey Schiebinger, Martin J. Wainwright, and Bin Yu. The geometry of kernelized spectral clustering. *Annals of Statistics*, 43(2):819–846, April 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1427115288>.

**Samworth:2012:ICA**

- [SY12] Richard J. Samworth and Ming Yuan. Independent component analysis via nonparametric maximum likelihood estimation. *Annals of Statistics*, 40(6):2973–3002, December 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1360332190>.

**Sun:2014:SSD**

- [SYZL14] Yan Sun, Hongjia Yan, Wenyang Zhang, and Zudi Lu. A semiparametric spatial dynamic model. *Annals of Statistics*, 42(2):700–727, April 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1400592175>.



**Serfling:2010:D**

- [SZ10] Robert Serfling and Yijun Zuo. Discussion. *Annals of Statistics*, 38(2):676–684, April 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1266586609>.

**Spokoiny:2015:BCS**

- [SZ15] Vladimir Spokoiny and Mayya Zhilova. Bootstrap confidence sets under model misspecification. *Annals of Statistics*, 43(6):2653–2675, December 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1444222088>.

**Toulis:2017:AFS**

- [TA17] Panos Toulis and Edoardo M. Airoldi. Asymptotic and finite-sample properties of estimators based on stochastic gradients. *Annals of Statistics*, 45(4):1694–1727, August 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1498636871>.

**Tang:2012:LBI**

- [TBK12] Runlong Tang, Moulinath Banerjee, and Michael R. Kosorok. Likelihood based inference for current status data on a grid: A boundary phenomenon and an adaptive inference procedure. *Annals of Statistics*, 40(1):45–72, February 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1331830774>.

**Tang:2011:TSH**

- [TBM11] Runlong Tang, Moulinath Banerjee, and George Michailidis. A two-stage hybrid procedure for estimating an inverse regression function. *Annals of Statistics*, 39(2):956–989, April 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1302268083>.

**Tong:2019:MLE**

- [TGC<sup>+</sup>19] Xingwei Tong, Fuqing Gao, Kani Chen, Dingjiao Cai, and Jianguo Sun. Maximum likelihood estimation in transformed linear regression with nonnormal errors. *Annals of Statistics*, 47(4):1864–1892, August 2019. CODEN ASTSC7. ISSN

0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1558425633>.

**Tibshirani:2014:APP**

- [Tib14] Ryan J. Tibshirani. Adaptive piecewise polynomial estimation via trend filtering. *Annals of Statistics*, 42(1):285–323, February 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1395234979>.

**Taraldsen:2013:FTO**

- [TL13] Gunnar Taraldsen and Bo Henry Lindqvist. Fiducial theory and optimal inference. *Annals of Statistics*, 41(1):323–341, February 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1364302745>.

**Taylor:2016:IAR**

- [TLT16] Jonathan E. Taylor, Joshua R. Loftus, and Ryan J. Tibshirani. Inference in adaptive regression via the Kac–Rice formula. *Annals of Statistics*, 44(2):743–770, April 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1458245734>.

**Todorov:2015:JAE**

- [Tod15] Viktor Todorov. Jump activity estimation for pure-jump semimartingales via self-normalized statistics. *Annals of Statistics*, 43(4):1831–1864, August 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1434546224>.

**Todorov:2017:TTV**

- [Tod17] Viktor Todorov. Testing for time-varying jump activity for pure jump semimartingales. *Annals of Statistics*, 45(3):1284–1311, June 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1497319695>.

**Tang:2018:LTE**

- [TP18] Minh Tang and Carey E. Priebe. Limit theorems for eigenvectors of the normalized Laplacian for random graphs. *Annals of Statistics*, 46(5):2360–2415, October 2018. CODEN

ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1534492839>.

**Tewes:2019:CSE**

- [TPN19] Johannes Tewes, Dimitris N. Politis, and Daniel J. Nordman. Convolved subsampling estimation with applications to block bootstrap. *Annals of Statistics*, 47(1):468–496, February 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1543568595>.

**Tibshirani:2018:UAI**

- [TRTW18] Ryan J. Tibshirani, Alessandro Rinaldo, Rob Tibshirani, and Larry Wasserman. Uniform asymptotic inference and the bootstrap after model selection. *Annals of Statistics*, 46(3):1255–1287, June 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1525313082>.

**Truquet:2019:LST**

- [Tru19] Lionel Truquet. Local stationarity and time-inhomogeneous Markov chains. *Annals of Statistics*, 47(4):2023–2050, August 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1558425638>.

**Tchetgen:2012:STC**

- [TS12] Eric J. Tchetgen and Ilya Shpitser. Semiparametric theory for causal mediation analysis: Efficiency bounds, multiple robustness and sensitivity analysis. *Annals of Statistics*, 40(3):1816–1845, June 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1350394518>.

**Tang:2013:UCV**

- [TSP13] Minh Tang, Daniel L. Sussman, and Carey E. Priebe. Universally consistent vertex classification for latent positions graphs. *Annals of Statistics*, 41(3):1406–1430, June 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1375362554>.

**Tibshirani:2011:SPG**

- [TT11] Ryan J. Tibshirani and Jonathan Taylor. The solution path of the generalized lasso. *Annals of Statistics*, 39(3):1335–

1371, June 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1304514656>.

**Tibshirani:2012:DFL**

- [TT12a] Ryan J. Tibshirani and Jonathan Taylor. Degrees of freedom in lasso problems. *Annals of Statistics*, 40(2):1198–1232, April 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1342625466>.

**Todorov:2012:RLT**

- [TT12b] Viktor Todorov and George Tauchen. Realized Laplace transforms for pure-jump semimartingales. *Annals of Statistics*, 40(2):1233–1262, April 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1342625467>.

**Tian:2018:SIR**

- [TT18] Xiaoying Tian and Jonathan Taylor. Selective inference with a randomized response. *Annals of Statistics*, 46(2):679–710, April 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1522742433>.

**Tsao:2013:ELF**

- [TW13] Min Tsao and Fan Wu. Empirical likelihood on the full parameter space. *Annals of Statistics*, 41(4):2176–2196, August 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1382547517>.

**Tuo:2015:ECI**

- [TW15] Rui Tuo and C. F. Jeff Wu. Efficient calibration for imperfect computer models. *Annals of Statistics*, 43(6):2331–2352, December 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1444222077>.

**Tang:2017:NGF**

- [TWT17] Chuan-Fa Tang, Dewei Wang, and Joshua M. Tebbs. Non-parametric goodness-of-fit tests for uniform stochastic ordering. *Annals of Statistics*, 45(6):2565–2589, December 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Tao:2013:OSV**

- [TWZ13] Minjing Tao, Yazhen Wang, and Harrison H. Zhou. Optimal sparse volatility matrix estimation for high-dimensional Itô processes with measurement errors. *Annals of Statistics*, 41(4):1816–1864, August 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1378386240>.

**Tang:2012:UFF**

- [TXL12] Yu Tang, Hongquan Xu, and Dennis K. J. Lin. Uniform fractional factorial designs. *Annals of Statistics*, 40(2):891–907, April 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1338515141>.

**Tan:2019:AMC**

- [TZ19a] Falong Tan and Lixing Zhu. Adaptive-to-model checking for regressions with diverging number of predictors. *Annals of Statistics*, 47(4):1960–1994, August 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1558425636>.

**Tan:2019:DPE**

- [TZ19b] Zhiqiang Tan and Cun-Hui Zhang. Doubly penalized estimation in additive regression with high-dimensional data. *Annals of Statistics*, 47(5):2567–2600, October 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1564797857>.

**Uhler:2012:GML**

- [Uhl12] Caroline Uhler. Geometry of maximum likelihood estimation in Gaussian graphical models. *Annals of Statistics*, 40(1):238–261, February 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1333029964>.

**Uhler:2018:EFN**

- [ULR18] Caroline Uhler, Alex Lenkoski, and Donald Richards. Exact formulas for the normalizing constants of Wishart distributions for graphical models. *Annals of Statistics*, 46(1):90–118, February 2018. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Uhler:2013:GFA**

- [URBY13] Caroline Uhler, Garvesh Raskutti, Peter Bühlmann, and Bin Yu. Geometry of the faithfulness assumption in causal inference. *Annals of Statistics*, 41(2):436–463, April 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1366138197>.

**Verzelen:2017:DFS**

- [VAC17] Nicolas Verzelen and Ery Arias-Castro. Detection and feature selection in sparse mixture models. *Annals of Statistics*, 45(5):1920–1950, October 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Volgushev:2019:DIQ**

- [VCC19] Stanislav Volgushev, Shih-Kang Chao, and Guang Cheng. Distributed inference for quantile regression processes. *Annals of Statistics*, 47(3):1634–1662, June 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1550026852>.

**Vogt:2015:DGC**

- [VD15] Michael Vogt and Holger Dette. Detecting gradual changes in locally stationary processes. *Annals of Statistics*, 43(2):713–740, April 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1425398506>.

**vandeGeer:2013:PML**

- [vdGB13] Sara van de Geer and Peter Bühlmann.  $\ell_0$ -penalized maximum likelihood for sparse directed acyclic graphs. *Annals of Statistics*, 41(2):536–567, April 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1366980557>.

**Verzelen:2010:AES**

- [Ver10] Nicolas Verzelen. Adaptive estimation of stationary Gaussian fields. *Annals of Statistics*, 38(3):1363–1402, June 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1268056620>.

**Vimond:2010:EES**

- [Vim10] Myriam Vimond. Efficient estimation for a subclass of shape invariant models. *Annals of Statistics*, 38(3):1885–1912, June 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1271271281>.

**Vu:2013:MSP**

- [VL13] Vincent Q. Vu and Jing Lei. Minimax sparse principal subspace estimation in high dimensions. *Annals of Statistics*, 41(6):2905–2947, December 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1388545673>.

**Velasco:2018:FDM**

- [VL18] Carlos Velasco and Ignacio N. Lobato. Frequency domain minimum distance inference for possibly noninvertible and noncausal ARMA models. *Annals of Statistics*, 46(2):555–579, April 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1522742429>.

**Vogt:2012:NRL**

- [Vog12] Michael Vogt. Nonparametric regression for locally stationary time series. *Annals of Statistics*, 40(5):2601–2633, October 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1359987532>.

**VanderWeele:2012:GTI**

- [VR12] Tyler J. VanderWeele and Thomas S. Richardson. General theory for interactions in sufficient cause models with dichotomous exposures. *Annals of Statistics*, 40(4):2128–2161, August 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1358951378>.

**Veitch:2019:SES**

- [VR19] Victor Veitch and Daniel M. Roy. Sampling and estimation for (sparse) exchangeable graphs. *Annals of Statistics*, 47(6):3274–3299, December 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1572487393>.

**VanderWeele:2013:DC**

- [VS13] Tyler J. VanderWeele and Ilya Shpitser. On the definition of a confounder. *Annals of Statistics*, 41(1):196–220, February 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1364302740>.

**Vandermeulen:2019:OTA**

- [VS19] Robert A. Vandermeulen and Clayton D. Scott. An operator theoretic approach to nonparametric mixture models. *Annals of Statistics*, 47(5):2704–2733, October 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1564797861>.

**Verzelen:2010:GFT**

- [VV10] Nicolas Verzelen and Fanny Villers. Goodness-of-fit tests for high-dimensional Gaussian linear models. *Annals of Statistics*, 38(2):704–752, April 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1266586612>.

**vanZwet:2011:REL**

- [vZ11] Willem R. van Zwet. Remembering Erich Lehmann. *Annals of Statistics*, 39(5):2266–2279, October 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1321020524>.

**Wainwright:2012:DLV**

- [Wai12] Martin J. Wainwright. Discussion: Latent variable graphical model selection via convex optimization. *Annals of Statistics*, 40(4):1978–1983, August 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1351602530>.

**Walther:2010:OFD**

- [Wal10] Guenther Walther. Optimal and fast detection of spatial clusters with scan statistics. *Annals of Statistics*, 38(2):1010–1033, April 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1266586621>.



**Wang:2010:CSO**

- [Wan10] Weizhen Wang. On construction of the smallest one-sided confidence interval for the difference of two proportions. *Annals of Statistics*, 38(2):1227–1243, April 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1266586628>.

**Wang:2011:GAC**

- [Wan11] Lan Wang. GEE analysis of clustered binary data with diverging number of covariates. *Annals of Statistics*, 39(1):389–417, February 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1291388380>.

**Wang:2013:AEQ**

- [Wan13] Yazhen Wang. Asymptotic equivalence of quantum state tomography and noisy matrix completion. *Annals of Statistics*, 41(5):2462–2504, October 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1383661270>.

**Wasserman:2014:DST**

- [Was14] Larry Wasserman. Discussion: “A significance test for the lasso”. *Annals of Statistics*, 42(2):501–508, April 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1400592166>. See [LTTT14c].

**Wang:2017:LBM**

- [WB17] Y. X. Rachel Wang and Peter J. Bickel. Likelihood-based model selection for stochastic block models. *Annals of Statistics*, 45(2):500–528, April 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1494921948>.

**Wang:2016:SCT**

- [WBS16] Tengyao Wang, Quentin Berthet, and Richard J. Samworth. Statistical and computational trade-offs in estimation of sparse principal components. *Annals of Statistics*, 44(5):1896–1930, October 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1473685263>.

**Chang:2019:NTM**

- [wCM19] Hsin wen Chang and Ian W. McKeague. Nonparametric testing for multiple survival functions with noninferiority margins. *Annals of Statistics*, 47(1):205–232, February 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1543568587>.

**Wolpert:2011:SEU**

- [WCT11] Robert L. Wolpert, Merlise A. Clyde, and Chong Tu. Stochastic expansions using continuous dictionaries: Lévy adaptive regression kernels. *Annals of Statistics*, 39(4):1916–1962, August 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1314190619>.

**Wei:2010:D**

- [Wei10] Ying Wei. Discussion. *Annals of Statistics*, 38(2):670–675, April 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1266586608>.

**Wang:2017:AEE**

- [WF17] Weichen Wang and Jianqing Fan. Asymptotics of empirical eigenstructure for high dimensional spiked covariance. *Annals of Statistics*, 45(3):1342–1374, June 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1497319697>.

**Williams:2019:NVS**

- [WH19] Jonathan P. Williams and Jan Hannig. Nonpenalized variable selection in high-dimensional linear model settings via generalized fiducial inference. *Annals of Statistics*, 47(3):1723–1753, June 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1550026855>.

**Wang:2013:CNP**

- [WKL13] Lan Wang, Yongdai Kim, and Runze Li. Calibrating nonconvex penalized regression in ultra-high dimension. *Annals of Statistics*, 41(5):2505–2536, October 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1383661271>.

**Whiteley:2014:TPF**

- [WL14] Nick Whiteley and Anthony Lee. Twisted particle filters. *Annals of Statistics*, 42(1):115–141, February 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1392733182>.

**Wang:2014:OEE**

- [WLCY14] Jiangyan Wang, Rong Liu, Fuxia Cheng, and Lijian Yang. Oracally efficient estimation of autoregressive error distribution with simultaneous confidence band. *Annals of Statistics*, 42(2):654–668, April 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1400592173>.

**Wang:2011:EVS**

- [WLLC11] Li Wang, Xiang Liu, Hua Liang, and Raymond J. Carroll. Estimation and variable selection for generalized additive partial linear models. *Annals of Statistics*, 39(4):1827–1851, August 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1311688537>.

**Wang:2014:OCS**

- [WLZ14] Zhaoran Wang, Han Liu, and Tong Zhang. Optimal computational and statistical rates of convergence for sparse nonconvex learning problems. *Annals of Statistics*, 42(6):2164–2201, December 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1413810725>.

**Wong:2010:OPT**

- [WM10] Wing H. Wong and Li Ma. Optional Pólya tree and Bayesian inference. *Annals of Statistics*, 38(3):1433–1459, June 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1268056622>.

**Weng:2018:OLP**

- [WMZ18] Haolei Weng, Arian Maleki, and Le Zheng. Overcoming the limitations of phase transition by higher order analysis of regularization techniques. *Annals of Statistics*, 46(6A):3099–3129, December 2018. CODEN ASTSC7. ISSN

0090-5364. URL <http://projecteuclid.org/euclid.aos/1536307244>.

**Wang:2012:STN**

- [WP12] Qiying Wang and Peter C. B. Phillips. A specification test for nonlinear nonstationary models. *Annals of Statistics*, 40(2):727–758, April 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1337268210>.

**Woodard:2013:CRM**

- [WR13] Dawn B. Woodard and Jeffrey S. Rosenthal. Convergence rate of Markov chain methods for genomic motif discovery. *Annals of Statistics*, 41(1):91–124, February 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1362493041>.

**Wang:2019:AFM**

- [WRM19] Nanwei Wang, Johannes Rauh, and Hélène Massam. Approximating faces of marginal polytopes in discrete hierarchical models. *Annals of Statistics*, 47(3):1203–1233, June 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1550026834>.

**Wu:2018:TGF**

- [WW18] Hau-Tieng Wu and Nan Wu. Think globally, fit locally under the manifold setup: Asymptotic analysis of locally linear embedding. *Annals of Statistics*, 46(6B):3805–3837, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536631291>.

**Wei:2019:GHT**

- [WWG19] Yuting Wei, Martin J. Wainwright, and Adityanand Guntuboyina. The geometry of hypothesis testing over convex cones: Generalized likelihood ratio tests and minimax radii. *Annals of Statistics*, 47(2):994–1024, April 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1547197246>.

**Wang:2014:EMS**

- [WXQL14] Li Wang, Lan Xue, Annie Qu, and Hua Liang. Estimation and model selection in generalized additive partial linear

models for correlated data with diverging number of covariates. *Annals of Statistics*, 42(2):592–624, April 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1400592171>.

**Wang:2018:OMD**

- [WXX18] Lin Wang, Qian Xiao, and Hongquan Xu. Optimal maximin  $L_1$ -distance latin hypercube designs based on good lattice point designs. *Annals of Statistics*, 46(6B):3741–3766, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536631289>.

**Wang:2010:EPL**

- [WXZC10] Jane-Ling Wang, Liugen Xue, Lixing Zhu, and Yun Sam Chong. Estimation for a partial-linear single-index model. *Annals of Statistics*, 38(1):246–274, February 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1262271615>.

**Wang:2017:EEL**

- [WY17] Qinwen Wang and Jianfeng Yao. Extreme eigenvalues of large-dimensional spiked Fisher matrices with application. *Annals of Statistics*, 45(1):415–460, February 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1487667628>.

**Wu:2019:CPM**

- [WY19] Yihong Wu and Pengkun Yang. Chebyshev polynomials, moment matching, and optimal estimation of the unseen. *Annals of Statistics*, 47(2):857–883, April 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1547197241>.

**Wang:2010:VVM**

- [WZ10] Yazhen Wang and Jian Zou. Vast volatility matrix estimation for high-frequency financial data. *Annals of Statistics*, 38(2):943–978, April 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1266586619>.

**Wu:2012:PMT**

- [WZ12] Yuan Wu and Ying Zhang. Partially monotone tensor spline estimation of the joint distribution function with bivariate current status data. *Annals of Statistics*, 40(3):1609–1636, June 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1346850067>.

**Wu:2018:GBS**

- [WZ18] Weichi Wu and Zhou Zhou. Gradient-based structural change detection for nonstationary time series  $M$ -estimation. *Annals of Statistics*, 46(3):1197–1224, June 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1525313080>.

**Wang:2017:CAM**

- [WZHO17] Jingshu Wang, Qingyuan Zhao, Trevor Hastie, and Art B. Owen. Confounder adjustment in multiple hypothesis testing. *Annals of Statistics*, 45(5):1863–1894, October 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Wang:2018:CPD**

- [WZY18] Guanghui Wang, Changliang Zou, and Guosheng Yin. Change-point detection in multinomial data with a large number of categories. *Annals of Statistics*, 46(5):2020–2044, October 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1534492827>.

**Xu:2016:FVS**

- [XCL16] Min Xu, Minhua Chen, and John Lafferty. Faithful variable screening for high-dimensional convex regression. *Annals of Statistics*, 44(6):2624–2660, December 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1479891630>.

**Xu:2012:AOE**

- [XH12] Ganggang Xu and Jianhua Z. Huang. Asymptotic optimality and efficient computation of the leave-subject-out cross-validation. *Annals of Statistics*, 40(6):3003–3030, December 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1360332191>.

**Xie:2016:OSE**

- [XKB16] Xianchao Xie, S. C. Kou, and Lawrence Brown. Optimal shrinkage estimation of mean parameters in family of distributions with quadratic variance. *Annals of Statistics*, 44(2):564–597, April 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1458245728>.

**Xue:2010:SEC**

- [XMW10] Hongqi Xue, Hongyu Miao, and Hulin Wu. Sieve estimation of constant and time-varying coefficients in nonlinear ordinary differential equation models by considering both numerical error and measurement error. *Annals of Statistics*, 38(4):2351–2387, August 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1278861251>.

**Xia:2013:CRE**

- [XQB13] Ningning Xia, Yingli Qin, and Zhidong Bai. Convergence rates of eigenvector empirical spectral distribution of large dimensional sample covariance matrix. *Annals of Statistics*, 41(5):2572–2607, October 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1384871346>.

**Xie:2013:SMS**

- [XS13] Yao Xie and David Siegmund. Sequential multi-sensor change-point detection. *Annals of Statistics*, 41(2):670–692, April 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1366980561>.

**Xu:2017:IRL**

- [Xu17] Gongjun Xu. Identifiability of restricted latent class models with binary responses. *Annals of Statistics*, 45(2):675–707, April 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1494921954>.

**Xiao:2012:CME**

- [XW12] Han Xiao and Wei Biao Wu. Covariance matrix estimation for stationary time series. *Annals of Statistics*, 40(1):466–493,

February 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1334581750>.

**Xue:2012:RRB**

- [XZ12] Lingzhou Xue and Hui Zou. Regularized rank-based estimation of high-dimensional nonparanormal graphical models. *Annals of Statistics*, 40(5):2541–2571, October 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1359987530>.

**Xia:2018:IAS**

- [XZ18] Ningning Xia and Xinghua Zheng. On the inference about the spectral distribution of high-dimensional covariance matrix based on high-frequency noisy observations. *Annals of Statistics*, 46(2):500–525, April 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1522742427>.

**Xue:2012:NPC**

- [XZC12] Lingzhou Xue, Hui Zou, and Tianxi Cai. Nonconcave penalized composite conditional likelihood estimation of sparse Ising models. *Annals of Statistics*, 40(3):1403–1429, June 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1344610588>.

**Yang:2010:GP**

- [Yan10] Min Yang. On the de la garza phenomenon. *Annals of Statistics*, 38(4):2499–2524, August 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1278861255>.

**Yuan:2010:RKH**

- [YC10] Ming Yuan and T. Tony Cai. A reproducing kernel Hilbert space approach to functional linear regression. *Annals of Statistics*, 38(6):3412–3444, December 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1291126962>.



**Yang:2016:BMR**

- [YD16] Yun Yang and David B. Dunson. Bayesian manifold regression. *Annals of Statistics*, 44(2):876–905, April 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1458245738>.

**Yu:2016:MSI**

- [YDS16] Zhou Yu, Yuexiao Dong, and Jun Shao. On marginal sliced inverse regression for ultrahigh dimensional model-free feature selection. *Annals of Statistics*, 44(6):2594–2623, December 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1479891629>.

**Yen:2011:MMA**

- [Yen11] Tso-Jung Yen. A majorization–minimization approach to variable selection using spike and slab priors. *Annals of Statistics*, 39(3):1748–1775, June 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1311600282>.

**Yamagata:2013:QLA**

- [YFG13] Koichi Yamagata, Akio Fujiwara, and Richard D. Gill. Quantum local asymptotic normality based on a new quantum likelihood ratio. *Annals of Statistics*, 41(4):2197–2217, August 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1382547518>.

**Yoo:2016:SNP**

- [YG16] William Weimin Yoo and Subhashis Ghosal. Supremum norm posterior contraction and credible sets for nonparametric multivariate regression. *Annals of Statistics*, 44(3):1069–1102, June 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1460381687>.

**Yang:2012:BEL**

- [YH12] Yunwen Yang and Xuming He. Bayesian empirical likelihood for quantile regression. *Annals of Statistics*, 40(2):1102–1131, April 2012. CODEN ASTSC7. ISSN 0090-5364 (print),

2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1342625463>.

**Yin:2011:SDR**

- [YL11] Xiangrong Yin and Bing Li. Sufficient dimension reduction based on an ensemble of minimum average variance estimators. *Annals of Statistics*, 39(6):3392–3416, December 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1330958684>.

**Yoshimori:2014:SOE**

- [YL14] Masayo Yoshimori and Partha Lahiri. A second-order efficient empirical Bayes confidence interval. *Annals of Statistics*, 42(4):1233–1261, August 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1403715200>.

**Yan:2016:ADE**

- [YLZ16] Ting Yan, Chenlei Leng, and Ji Zhu. Asymptotics in directed exponential random graph models with an increasing bi-degree sequence. *Annals of Statistics*, 44(1):31–57, February 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1449755956>.

**Yang:2015:ITH**

- [YP15] Yanrong Yang and Guangming Pan. Independence test for high dimensional data based on regularized canonical correlation coefficients. *Annals of Statistics*, 43(2):467–500, April 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1424787425>.

**Yang:2017:RSK**

- [YPW17] Yun Yang, Mert Pilanci, and Martin J. Wainwright. Randomized sketches for kernels: Fast and optimal nonparametric regression. *Annals of Statistics*, 45(3):991–1023, June 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1497319686>.

**Yang:2012:ILO**

- [YS12] Min Yang and John Stufken. Identifying locally optimal designs for nonlinear models: A simple extension with profound consequences. *Annals of Statistics*, 40(3):1665–1681, June 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1349196387>.

**Yang:2015:MON**

- [YT15] Yun Yang and Surya T. Tokdar. Minimax-optimal non-parametric regression in high dimensions. *Annals of Statistics*, 43(2):652–674, April 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1425398504>.

**Yu:2010:MCG**

- [Yu10] Yaming Yu. Monotonic convergence of a general algorithm for computing optimal designs. *Annals of Statistics*, 38(3):1593–1606, June 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1269452648>.

**Yuan:2012:DLV**

- [Yua12] Ming Yuan. Discussion: Latent variable graphical model selection via convex optimization. *Annals of Statistics*, 40(4):1968–1972, August 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1351602528>.

**Yang:2016:CCH**

- [YWJ16] Yun Yang, Martin J. Wainwright, and Michael I. Jordan. On the computational complexity of high-dimensional Bayesian variable selection. *Annals of Statistics*, 44(6):2497–2532, December 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1479891626>.

**Yuan:2016:MOR**

- [YZ16] Ming Yuan and Ding-Xuan Zhou. Minimax optimal rates of estimation in high dimensional additive models. *Annals of Statistics*, 44(6):2564–2593, December 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (elec-

tronic). URL <http://projecteuclid.org/euclid.aos/1479891628>.

**Zheng:2017:IUO**

- [ZAL17] Wei Zheng, Mingyao Ai, and Kang Li. Identification of universally optimal circular designs for the interference model. *Annals of Statistics*, 45(4):1462–1487, August 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1498636863>.

**Zhang:2019:SSI**

- [ZBC19] Anru Zhang, Lawrence D. Brown, and T. Tony Cai. Semi-supervised inference: General theory and estimation of means. *Annals of Statistics*, 47(5):2538–2566, October 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1564797856>.

**Zhou:2018:NPR**

- [ZBFL18] Wen-Xin Zhou, Koushiki Bose, Jianqing Fan, and Han Liu. A new perspective on robust  $M$ -estimation: Finite sample theory and applications to dependence-adjusted multiple testing. *Annals of Statistics*, 46(5):1904–1931, October 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1534492823>.

**Zheng:2015:SPC**

- [ZBY15] Shurong Zheng, Zhidong Bai, and Jianfeng Yao. Substitution principle for CLT of linear spectral statistics of high-dimensional sample covariance matrices with applications to hypothesis testing. *Annals of Statistics*, 43(2):546–591, April 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1424787428>.

**Zheng:2019:HTL**

- [ZCCL19] Shurong Zheng, Zhao Chen, Hengjian Cui, and Runze Li. Hypothesis testing on linear structures of high-dimensional covariance matrix. *Annals of Statistics*, 47(6):3300–3334, December 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1572487394>.

**Zheng:2019:THD**

- [ZCGZ19] Shurong Zheng, Guanghui Cheng, Jianhua Guo, and Hongtu Zhu. Test for high-dimensional correlation matrices. *Annals of Statistics*, 47(5):2887–2921, October 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1564797867>.

**Zhao:2016:PLF**

- [ZCL16] Tianqi Zhao, Guang Cheng, and Han Liu. A partially linear framework for massive heterogeneous data. *Annals of Statistics*, 44(4):1400–1437, August 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1467894703>.

**Zhong:2013:TAH**

- [ZCX13] Ping-Shou Zhong, Song Xi Chen, and Minya Xu. Tests alternative to higher criticism for high-dimensional means under sparsity and column-wise dependence. *Annals of Statistics*, 41(6):2820–2851, December 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1387313391>.

**Zhao:2018:RBC**

- [ZDMD18] Anqi Zhao, Peng Ding, Rahul Mukerjee, and Tirthankar Dasgupta. Randomization-based causal inference from split-plot designs. *Annals of Statistics*, 46(5):1876–1903, October 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1534492822>.

**Zhang:2011:MTF**

- [ZFY11] Chunming Zhang, Jianqing Fan, and Tao Yu. Multiple testing via  $FDR_L$  for large-scale imaging data. *Annals of Statistics*, 39(1):613–642, February 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1297779858>.

**Zhu:2010:SMR**

- [ZH10] Hongjian Zhu and Feifang Hu. Sequential monitoring of response-adaptive randomized clinical trials. *Annals of Statistics*, 38(4):2218–2241, August 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1278861247>.

- Zhang:2010:NUV**
- [Zha10] Cun-Hui Zhang. Nearly unbiased variable selection under minimax concave penalty. *Annals of Statistics*, 38(2):894–942, April 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1266586618>.
- Zhang:2013:NOM**
- [Zha13] Li Zhang. Nearly optimal minimax estimator for high-dimensional sparse linear regression. *Annals of Statistics*, 41(4):2149–2175, August 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1382547516>.
- Zhang:2018:EQT**
- [Zha18] Yichong Zhang. Extremal quantile treatment effects. *Annals of Statistics*, 46(6B):3707–3740, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536631288>.
- Zhang:2019:CEL**
- [Zha19a] Anru Zhang. Cross: Efficient low-rank tensor completion. *Annals of Statistics*, 47(2):936–964, April 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1547197244>.
- Zhao:2019:CBP**
- [Zha19b] Qingyuan Zhao. Covariate balancing propensity score by tailored loss functions. *Annals of Statistics*, 47(2):965–993, April 2019. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1547197245>.
- Zhang:2011:IUM**
- [ZHCC11] Li-Xin Zhang, Feifang Hu, Siu Hung Cheung, and Wai Sum Chan. Immigrated urn models — theoretical properties and applications. *Annals of Statistics*, 39(1):643–671, February 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1297779859>.
- Zheng:2013:OCD**
- [Zhe13a] Wei Zheng. Optimal crossover designs for the proportional model. *Annals of Statistics*, 41(4):2218–2235, Au-

gust 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1382547519>.

**Zheng:2013:UOC**

- [Zhe13b] Wei Zheng. Universally optimal crossover designs under subject dropout. *Annals of Statistics*, 41(1):63–90, February 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1362493040>.

**Zheng:2015:UOD**

- [Zhe15] Wei Zheng. Universally optimal designs for two interference models. *Annals of Statistics*, 43(2):501–518, April 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1424787426>.

**Zhou:2010:NIQ**

- [Zho10] Zhou Zhou. Nonparametric inference of quantile curves for nonstationary time series. *Annals of Statistics*, 38(4):2187–2217, August 2010. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1278861246>.

**Zhou:2014:GGE**

- [Zho14a] Shuheng Zhou. Gemini: Graph estimation with matrix variate normal instances. *Annals of Statistics*, 42(2):532–562, April 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1400592169>.

**Zhou:2014:IWS**

- [Zho14b] Zhou Zhou. Inference of weighted  $V$ -statistics for nonstationary time series and its applications. *Annals of Statistics*, 42(1):87–114, February 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1389795746>.

**Zhu:2017:NAS**

- [Zhu17] Ying Zhu. Nonasymptotic analysis of semiparametric regression models with high-dimensional parametric coefficients. *Annals of Statistics*, 45(5):2274–2298, October 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Zhu:2019:SIA**

- [Zhu19] Ke Zhu. Statistical inference for autoregressive models under heteroscedasticity of unknown form. *Annals of Statistics*, 47(6):3185–3215, December 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1572487390>.

**Zhu:2012:PSC**

- [ZIC12] Hongtu Zhu, Joseph G. Ibrahim, and Hyunsoo Cho. Perturbation and scaled Cook’s distance. *Annals of Statistics*, 40(2):785–811, April 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1337268212>.

**Zhang:2011:CIC**

- [ZJS11] Mingyuan Zhang, Marshall M. Joffe, and Dylan S. Small. Causal inference for continuous-time processes when covariates are observed only at discrete times. *Annals of Statistics*, 39(1):131–173, February 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1291388371>.

**Zhang:2011:FIC**

- [ZL11a] Xinyu Zhang and Hua Liang. Focused information criterion and model averaging for generalized additive partial linear models. *Annals of Statistics*, 39(1):174–200, February 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1291388372>.

**Zheng:2011:EIC**

- [ZL11b] Xinghua Zheng and Yingying Li. On the estimation of integrated covariance matrices of high dimensional diffusion processes. *Annals of Statistics*, 39(6):3121–3151, December 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1327672848>.

**Zhu:2011:GSW**

- [ZL11c] Ke Zhu and Shiqing Ling. Global self-weighted and local quasi-maximum exponential likelihood estimators for ARMA–GARCH/IGARCH models. *Annals of Statistics*,



39(4):2131–2163, August 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1319595461>.

**Zhu:2012:MVC**

- [ZLK12] Hongtu Zhu, Runze Li, and Linglong Kong. Multivariate varying coefficient model for functional responses. *Annals of Statistics*, 40(5):2634–2666, October 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1359987533>.

**Zhao:2013:HDI**

- [ZLLW13] Junlong Zhao, Chenlei Leng, Lexin Li, and Hansheng Wang. High-dimensional influence measure. *Annals of Statistics*, 41(5):2639–2667, October 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1384871348>.

**Zhong:2017:TCS**

- [ZLST17] Ping-Shou Zhong, Wei Lan, Peter X. K. Song, and Chih-Ling Tsai. Tests for covariance structures with high-dimensional repeated measurements. *Annals of Statistics*, 45(3):1185–1213, June 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1497319692>.

**Zhao:2012:CCD**

- [ZLZ12] Yunpeng Zhao, Elizaveta Levina, and Ji Zhu. Consistency of community detection in networks under degree-corrected stochastic block models. *Annals of Statistics*, 40(4):2266–2292, August 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1358951382>.

**Zhao:2018:PCO**

- [ZLZ18] Tuo Zhao, Han Liu, and Tong Zhang. Pathwise coordinate optimization for sparse learning: Algorithm and theory. *Annals of Statistics*, 46(1):180–218, February 2018. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Zhang:2018:CLE**

- [ZPG18] Bo Zhang, Guangming Pan, and Jiti Gao. CLT for largest eigenvalues and unit root testing for high-dimensional non-

stationary time series. *Annals of Statistics*, 46(5):2186–2215, October 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1534492833>.

**Zheng:2015:GAQ**

- [ZPH15] Qi Zheng, Limin Peng, and Xuming He. Globally adaptive quantile regression with ultra-high dimensional data. *Annals of Statistics*, 43(5):2225–2258, October 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1442364151>.

**Zheng:2018:HDC**

- [ZPH18] Qi Zheng, Limin Peng, and Xuming He. High dimensional censored quantile regression. *Annals of Statistics*, 46(1):308–343, February 2018. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Zhu:2017:NVA**

- [ZPL<sup>+</sup>17] Xuening Zhu, Rui Pan, Guodong Li, Yuewen Liu, and Hansheng Wang. Network vector autoregression. *Annals of Statistics*, 45(3):1096–1123, June 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1497319689>.

**Zhang:2011:TAQ**

- [ZPMX11] Runchu Zhang, Frederick K. H. Phoa, Rahul Mukerjee, and Hongquan Xu. A trigonometric approach to quaternary code designs with application to one-eighth and one-sixteenth fractions. *Annals of Statistics*, 39(2):931–955, April 2011. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1302268082>.

**Zhang:2013:TCM**

- [ZPW13] Rongmao Zhang, Liang Peng, and Ruodu Wang. Tests for covariance matrix with fixed or divergent dimension. *Annals of Statistics*, 41(4):2075–2096, August 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1382547513>.

**Zhang:2013:FSA**

- [ZS13] Xianyang Zhang and Xiaofeng Shao. Fixed-smoothing asymptotics for time series. *Annals of Statistics*, 41(3):1329–

1349, June 2013. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1372979640>.

**Zhou:2019:SPO**

- [ZvdAW19] Bo Zhou, Ramon van den Akker, and Bas J. M. Werker. Semiparametrically point-optimal hybrid rank tests for unit roots. *Annals of Statistics*, 47(5):2601–2638, October 2019. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <https://projecteuclid.org/euclid.aos/1564797858>.

**Zhang:2012:ITV**

- [ZW12] Ting Zhang and Wei Biao Wu. Inference of time-varying regression models. *Annals of Statistics*, 40(3):1376–1402, June 2012. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1344610587>.

**Zhang:2015:TVN**

- [ZW15] Ting Zhang and Wei Biao Wu. Time-varying nonlinear regression models: Nonparametric estimation and model selection. *Annals of Statistics*, 43(2):741–768, April 2015. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1425398507>.

**Zhang:2016:SDF**

- [ZW16] Xiaoke Zhang and Jane-Ling Wang. From sparse to dense functional data and beyond. *Annals of Statistics*, 44(5):2281–2321, October 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1473685276>.

**Zhang:2017:GAH**

- [ZW17] Danna Zhang and Wei Biao Wu. Gaussian approximation for high dimensional time series. *Annals of Statistics*, 45(5):1895–1919, October 2017. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Zou:2014:NML**

- [ZYFW14] Changliang Zou, Guosheng Yin, Long Feng, and Zhaojun Wang. Nonparametric maximum likelihood approach to mul-

tuple change-point problems. *Annals of Statistics*, 42(3):970–1002, June 2014. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1400592649>.

**Zhao:2018:ARC**

- [ZYL18] Junlong Zhao, Guan Yu, and Yufeng Liu. Assessing robustness of classification using an angular breakdown point. *Annals of Statistics*, 46(6B):3362–3389, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536631277>.

**Zhang:2018:CMQ**

- [ZYS18] Xianyang Zhang, Shun Yao, and Xiaofeng Shao. Conditional mean and quantile dependence testing in high dimension. *Annals of Statistics*, 46(1):219–246, February 2018. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic).

**Zhang:2016:MRC**

- [ZZ16] Anderson Y. Zhang and Harrison H. Zhou. Minimax rates of community detection in stochastic block models. *Annals of Statistics*, 44(5):2252–2280, October 2016. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL <http://projecteuclid.org/euclid.aos/1473685275>.

**Zhu:2018:MTI**

- [ZZX18] Liping Zhu, Yaowu Zhang, and Kai Xu. Measuring and testing for interval quantile dependence. *Annals of Statistics*, 46(6A):2683–2710, December 2018. CODEN ASTSC7. ISSN 0090-5364. URL <http://projecteuclid.org/euclid.aos/1536307230>.