

STATISTICAL SCIENCE

Volume 36, Number 2

May 2021

Judicious Judgment Meets Unsettling Updating: Dilation, Sure Loss and Simpson's Paradox	<i>Ruobin Gong and Xiao-Li Meng</i>	169
Comment: On the History and Limitations of Probability Updating	<i>Glenn Shafer</i>	191
Comment: Settle the Unsettling: An Inferential Models Perspective	<i>Chuanhai Liu and Ryan Martin</i>	196
Comment: Moving Beyond Sets of Probabilities	<i>Gregory Wheeler</i>	201
Comment: On Focusing, Soft and Strong Revision of Choquet Capacities and Their Role in Statistics	<i>Thomas Augustin and Georg Schollmeyer</i>	205
Rejoinder: Let's Be Imprecise in Order to Be Precise (About What We Don't Know)	<i>Ruobin Gong and Xiao-Li Meng</i>	210
A Unified Primal Dual Active Set Algorithm for Nonconvex Sparse Recovery	<i>Jian Huang, Yuling Jiao, Bangti Jin, Jin Liu, Xiliang Lu and Can Yang</i>	215
The Box-Cox Transformation: Review and Extensions	<i>Anthony C. Atkinson, Marco Riani and Aldo Corbellini</i>	239
Noncommutative Probability and Multiplicative Cascades	<i>Ian W. McKeague</i>	256
A Selective Overview of Deep Learning	<i>Jianqing Fan, Cong Ma and Yiqiao Zhong</i>	264
Stochastic Approximation: From Statistical Origin to Big-Data, Multidisciplinary Applications	<i>Tze Leung Lai and Hongsong Yuan</i>	291
Robust High-Dimensional Factor Models with Applications to Statistical Machine Learning	<i>Jianqing Fan, Kaizheng Wang, Yiqiao Zhong and Ziwei Zhu</i>	303
A Conversation with Dennis Cook	<i>Efstathia Bura, Bing Li, Lexin Li, Christopher Nachtsheim, Daniel Pena, Claude Setodji and Robert E. Weiss</i>	328

Statistical Science [ISSN 0883-4237 (print); ISSN 2168-8745 (online)], Volume 36, Number 2, May 2021. Published quarterly by the Institute of Mathematical Statistics, 9760 Smith Road, Waite Hill, Ohio 44094, USA. Periodicals postage paid at Cleveland, Ohio and at additional mailing offices. **POSTMASTER:** Send address changes to *Statistical Science*, Institute of Mathematical Statistics, Dues and Subscriptions Office, PO Box 729, Middletown, Maryland 21769, USA.

Copyright © 2021 by the Institute of Mathematical Statistics
Printed in the United States of America