A Complete Bibliography of Publications in *Annals of Statistics (2020–2029)*

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[FMM23] Jianqing Fan, Ricardo P. Masini, and Marcelo C. Medeiros. Bridging factor and sparse models. *Annals of Statistics*, 51(4): 1692–1717, August 2023. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/journals/annals-of-statistics/volume-51/issue-4/Bridging-factor-and-sparse-models/10.1214/23-AOS2304.full.

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[FNL20] Ethan X. Fang, Yang Ning, and Runze Li. Test of significance for high-dimensional longitudinal data. *Annals of Statistics*, 48(5):2622–2645, October 2020. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/journals/annals-of-statistics/volume-48/issue-5/Test-of-significance-for-high-dimensional-longitudinal-data/10.1214/19-AOS1900.full.

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[FZ16] Tobias Fissler and Johanna F. Ziegel. Higher order elicitability 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`. See correction [FZ21].

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[FZP20] Michael Fauß, Abdelhak M. Zoubir, and H. Vincent Poor. Minimax optimal sequential hypothesis tests for Markov processes. *Annals of Statistics*, 48(5):2599–2621, October 2020. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL `https://projecteuclid.org/journals/annals-`

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[PRV20] Davy Paindaveine, Julien Remy, and Thomas Verdebout. Testing for principal component directions under weak identifiability. *Annals of Statistics*, 48(1):324–345, February 2020. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/euclid.aos/1581930137.

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[PS22] Ashwin Pananjady and Richard J. Samworth. Isotonic regression with unknown permutations: Statistics, computation and adaptation. *Annals of Statistics*, 50(1):324–350, February 2022. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/journals/annals-of-statistics/volume-50/issue-1/Isotonic-regression-with-unknown-permutations-Statistics-computation-and-adaptation/10.1214/21-AOS2107.full.

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[PWLL21] Shanqi Pang, Jing Wang, Dennis K. J. Lin, and Min-Qian Liu. Construction of mixed orthogonal arrays with high strength. *Annals of Statistics*, 49(5):2870–2884, October 2021. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/journals/annals-of-statistics/volume-49/issue-5/Construction-of-mixed-orthogonal-arrays-with-high-strength/10.1214/21-AOS2063.full.

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[QTD24] Hongxiang Qiu, Eric Tchetgen Tchetgen, and Edgar Dobriban. Efficient and multiply robust risk estimation under general forms of dataset shift. *Annals of Statistics*, 52(4):1796–1824, August 2024. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL `https://projecteuclid.org/journals/annals-of-statistics/volume-52/issue-4/Efficient-and-multiply-robust-risk-estimation-under-general-forms-of/10.1214/24-AOS2422.full`.

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[RCS23] Henry W. J. Reeve, Timothy I. Cannings, and Richard J. Samworth. Optimal subgroup selection. *Annals of Statistics*, 51(6): 2342–2365, December 2023. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL `https://projecteuclid.org/journals/annals-of-statistics/volume-51/issue-6/Optimal-subgroup-selection/10.1214/23-AOS2328.full`.

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[RCSN22] Alberto Rodríguez-Casal and Paula Saavedra-Nieves. A data-adaptive method for estimating density level sets under shape conditions. *Annals of Statistics*, 50(3):1653–1668, June 2022. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL `https://projecteuclid.org/journals/annals-of-statistics/volume-50/issue-3/A-data-adaptive-method-for-estimating-density-level-sets-under/10.1214/21-AOS2168.full`.

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[RERS23] Thomas S. Richardson, Robin J. Evans, James M. Robins, and Ilya Shpitser. Nested Markov properties for acyclic directed mixed graphs. *Annals of Statistics*, 51(1):334–361, February 2023. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL `https://projecteuclid.org/journals/`

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[REZ23] Frank Röttger, Sebastian Engelke, and Piotr Zwiernik. Total positivity in multivariate extremes. *Annals of Statistics*, 51 (3):962–1004, June 2023. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/journals/annals-of-statistics/volume-51/issue-3/Total-positivity-in-multivariate-extremes/10.1214/23-AOS2272.full.

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[RGvdL22] Helene C. Rytgaard, Thomas A. Gerds, and Mark J. van der Laan. Continuous-time targeted minimum loss-based estimation of intervention-specific mean outcomes. *Annals of Statistics*, 50 (5):2469–2491, October 2022. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/journals/annals-of-statistics/volume-50/issue-5/Continuous-time-targeted-minimum-loss-based-estimation-of-intervention-specific/10.1214/21-AOS2114.full.

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[RKP23] Benjamin Roycraft, Johannes Krebs, and Wolfgang Polonik. Bootstrapping persistent Betti numbers and other stabilizing statistics. *Annals of Statistics*, 51(4):1484–1509, August 2023. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/journals/annals-of-statistics/volume-51/issue-4/Bootstrapping-persistent-Betti-numbers-and-other-stabilizing-statistics/10.1214/23-AOS2277.full.

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[RS20a] Angelika Rohde and Lukas Steinberger. Geometrizing rates of convergence under local differential privacy constraints. *Annals of Statistics*, 48(5):2646–2670, October 2020. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/journals/annals-of-statistics/volume-48/issue-5/Geometrizing-rates-of-convergence-under-local-differential-privacy-constraints/10.1214/19-AOS1901.full.

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[RS20b] Judith Rousseau and Botond Szabo. Asymptotic frequentist coverage properties of Bayesian credible sets for sieve priors. *Annals of Statistics*, 48(4):2155–2179, August 2020. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/journals/annals-of-statistics/volume-48/issue-4/Asymptotic-frequentist-coverage-properties-of-Bayesian-credible-sets-for-sieve/10.1214/19-AOS1881.full.

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[RSH20] Markus Reiß and Johannes Schmidt-Hieber. Nonparametric Bayesian analysis of the compound Poisson prior for support boundary recovery. *Annals of Statistics*, 48(3):1432–1451, June 2020. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/journals/annals-of-statistics/volume-48/issue-3/Nonparametric-Bayesian-analysis-of-the-compound-Poisson-prior-for-support/10.1214/19-AOS1853.full.

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[RV22] Etienne Roquain and Nicolas Verzelen. False discovery rate control with unknown null distribution: Is it possible to mimic the oracle? *Annals of Statistics*, 50(2):1095–1123, April 2022. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/journals/annals-of-statistics/volume-50/issue-2/False-discovery-rate-control-with-unknown-null-distribution--Is/10.1214/21-AOS2141.full.

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[RvdP20] Veronika Rocková and Stéphanie van der Pas. Posterior concentration for Bayesian regression trees and forests.

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[RvdV20] Kolyan Ray and Aad van der Vaart. Semiparametric Bayesian causal inference. *Annals of Statistics*, 48(5):2999–3020, October 2020. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/journals/annals-of-statistics/volume-48/issue-5/Semiparametric-Bayesian-causal-inference/10.1214/19-AOS1919.full.

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[RW20a] Markus Reiß and Martin Wahl. Nonasymptotic upper bounds for the reconstruction error of PCA. *Annals of Statistics*, 48(2):1098–1123, April 2020. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/euclid.aos/1590480047.

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[RW20b] Johannes O. Royset and Roger J-B Wets. Variational analysis of constrained M-estimators. *Annals of Statistics*, 48(5):2759–2790, October 2020. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/journals/annals-of-statistics/volume-48/issue-5/Variational-analysis-of-constrained-M-estimators/10.1214/19-AOS1905.full.

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[RW23] Markus Reiss and Lars Winkelmann. Inference on the maximal rank of time-varying covariance matrices using high-frequency data. *Annals of Statistics*, 51(2):791–815, April 2023. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/journals/annals-of-statistics/volume-51/issue-2/Inference-on-the-maximal-rank-of-time-varying-covariance-matrices/10.1214/23-AOS2273.full.

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[RY21] Suhasini Subba Rao and Junho Yang. Reconciling the Gaussian and Whittle likelihood with an application to estimation in the frequency domain. *Annals of Statistics*, 49(5): 2774–2802, October 2021. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/journals/annals-of-statistics/volume-49/issue-5/Reconciling-the-Gaussian-and-Whittle-likelihood-with-an-application-to/10.1214/21-AOS2055.full.

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[SAH21] Fredrik Sävje, Peter M. Aronow, and Michael G. Hudgens. Average treatment effects in the presence of unknown interference. *Annals of Statistics*, 49(2):673–701, April 2021. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/journals/annals-of-statistics/volume-49/issue-2/Average-treatment-effects-in-the-presence-of-unknown-interference/10.1214/20-AOS1973.full.

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[SBC24] Torben Sell, Thomas B. Berrett, and Timothy I. Cannings. Nonparametric classification with missing data. *Annals of Statistics*, 52(3):1178–1200, June 2024. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/journals/annals-of-statistics/volume-52/issue-3/Nonparametric-classification-with-missing-data/10.1214/24-AOS2389.full.

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[SF22] Igor Silin and Jianqing Fan. Canonical thresholding for nonsparse high-dimensional linear regression. *Annals of Statistics*, 50(1): 460–486, February 2022. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/journals/annals-of-statistics/volume-50/issue-1/Canonical-thresholding-for-nonsparse-high-dimensional-linear-regression/10.1214/21-AOS2116.full.

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[SF24] Yanglei Song and Georgios Fellouris. Change acceleration and detection. *Annals of Statistics*, 52(3):1050–1075, June 2024. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/journals/annals-of-statistics/volume-52/issue-3/Change-acceleration-and-detection/10.1214/24-AOS2382.full.

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[SG20] Sujayam Saha and Adityanand Guntuboyina. On the nonparametric maximum likelihood estimator for Gaussian location mixture densities with application to Gaussian denoising. *Annals of Statistics*, 48(2):738–762, April 2020. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/euclid.aos/1590480032.

Shen:2020:OEV

[SGWH20] Yandi Shen, Chao Gao, Daniela Witten, and Fang Han. Optimal estimation of variance in nonparametric regression with random design. *Annals of Statistics*, 48(6):3589–3618, December 2020. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/journals/annals-of-statistics/volume-48/issue-6/Optimal-estimation-of-variance-in-nonparametric-regression-with-random-design/10.1214/20-AOS1944.full.

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[SH20a] Johannes Schmidt-Hieber. Nonparametric regression using deep neural networks with ReLU activation function. *Annals of Statistics*, 48(4):1875–1897, August 2020. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/journals/annals-of-statistics/volume-48/issue-4/Nonparametric-regression-using-deep-neural-networks-with-ReLU-activation-function/10.1214/19-AOS1875.full. See discussion [Kut20] and correction [SHV24].

Shen:2020:HFE

[SH20b] Jinqi Shen and Tailen Hsing. Hurst function estimation. *Annals of Statistics*, 48(2):838–862, April 2020. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/euclid.aos/1590480036.

Shi:2022:UCF

[SHDH22] Hongjian Shi, Marc Hallin, Mathias Drton, and Fang Han. On universally consistent and fully distribution-free rank tests of vector independence. *Annals of Statistics*, 50(4):1933–1959, August 2022. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/journals/annals-of-statistics/volume-50/issue-4/On-universally-consistent-and-fully-distribution-free-rank-tests-of/10.1214/21-AOS2151.full.

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[SHSS+21] Johannes Schmidt-Hieber, Laura Fee Schneider, Thomas Staudt, Andrea Krajina, Timo Aspelmeier, and Axel Munk. Posterior analysis of n in the binomial. *Annals of Statistics*, 49(6): 3534–3558, December 2021. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/journals/annals-of-statistics/volume-49/issue-6/Posterior-analysis-of-n-in-the-binomial-np-problem-with/10.1214/21-AOS2096.full.

Schmidt-Hieber:2024:CNR

[SHV24] Johannes Schmidt-Hieber and Don Vu. Correction to "Nonparametric regression using deep neural networks with ReLU activation function". *Annals of Statistics*, 52(1):413–414, February 2024. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/journals/annals-of-statistics/volume-52/issue-1/Correction-to-Nonparametric-regression-using-deep-neural-networks-with-ReLU/10.1214/24-AOS2351.full. See [SH20a].

Spector:2022:PKM

[SJ22] Asher Spector and Lucas Janson. Powerful knockoffs via minimizing reconstructability. *Annals of Statistics*, 50(1):252–276, February 2022. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/journals/annals-of-statistics/volume-50/issue-1/Powerful-knockoffs-via-minimizing-reconstructability/10.1214/21-AOS2104.full.

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[SL23] Lukas Steinberger and Hannes Leeb. Conditional predictive inference for stable algorithms. *Annals of Statistics*, 51(1): 290–311, February 2023. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/journals/annals-of-statistics/volume-51/issue-1/Conditional-predictive-inference-for-stable-algorithms/10.1214/22-AOS2250.full.

Shao:2022:IRF

[SLY22] Lingxuan Shao, Zhenhua Lin, and Fang Yao. Intrinsic Riemannian functional data analysis for sparse longitudinal observations. *Annals of Statistics*, 50(3):1696–1721, June 2022. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/journals/annals-of-statistics/volume-50/issue-3/Intrinsic-Riemannian-functional-data-analysis-for-sparse-longitudinal-observations/10.1214/22-AOS2172.full.

Syring:2020:RRO

[SM20] Nicholas Syring and Ryan Martin. Robust and rate-optimal Gibbs posterior inference on the boundary of a noisy image. *Annals of Statistics*, 48(3):1498–1513, June 2020. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/journals/annals-of-statistics/volume-48/issue-3/Robust-and-rate-optimal-Gibbs-posterior-inference-on-the-boundary/10.1214/19-AOS1856.full.

Schoen:2023:OAO

[SM23] Eric D. Schoen and Robert W. Mee. Order-of-addition orthogonal arrays to study the effect of treatment ordering. *Annals of Statistics*, 51(4):1877–1894, August 2023. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/journals/annals-of-statistics/volume-51/issue-4/Order-of-addition-orthogonal-arrays-to-study-the-effect-of/10.1214/23-AOS2317.full.

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[SMZ22] Emil A. Stoltenberg, Per A. Mykland, and Lan Zhang. A CLT for second difference estimators with an application to volatility and intensity. *Annals of Statistics*, 50(4):2072–2095, August 2022. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/journals/annals-of-statistics/volume-50/issue-4/A-CLT-for-second-difference-estimators-with-an-application-to/10.1214/22-AOS2176.full.

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[SO23] Alexander Schell and Harald Oberhauser. Nonlinear independent component analysis for discrete-time and continuous-time signals. *Annals of Statistics*, 51(2):487–518, April 2023.

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Shah:2020:HCI

[SP20] Rajen D. Shah and Jonas Peters. The hardness of conditional independence testing and the generalised covariance measure. *Annals of Statistics*, 48(3):1514–1538, June 2020. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/journals/annals-of-statistics/volume-48/issue-3/The-hardness-of-conditional-independence-testing-and-the-generalised-covariance/10.1214/19-AOS1857.full.

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[SPY20] Jaron Sanders, Alexandre Proutière, and Se-Young Yun. Clustering in Block Markov Chains. *Annals of Statistics*, 48(6):3488–3512, December 2020. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/journals/annals-of-statistics/volume-48/issue-6/Clustering-in-Block-Markov-Chains/10.1214/19-AOS1939.full.

Schweinberger:2020:CCR

[SS20] Michael Schweinberger and Jonathan Stewart. Concentration and consistency results for canonical and curved exponential-family models of random graphs. *Annals of Statistics*, 48(1):374–396, February 2020. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/euclid.aos/1581930139.

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[SS22] Bharath K. Sriperumbudur and Nicholas Sterge. Approximate kernel PCA: Computational versus statistical trade-off. *Annals of Statistics*, 50(5):2713–2736, October 2022. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL https://projecteuclid.org/journals/annals-of-statistics/volume-50/issue-5/Approximate-kernel-PCA-Computational-versus-statistical-trade-off/10.1214/22-AOS2204.full.

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[SS23] Neil A. Spencer and Cosma Rohilla Shalizi. Projective, sparse and learnable latent position network models. *Annals of Statistics*, 51(6):2506–2525, December 2023. CODEN ASTSC7. ISSN 0090-5364 (print), 2168-8966 (electronic). URL `https://projecteuclid.org/journals/annals-of-statistics/volume-51/issue-6/Projective-sparse-and-learnable-latent-position-network-models/10.1214/23-AOS2340.full`.

Shi:2021:CVI

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