

# THE ANNALS *of* STATISTICS

*AN OFFICIAL JOURNAL OF THE*  
INSTITUTE OF MATHEMATICAL STATISTICS

## Articles

Frequentist coverage of adaptive nonparametric Bayesian credible sets BOTOND SZABÓ, A. W. VAN DER VAART AND J. H. VAN ZANTEN	1391
Discussion .....	RICHARD NICKL
Discussion .....	ISMAËL CASTILLO
Discussion .....	JUDITH ROUSSEAU
Discussion .....	MARK G. LOW AND ZONGMING MA
Discussion .....	SUBHASHIS GHOSAL
Rejoinder .....	BOTOND SZABÓ, A. W. VAN DER VAART AND J. H. VAN ZANTEN
The fused Kolmogorov filter: A nonparametric model-free screening method QING MAI AND HUI ZOU	1463
QUADRO: A supervised dimension reduction method via Rayleigh quotient optimization JIANQING FAN, ZHENG TRACY KE, HAN LIU AND LUCY XIA	1471
Regularized estimation in sparse high-dimensional time series models SUMANTA BASU AND GEORGE MICHAILIDIS	1498
Robustness to outliers in location-scale parameter model using log-regularly varying distributions .....	ALAIN DESGAGNÉ
Optimal designs for the proportional interference model KANG LI, WEI ZHENG AND MINGYAO AI	1535
Bandwidth selection in kernel empirical risk minimization via the gradient MICHAËL CHICHIGNOUD AND SÉBASTIEN LOUSTAU	1596
Structural Markov graph laws for Bayesian model uncertainty SIMON BYRNE AND A. PHILIP DAWID	1617
Semiparametric GEE analysis in partially linear single-index models for longitudinal data JIA CHEN, DEGUI LI, HUA LIANG AND SUOJIN WANG	1647
Consistency of random forests ERWAN SCORNET, GÉRARD BIAU AND JEAN-PHILIPPE VERT	1682
Nonparametric inference in generalized functional linear models ZUOFENG SHANG AND GUANG CHENG	1716
On risk bounds in isotonic and other shape restricted regression problems SABYASACHI CHATTERJEE, ADITYANAND GUNTUBOYINA AND BODHISATTVA SEN	1742
Maximin effects in inhomogeneous large-scale data NICOLAI MEINSHAUSEN AND PETER BÜHLMANN	1801
Jump activity estimation for pure-jump semimartingales via self-normalized statistics VIKTOR TODOROV	1831