

# THE ANNALS *of* STATISTICS

AN OFFICIAL JOURNAL OF THE  
INSTITUTE OF MATHEMATICAL STATISTICS

## Articles

- Gamma-based clustering via ordered means with application to  
gene-expression analysis . . . . . MICHAEL A. NEWTON AND LISA M. CHUNG 3217
- Optimal rank-based testing for principal components  
MARC HALLIN, DAVY PAINDAVEINE AND THOMAS VERDEBOUT 3245
- Adaptive nonparametric Bayesian inference using location-scale mixture priors  
R. DE JONGE AND J. H. VAN ZANTEN 3300
- Uniform convergence rates for nonparametric regression and principal component analysis  
in functional/longitudinal data . . . . . YEHUA LI AND TAILEN HSING 3321
- Identifying the finite dimensionality of curve time series  
NEIL BATHIA, QIWEI YAO AND FLAVIO ZIEGELMANN 3352
- Sequentially interacting Markov chain Monte Carlo methods  
ANTHONY BROCKWELL, PIERRE DEL MORAL AND ARNAUD DOUCET 3387
- A reproducing kernel Hilbert space approach to functional linear regression  
MING YUAN AND T. TONY CAI 3412
- On optimality of the Shiryaev–Roberts procedure for detecting a change in distribution  
ALEKSEY S. POLUNCHENKO AND ALEXANDER G. TARTAKOVSKY 3445
- Empirical dynamics for longitudinal data . . . . . HANS-GEORG MÜLLER AND FANG YAO 3458
- High-dimensionality effects in the Markowitz problem and other quadratic programs with  
linear constraints: Risk underestimation . . . . . NOUREDDINE EL KAROUI 3487
- Sure independence screening in generalized linear models with NP-dimensionality  
JIANQING FAN AND RUI SONG 3567
- Convergence and prediction of principal component scores in high-dimensional settings  
SEUNGGEUN LEE, FEI ZOU AND FRED A. WRIGHT 3605
- ANOVA for longitudinal data with missing values . . . . SONG XI CHEN AND PING-SHOU ZHONG 3630
- Sparsity in multiple kernel learning . . . . . VLADIMIR KOLTCHINSKII AND MING YUAN 3660
- Coordinate-independent sparse sufficient dimension reduction and variable selection  
XIN CHEN, CHANGLIANG ZOU AND R. DENNIS COOK 3696
- Nonparametric estimate of spectral density functions of sample covariance matrices:  
A first step . . . . . BING-YI JING, GUANGMING PAN, QI-MAN SHAO AND WANG ZHOU 3724
- Nonparametric estimation of multivariate convex-transformed densities  
ARSENI SEREGIN AND JON A. WELLNER 3751
- The sequential rejection principle of familywise error control  
JELLE J. GOEMAN AND ALDO SOLARI 3782
- Estimation and testing for partially linear single-index models  
HUA LIANG, XIANG LIU, RUNZE LI AND CHIH-LING TSAI 3811

## Corrections

- A class of Rényi information estimators for multidimensional densities  
NIKOLAI LEONENKO AND LUC PRONZATO 3837
- Residual empirical processes for long and short memory time series  
NGAI HANG CHAN AND SHIQING LING 3839

## Letter to the Editor

- Some comments on “On construction of the smallest one-sided confidence interval for the difference  
of two proportions” . . . . . CHRIS LLOYD AND PAUL KABAILA 3840