

STATISTICAL SCIENCE

Volume 26, Number 1

February 2011

| | | |
|--|---|-----|
| Statistical Inference: The Big Picture | <i>Robert E. Kass</i> | 1 |
| Bayesian Statistical Pragmatism | <i>Andrew Gelman</i> | 10 |
| Discussion of “Statistical Inference: The Big Picture” by R. E. Kass | <i>Steven N. Goodman</i> | 12 |
| Discussion of “Statistical Inference: The Big Picture” by R. E. Kass | <i>Robert McCulloch</i> | 15 |
| Discussion of “Statistical Inference: The Big Picture” by R. E. Kass | <i>Hal Stern</i> | 17 |
| Rejoinder | <i>Robert E. Kass</i> | 19 |
| Feature Matching in Time Series Modeling | <i>Yingcun Xia and Howell Tong</i> | 21 |
| Discussion of “Feature Matching in Time Series Modeling” by Y. Xia and H. Tong | <i>Bruce E. Hansen</i> | 47 |
| Discussion of “Feature Matching in Time Series Modeling” by Y. Xia and H. Tong | <i>Edward L. Ionides</i> | 49 |
| Discussion of “Feature Matching in Time Series Modeling” by Y. Xia and H. Tong | <i>Kung-Sik Chan and Ruey S. Tsay</i> | 53 |
| Discussion of “Feature Matching in Time Series Modeling” by Y. Xia and H. Tong | <i>Qiwei Yao</i> | 57 |
| Rejoinder | <i>Yingcun Xia and Howell Tong</i> | 59 |
| Statistical Modeling of RNA-Seq Data | <i>Julia Salzman, Hui Jiang and Wing Hung Wong</i> | 62 |
| Test Martingales, Bayes Factors and p -Values | <i>Glenn Shafer, Alexander Shen, Nikolai Vereshchagin and Vladimir Vovk</i> | 84 |
| A Short History of Markov Chain Monte Carlo: Subjective Recollections from Incomplete Data | <i>Christian Robert and George Casella</i> | 102 |
| Statistical Analysis in Genetic Studies of Mental Illnesses | <i>Heping Zhang</i> | 116 |
| Variable Selection for Nonparametric Gaussian Process Priors: Models and Computational Strategies | <i>Terrance Savitsky, Marina Vannucci and Naijun Sha</i> | 130 |
| A Random Walk with Drift: Interview with Peter J. Bickel | <i>Ya’acov Ritov</i> | 150 |

Statistical Science (ISSN 0883-4237), Volume 26, Number 1, February 2011. Published quarterly by the Institute of Mathematical Statistics, 3163 Somerset Drive, Cleveland, OH 44122, 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, 9650 Rockville Pike—Suite L2310, Bethesda, MD 20814-3998, USA.

Copyright © 2011 by the Institute of Mathematical Statistics
Printed in the United States of America