

Contents

Preface	v
Contributors	vi
Photo	viii
Biography of Lawrence D. Brown	ix
Publications	xi
Students	xviii
A Poem	xix
A conversation with Larry Brown	xxi
<i>Decision Theory</i>	
False vs. missed discoveries, Gaussian decision theory, and the Donsker-Varadhan principle	
<i>Anirban DasGupta</i>	1
Chi-square lower bounds	
<i>Mark G. Low</i>	22
Minimax estimation over hyperrectangles with implications in the Poisson case	
<i>Brenda MacGibbon</i>	32
Lower bounds for volatility estimation in microstructure noise models	
<i>Axel Munk and Johannes Schmidt-Hieber</i>	43
<i>High Dimensional Models</i>	
Hierarchical selection of variables in sparse high-dimensional regression	
<i>Peter J. Bickel, Ya'acov Ritov and Alexandre B. Tsybakov</i>	56
High-dimensional variable selection for Cox's proportional hazards model	
<i>Jianqing Fan, Yang Feng and Yichao Wu</i>	70
High dimensional Bernstein-von Mises: simple examples	
<i>Iain M. Johnstone</i>	87
<i>Modeling Data: Applications</i>	
Service times in call centers: Agent heterogeneity and learning with some operational consequences	
<i>Noah Gans, Nan Liu, Avishai Mandelbaum, Haipeng Shen and Han Ye</i>	99