

# THE ANNALS *of* STATISTICS

*AN OFFICIAL JOURNAL OF THE*  
INSTITUTE OF MATHEMATICAL STATISTICS

## Articles

- Joint variable and rank selection for parsimonious estimation of high-dimensional matrices . . . . . FLORENTINA BUNEA, YIYUAN SHE AND MARTEN H. WEGKAMP 2359
- Optimal rates of convergence for sparse covariance matrix estimation  
T. TONY CAI AND HARRISON H. ZHOU 2389
- Estimation in functional regression for general exponential families  
WINSTON WEI DOU, DAVID POLLARD AND HARRISON H. ZHOU 2421
- Fast global convergence of gradient methods for high-dimensional statistical recovery  
ALEKH AGARWAL, SAHAND NEGAHBAN AND MARTIN J. WAINWRIGHT 2452
- Sampled forms of functional PCA in reproducing kernel Hilbert spaces  
ARASH A. AMINI AND MARTIN J. WAINWRIGHT 2483
- A penalized empirical likelihood method in high dimensions  
SOUMENDRA N. LAHIRI AND SUBHADEEP MUKHOPADHYAY 2511
- Regularized rank-based estimation of high-dimensional nonparanormal graphical models . . . . . LINGZHOU XUE AND HUI ZOU 2541
- On false discovery rate thresholding for classification under sparsity  
PIERRE NEUVIAL AND ETIENNE ROQUAIN 2572
- Nonparametric regression for locally stationary time series . . . . . MICHAEL VOGT 2601
- Multivariate varying coefficient model for functional responses  
HONGTU ZHU, RUNZE LI AND LINGLONG KONG 2634
- Tight conditions for consistency of variable selection in the context of high dimensionality . . . . . LAËTITIA COMMINGES AND ARNAK S. DALALYAN 2667
- Asymptotic properties of the maximum likelihood estimation in misspecified hidden Markov models . . . . . RANDAL DOUC AND ERIC MOULINES 2697
- Optimal weighted nearest neighbour classifiers . . . . . RICHARD J. SAMWORTH 2733