Stanford



Joseph Romano

Professor of Statistics and of Economics

Curriculum Vitae available Online

Bio

BIO

PERSONAL BACKGROUND:

I grew up in an Italian New Jersey family, and attended Princeton where I was influenced by John Tukey and terrific mentor Nick Jewell. I got my Ph.D. from Berkeley in 1986, where I was fortunate enough to meet many of the great statisticians of the 20th century, including Erich Lehmann, Lucien LeCam, David Freedman, Rudy Beran, and others. I joined the faculty at Stanford in 1986 when I was 25 and have been at Stanford ever since. My professional life combines intellectual advancement, teaching, and mentoring of young students and researchers by sharing of knowledge and promoting academic integrity. I am proud to be part of the 500 Queer Scientists visibility campaign. I also lead a balanced life with passions in music (having performed at Carnegie Hall), tennis (ranked nationally in my age group), cooking, architecture, and other interests.

RESEARCH GOALS:

Statistics is concerned with making sense or inferences about the world based on limited information and uncertainties. In contrast, mathematics is exact, where the goal is to prove theorems based on a well-defined set of assumptions. It is the juxtaposition of statistics and mathematics that I find intriguing and challenging. Mathematical statistics serves to precisely quantify and explain what can be learned from data in spite of having to acknowledge our uncertainty in the process.

While much of my own research has been theoretically oriented, I have been motivated by a desire to develop practical statistical methodology in order to construct techniques that may be applied safely in practice. I have been particularly interested in advancing "nonparametric" techniques that do not rely on the statistician having to invoke unverifiable assumptions. In my work, I have tried to explore the extent of applicability of bootstrap, subsampling, and other resampling methods, as well as understanding their limitations.

In recent years, I have been interested in developing new methods for multiple testing and multivariate inference, especially driven by the availability of massive data sets. For example current methods in biotechnology generate ultra high throughput data, where expression levels in tens of thousands of genes or SNP data with hundreds of thousands of locations must be analyzed simultaneously. Multiple testing methods can be used to understand the hidden structure in the data rather than random artifacts (due to "data snooping"). In addition, the analysis of data is complicated by large number of features with unknown dependence structures, heterogeneity, model fitting, high dimensionality and other unknown sources of variation. The statistician

is then faced with the challenge of accounting for all possible errors resulting from a complex data analysis, so that any resulting inferences or interesting conclusions can reliable be viewed as real structure (and is reproducible or has predictive power). Thus, my goals are the development of universal statistical tools that can be applied to such diverse fields as econometrics, climate science, genetics, clinical trials, finance, education, etc. The many burgeoning fields of applications demand new statistical methods, creating exciting opportunities for statisticians and data scientists.

ACADEMIC APPOINTMENTS

- Professor Emeritus, Statistics
- Professor Emeritus, Economics

ADMINISTRATIVE APPOINTMENTS

- Assistant Professor, Department of Statistics, Stanford University, (1986-1994)
- Associate Professor, Department of Statistics, Stanford University, (1994-2000)
- Full Professorship in Statistics, Stanford University, (2000- present)
- Joint Professorship, Stanford University, (2007- present)

HONORS AND AWARDS

- 2021 LGBTQ+ Scientist of the Year, Out to Innovate (National Organization of Gay and Lesbian Scientists and Technical Professionals) (2021)
- Fellow, International Association of Applied Econometrics (2020)
- Computer-intensive Inference with Applications to Social Sciences, National Science Foundation Grant (July 2020-June 2023)
- Randomization Inference for Contemporary Problems in Statistics, National Science Foundation Research Grant (July 2013-June 2016)
- Multiple Problems in Multiple Testing and Simultaneous Inference, National Science Foundation Research Grant (July 2010 - June 2013)
- New Methodology for Multiple Testing and Simultaneous Inference, National Science Foundation Research Grant (July 2007 - June 2010)
- Theory and Methods for Multiple Testing and Inference, National Science Foundation Research Grant (July 2004 - June 2007)
- Approximate and Exact Inference Via Computer Intensive Methods, National Science Foundation Research Grant (July 2001 - June 2004)
- Computer-Intensive Methods for the Statistical Analysis of Dependent Data, National Science Foundation Research Grant (September 1997 - August 2000)
- Fellow, Institute of Mathematical Statistics (2000)
- Computer Intensive Methods for the Statistical Analysis of Time Series and Random Fields, National Science Foundation Research Grant (September 1994 - August 1997)
- Presidential Young Investigator Award, National Science Foundation (1989-1994)
- The Canadian Journal of Statistics Award, Statistical Society of Canada (1989)
- Postdoctoral Fellowship, National Science Foundation (1986-1988)
- Graduate Fellowship, National Science Foundation (1982-1984)
- Collegiate Award, Northern New Jersey Chapter of the American Statistical Association (1982)
- Graduated Summa Cum Laude in Statistics, Princeton University (1982)
- Member, Phi Beta Kappa Society (1982)

BOARDS, ADVISORY COMMITTEES, PROFESSIONAL ORGANIZATIONS

- Fellow, Institute of Mathematical Statistics
- Grant Proposal Reviewer, National Security Agency Mathematical Sciences Program
- Grant Proposal Reviewer, National Science Foundation
- Grant Proposal Reviewer, Natural Science and Engineering Research Council of Canada
- Member, American Statistical Association

- Referee, Algorithmic Learning Theory
- Referee, Biometrics
- Referee, Journal of Statistical Planning and Inference
- Referee, Journal of Statistical Computation and Simulation
- Referee, The Scandinavian Journal of Statistics
- Referee, Journal of Econometrics
- Referee, British Journal of Mathematical and Statistical Psychology
- Referee, Statistical Science
- Referee, Biometrika
- Referee, The American Statistician
- Referee, Journal of the Italian Statistical Society
- Referee, Transactions on Signal Processing
- Referee, Technometrics
- Referee, Proceedings of the American Mathematical Society
- Referee, Communications in Statistics
- Referee, Journal of the American Statistical Association
- Referee, Bernoulli
- Referee, Journal of the Royal Statistical Association
- Referee, The British Journal of Mathematical and Statistical Psychology
- Referee, Statistica Sinica
- Referee, Journal of Time Series Analysis
- Referee, Psychometrika
- Referee, Annals of Probability
- Referee, Econometrica
- Referee, International Statistical Review
- Referee, Annals of Statistics
- Referee, Annals of the Institute of Statistical Mathematics
- Referee, The Canadian Journal of Statistics
- Referee, The Journal of Nonparametric Statistics
- Fellow, International Association of Applied Econometrics (2020 - present)
- Associate Chairman, Stanford University (2013 - 2014)
- Chair of Qualifying Exams, Stanford University (2012 - 2013)
- Master's Advisor, Stanford University (2012 - 2013)
- Member, Ph.D. Admissions Committee, Stanford University (2011 - 2012)
- Chair of Qualifying Exams, Stanford University (2010 - 2011)
- Advisor to Master's Degree Students, Stanford University (2009 - 2010)
- Advisor to Master's Degree Students, Stanford University (2008 - 2009)
- Member, Faculty Affairs Committee, Stanford University (2008 - 2009)
- Chair of Committee on Faculty Affairs, Stanford University (2007 - 2008)

- Vice Chairman of the Department of Statistics, Stanford University (2007 - 2008)
- Vice Chairman, Noether Award Committee, American Statistical Association (2007 - 2007)
- Member, Noether Award Committee, American Statistical Association (2006 - 2011)
- Associate Editor, The Annals of Applied Statistics (2006 - 2010)
- Master's Degree Advisor, Stanford University (2006 - 2007)
- Member, Committee on Faculty Affairs, Stanford University (2006 - 2007)
- Master's Degree Advisor, Stanford University (2005 - 2006)
- Member, Ph.D. Admissions Committee, Stanford University (2005 - 2006)
- Advisor to all students in the Master's Degree and Ph.D. Minor Programs, Stanford University (2004 - 2005)
- Chair of Qualifying Exam Committee, Stanford University (2004 - 2005)
- Member, Grant Proposal Panel, National Science Foundation (2004 - 2004)
- Advisor to all students in the Master's Degree and Ph.D. Minor Programs, Stanford University (2002 - 2004)
- Associate Editor, The Annals of Statistics (2001 - 2004)
- Chair of the Qualifying Exam Committee, Stanford University (2001 - 2002)
- Member, Ph.D. Program Committee, Stanford University (2001 - 2002)
- Chair of Qualifying Exam Committee, Stanford University (2000 - 2001)
- Member, Judicial Panel, Stanford University (2000 - 2001)
- Ph.D. advisor to first and second year Ph.D. students, Stanford University (1999 - 2000)
- Chair of Qualifying Exam Committee, Stanford University (1998 - 1999)
- Ph.D. advisor to first and second year Ph.D. students, Stanford University (1998 - 1999)
- Chair of Student Selection Committee, Stanford University (1997 - 1998)
- Ph.D. advisor to first and second year Ph.D. students, Stanford University (1997 - 1998)
- Chair of Contributed Papers, Annual Meeting of the Institute of Mathematical Statistics (1997 - 1997)
- Associate Editor, The Journal of Statistical Planning and Inference (1996 - 1999)
- Ph.D. advisor to to first and second year Ph.D. students, Stanford University (1996 - 1997)
- Advisor to Ph.D students without thesis advisors, Stanford University (1995 - 1996)
- Member, Search Committee, Stanford University (1995 - 1996)
- First Year Ph.D. Student Advisor, Stanford University (1994 - 1995)
- Qualifying Exam Advisor, Stanford University (1994 - 1995)
- Member, Ph.D. Exam Committee, Stanford University (1993 - 1994)
- Ph.D. Student Advisor, Stanford University (1992 - 1993)
- Masters Student Advisor, Stanford University (1991 - 1992)
- Member, Ph.D. Exam Committee, Stanford University (1991 - 1992)
- Member, Affirmative Action Committee, Stanford University (1990 - 1991)
- Member, Ph.D. Exam Committee, Stanford University (1990 - 1991)
- Masters Student Advisor, Stanford University (1989 - 1990)
- Member, Ph.D. Exam Committee, Stanford University (1989 - 1990)
- Ph.D. Student Selection, Stanford University (1989 - 1990)
- Member, Curriculum Committee, Stanford University (1988 - 1989)

- Masters Student Advisor, Stanford University (1987 - 1988)
- Seminar Chairperson, Ph.D. Exam Committee, Stanford University (1986 - 1987)

PROFESSIONAL EDUCATION

- Ph.D., University of California, Berkeley (1986)
- M.S., University of California, Berkeley (1983)
- A.B., Princeton University (1982)

Research & Scholarship

CURRENT RESEARCH AND SCHOLARLY INTERESTS

Work in progress is described under "Projects"

PROJECTS

- Control of directional errors in fixed sequence multiple testing (with Anjana Grandhi and Wenge Guo)
- Testing for differences between random processes in sample-starved regimes (with Bala Rajaratnam and Michael Tsiang)
- Randomization tests under an approximate symmetry assumption (with Ivan Canay and Azeem Shaikh)
- Improved weighted least squares inference (with Cyrus DiCiccio and Michael Wolf)
- Analysis of error control in large scale two stage multiple testing (with Wenge Guo)

Teaching

COURSES

2026-27

- Econometrics Seminar: ECON 370 (Aut, Win, Spr)
- Theory of Statistics I: STATS 300A (Aut)

2025-26

- Advanced Econometrics II: ECON 274 (Spr)
- Econometrics Seminar: ECON 370 (Aut, Win, Spr)
- Theory of Statistics I: STATS 300A (Aut)

2024-25

- Econometric Methods I: MGTECON 603 (Aut)
- Econometrics Seminar: ECON 370 (Aut, Win, Spr)
- Intermediate Econometrics I: ECON 270 (Aut)
- Theory of Statistics I: STATS 300A (Aut)

2023-24

- Advanced Econometrics II: ECON 274 (Spr)
- Econometrics Seminar: ECON 370 (Aut, Win, Spr)
- Theory of Statistics I: STATS 300A (Aut)

STANFORD ADVISEES

Doctoral Dissertation Reader (AC)

Dileka Gunawardana

Doctoral (Program)

Noah Cowan, Aditya Ghosh, Dileka Gunawardana, Valérie, Ngoc Phuc Ho, Wenlong Ji, Etaash Katiyar, Josh Kazdan, Jack Krew, Joonhyuk Lee, Puheng Li, Leda Liang, Sophia Lu, Ginnie Ma, Yash Nair, Michael Salerno, Jing Shang, Henry Smith, Ziang Song, Ian Christopher Tanoh, Nathan Tung, Viet Vu, Ivy Zhang, Sarah Zhao, Yanxin Zhou

Publications

PUBLICATIONS

- **Least squares-based permutation tests in time series** *JOURNAL OF STATISTICAL PLANNING AND INFERENCE*
  Romano, J. P., Tirlea, M. A.
  2027; 247
- **Reproducible Aggregation of Sample-Split Statistics** *AMERICAN ECONOMIC REVIEW*
  Ritzwoller, D. M., Romano, J. P.
  2026; 116 (11): 4326-4357
- **The choice-wide behavioral association study: data-driven identification of interpretable behavioral components.** *Nature communications*
  Kastner, D. B., Yokota, N. O., Lee, C. Y., Holobetz, C., Chaudhry, A., Williams, G., Ton, J. N., Mehra, M., Kharazia, V., Parkinson, D. Y., Romano, J. P., Dayan, P.
  2026; 17 (1)
- **Finite-and large-sample inference for ranks using multinomial data with an application to ranking political parties** *JOURNAL OF ECONOMETRICS*
  Bazylik, S., Mogstad, M., Romano, J. P., Shaikh, A. M., Wilhelm, D.
  2025; 250
- **Permutation Testing for Monotone "Trend"** *JOURNAL OF TIME SERIES ANALYSIS*
  Romano, J. P., Tirlea, M. A.
  2025
- **Covariate adjustment in experiments with matched pairs** *JOURNAL OF ECONOMETRICS*
  Bai, Y., Jiang, L., Romano, J. P., Shaikh, A. M., Zhang, Y.
  2024; 241 (1)
- **The choice-wide behavioral association study: data-driven identification of interpretable behavioral components.** *bioRxiv : the preprint server for biology*
  Kastner, D. B., Williams, G., Holobetz, C., Romano, J. P., Dayan, P.
  2024
- **Inference for Ranks with Applications to Mobility across Neighbourhoods and Academic Achievement across Countries** *REVIEW OF ECONOMIC STUDIES*
  Mogstad, M., Romano, J. P., Shaikh, A. M., Wilhelm, D.
  2023
- **A COMMENT ON: "Invidious Comparisons: Ranking and Selection as Compound Decisions" by Jiaying Gu and Roger Koenker** *ECONOMETRICA*
  Mogstad, M., Romano, J. P. P., Shaikh, A. M. M., Wilhelm, D.
  2023; 91 (1): 53-60
- **Confidence Intervals for Seroprevalence** *STATISTICAL SCIENCE*
  DiCiccio, T. J., Ritzwoller, D. M., Romano, J. P., Shaikh, A. M.
  2022; 37 (3): 306-321
- **Statistical Uncertainty in the Ranking of Journals and Universities**
  Mogstad, M., Romano, J., Shaikh, A., Wilhelm, D.
  AMER ECONOMIC ASSOC.2022: 630-634

- **Permutation testing for dependence in time series** *JOURNAL OF TIME SERIES ANALYSIS*
  Romano, J. P., Tirlea, M. A.
  2022
- **CLT FOR U-STATISTICS WITH GROWING DIMENSION** *STATISTICA SINICA*
  DiCiccio, C., Romano, J.
  2022; 32 (1): 323-344
- **Uncertainty in the Hot Hand Fallacy: Detecting Streaky Alternatives to Random Bernoulli Sequences** *REVIEW OF ECONOMIC STUDIES*
  Ritzwoller, D. M., Romano, J. P.
  2021
- **Inference in Experiments With Matched Pairs** *JOURNAL OF THE AMERICAN STATISTICAL ASSOCIATION*
  Bai, Y., Romano, J. P., Shaikh, A. M.
  2021
- **The Romano-Wolf multiple-hypothesis correction in Stata** *STATA JOURNAL*
  Clarke, D., Romano, J. P., Wolf, M.
  2020; 20 (4): 812–43
- **Exact tests via multiple data splitting** *STATISTICS & PROBABILITY LETTERS*
  DiCiccio, C. J., DiCiccio, T. J., Romano, J. P.
  2020; 166
- **Permutation testing for dependence in time series**
  Romano, J., Tirlea, M.
  Stanford Statistics Department.
  2020 ; Stanford Statistics Technical Reports (2020-11):
- **Uncertainty in the hot hand fallacy: Tests of randomness against steady alternatives to Bernoulli sequences**
  Ritzwoller, D., Romano, J.
  Stanford Statistics Technical Report.
  2020 (2020-02):
- **Inference for ranks with applications to mobility across neighborhoods and academic achievement across countries**
  Mogstad, M., Romano, J., Shaikh, A., Wilhelm, D.
  Stanford Statistics Technical Report 2020-03.
  2020
- **CLT for U-statistics with growing dimension** *Statistica Sinica*
  DiCiccio, C., Romano, J.
  2020
- **Improving weighted least squares inference** *ECONOMETRICS AND STATISTICS*
  Diciccio, C. J., Romano, J. R., Wolf, M.
  2019; 10: 96–119
- **CONTROL OF DIRECTIONAL ERRORS IN FIXED SEQUENCE MULTIPLE TESTING** *STATISTICA SINICA*
  Grandhi, A., Guo, W., Romano, J. P.
  2019; 29 (2): 1047–64
- **Multiple data splitting for testing.**
  DiCiccio, C., Romano, J.
  Stanford.
  2019 ; Stanford Statistics Department Techincal Report (2019-3):
- **Inference in experiments with matched pairs**
  Bai, Y., Romano, J., Shaikh, A.
  Stanford.

2019 ; Stanford University Statistics Department (2019-4):

- **A new approach for large scale multiple testing with application to FDR control of graphically structured hypotheses**
  Guo, W., Lynch, G., Romano, J.
  Stanford University.
  2018 ; Stanford Statistics Department (2018-6):
- **Resurrecting weighted least squares** *JOURNAL OF ECONOMETRICS*
  Romano, J. P., Wolf, M.
  2017; 197 (1): 1-19
- **Supplement to "Robust permutation tests for correlation and regression coefficients"** *Robust permutation tests for correlation and regression coefficients*
  DiCiccio, C., Romano, J.
  2017
- **Robust Permutation Tests For Correlation And Regression Coefficients** *JOURNAL OF THE AMERICAN STATISTICAL ASSOCIATION*
  DiCiccio, C. J., Romano, J. P.
  2017; 112 (519): 1211–20
- **Improving weighted least squares inference**
  DiCiccio, C., Romano, J., Wolf, M.
  Department of Statistics, Stanford University.
  2017 ; Technical Report (2017-04):
- **Analysis of error control in large scale two-stage multiple testing**
  Guo, W., Romano, J.
  Department of Statistics, Stanford University.
  2017 ; Technical Report (2017-03):
- **Multiple testing of one-sided hypotheses: combining Bonferroni and the bootstrap**
  Romano, J., Wolf, M.
  University of Zurich.
  2017 ; Working Paper ECON 254
- **Supplement to Approximation randomization tests under an approximate symmetry assumption** *Econometrica*
  Ivan, C., Joseph, R., Azeem, S.
  2017
- **Randomization tests under an approximate symmetry assumption** *Econometrica*
  Ivan, C., Joseph, R., Azeem, S.
  2017; 85: 1013-1030
- **Multivariate and multiple permutation tests** *JOURNAL OF ECONOMETRICS*
  Chung, E., Romano, J. P.
  2016; 193 (1): 76-91
- **Efficient computation of adjusted p-values for resampling-based stepdown multiple testing** *STATISTICS & PROBABILITY LETTERS*
  Romano, J. P., Wolf, M.
  2016; 113: 38-40
- **Asymptotically valid and exact permutation tests based on two-sample U-statistics** *JOURNAL OF STATISTICAL PLANNING AND INFERENCE*
  Chung, E., Romano, J. P.
  2016; 168: 97-105
- **Resurrecting weighted least squares** *Journal of Econometrics*
  Romano, J. P., Michael, W.
  2016: to appear

- **Debunking the climate hiatus** *CLIMATIC CHANGE*
  Rajaratnam, B., Romano, J., Tsiang, M., Diffenbaugh, N. S.
  2015; 133 (2): 129-140
- **On stepwise control of directional errors under independence and some dependence** *JOURNAL OF STATISTICAL PLANNING AND INFERENCE*
  Guo, W., Romano, J. P.
  2015; 163: 21-33
- **A PRACTICAL TWO-STEP METHOD FOR TESTING MOMENT INEQUALITIES** *ECONOMETRICA*
  Romano, J. P., Shaikh, A. M., Wolf, M.
  2014; 82 (5): 1979-2002
- **Testing for monotonicity in expected asset returns** *JOURNAL OF EMPIRICAL FINANCE*
  Romano, J. P., Wolf, M.
  2013; 23: 93-116
- **EXACT AND ASYMPTOTICALLY ROBUST PERMUTATION TESTS** *ANNALS OF STATISTICS*
  Chung, E., Romano, J. P.
  2013; 41 (2): 484-507
- **Supplement to "Exact and asymptotically robust permutation tests"** *Annals of Statistics*
  Chung, E., Romano, J. D.
  2013; 41
- **ON THE UNIFORM ASYMPTOTIC VALIDITY OF SUBSAMPLING AND THE BOOTSTRAP** *ANNALS OF STATISTICS*
  Romano, J. P., Shaikh, A. M.
  2012; 40 (6): 2798-2822
- **Subsampling Inference with K Populations and a Non-standard Behrens-Fisher Problem** *INTERNATIONAL STATISTICAL REVIEW*
  McMurry, T. L., Politis, D. N., Romano, J. P.
  2012; 80 (1): 149-175
- **On the third edition of Testing Statistical Hypotheses** *Selected Works of E.L. Lehmann*
  Romano, J. D.
  edited by Rojo, J.
  New York: Springer-Verlag.2012: 1089–1092
- **Supplement to "On the uniform asymptotic validity of subsampling and the bootstrap"** *Annals of Statistics*
  Romano, J. D., Shaikh, A.
  2012; 40
- **Consonance and the Closure Method in Multiple Testing** *INTERNATIONAL JOURNAL OF BIOSTATISTICS*
  Romano, J. P., Shaikh, A., Wolf, M.
  2011; 7 (1)
- **K-sample subsampling in general spaces: The case of independent time series** *JOURNAL OF MULTIVARIATE ANALYSIS*
  Politis, D. N., Romano, J. P.
  2010; 101 (2): 316-326
- **BALANCED CONTROL OF GENERALIZED ERROR RATES** *ANNALS OF STATISTICS*
  Romano, J. P., Wolf, M.
  2010; 38 (1): 598-633
- **Inference for the Identified Set in Partially Identified Econometric Models** *ECONOMETRICA*
  Romano, J. P., Shaikh, A. M.
  2010; 78 (1): 169-211
- **Multiple Testing**
  Romano, J. P., Azeem, S., Michael, W.

New Palgrave Dictionary of Economics (Online Edition).
2010

- **Hypothesis Testing in Econometrics** *ANNUAL REVIEW OF ECONOMICS, VOL 2*
  Romano, J. P., Shaikh, A. M., Wolf, M.
  2010; 2: 75-104
- **Optimal testing of multiple hypotheses with common effect direction** *BIOMETRIKA*
  Bittman, R. M., Romano, J. P., Vallarino, C., Wolf, M.
  2009; 96 (2): 399-410
- **Discussion of 'Parametric versus nonparametrics: two alternative methodologies'** *JOURNAL OF NONPARAMETRIC STATISTICS*
  Romano, J. P.
  2009; 21 (4): 419-424
- **Control of the false discovery rate under dependence using the bootstrap and subsampling** *TEST*
  Romano, J. P., Shaikh, A. M., Wolf, M.
  2008; 17 (3): 417-442
- **Inference for identifiable parameters in partially identified econometric models** *JOURNAL OF STATISTICAL PLANNING AND INFERENCE*
  Romano, J. P., Shaikh, A. M.
  2008; 138 (9): 2786-2807
- **Formalized data snooping based on generalized error rates** *ECONOMETRIC THEORY*
  Romano, J. P., Shaikh, A. M., Wolf, M.
  2008; 24 (2): 404-447
- **K-sample subsampling** *1st International Workshop on Functional and Operatorial Statistics*
  Politis, D., Romano, J.
  PHYSICA-VERLAG GMBH & CO.2008: 247–253
- **Discussion: On methods controlling the false discover rate** *Sankya*
  Romano, J. D., Shaikh, A., Wolf, M.
  2008; 70: 169-176
- **Control of generalized error rates in multiple testing** *ANNALS OF STATISTICS*
  Romano, J. P., Wolf, M.
  2007; 35 (4): 1378-1408
- **A generalized Sidak-Holm procedure and control of generalized error rates under independence** *STATISTICAL APPLICATIONS IN GENETICS AND MOLECULAR BIOLOGY*
  Guo, W., Romano, J.
  2007; 6
- **Stepup procedures for control of generalizations of the familywise error rate** *ANNALS OF STATISTICS*
  Romano, J. P., Shaikh, A. M.
  2006; 34 (4): 1850-1873
- **Improved nonparametric confidence intervals in time series regressions** *JOURNAL OF NONPARAMETRIC STATISTICS*
  Romano, J. P., Wolf, M.
  2006; 18 (2): 199-214
- **On stepdown control of the false discovery proportion** *2nd Lehmann Symposium-Optimality*
  Romano, J. D., Shaikh, A.
  edited by Rojo, J.
  IMS.2006: 33–50
- **A generalized Sidák procedure and control of generalized error rates under independence** *Statistical Applications in Genetics and Molecular Biology*
  Guo, W., Romano, J. D.

2006; 6 (1)

- **Stepwise multiple testing as formalized data snooping** *ECONOMETRICA*
  Romano, J. P., Wolf, M.
  2005; 73 (4): 1237-1282
- **Optimal testing of equivalence hypotheses** *ANNALS OF STATISTICS*
  Romano, J. P.
  2005; 33 (3): 1036-1047
- **On optimality of stepdown and stepup multiple test procedures** *ANNALS OF STATISTICS*
  Lehmann, E. L., Romano, J. P., Shaffer, J. P.
  2005; 33 (3): 1084-1108
- **Generalizations of the familywise error rate** *ANNALS OF STATISTICS*
  Lehmann, E. L., Romano, J. P.
  2005; 33 (3): 1138-1154
- **Exact and approximate stepdown methods for multiple hypothesis testing** *JOURNAL OF THE AMERICAN STATISTICAL ASSOCIATION*
  Romano, J. R., Wolf, M.
  2005; 100 (469): 94-108
- **Testing Statistical Hypotheses**
  Lehmann, E. L., Romano, J. D.
  New York: Springer-Verlag.2005
- **On non-parametric testing, the uniform behaviour of the t-test, and related problems** *SCANDINAVIAN JOURNAL OF STATISTICS*
  Romano, J. P.
  2004; 31 (4): 567-584
- **Inference for autocorrelations in the possible presence of a unit root** *JOURNAL OF TIME SERIES ANALYSIS*
  Politis, D. N., Romano, J. P., Wolf, M.
  2004; 25 (2): 251-263
- **Explicit nonparametric confidence intervals for the variance with guaranteed coverage** *COMMUNICATIONS IN STATISTICS-THEORY AND METHODS*
  Romano, J. P., Wolf, M.
  2002; 31 (8): 1231-1250
- **Automatic adaptive estimation via the boostrap** *Technical Report 2000-01, Department of Statistics, Stanford University*
  Hochster, M., Romano, J. D.
  2002
- **On the asymptotic theory of subsampling** *STATISTICA SINICA*
  Politis, D. N., Romano, J. P., Wolf, M.
  2001; 11 (4): 1105-1124
- **Subsampling intervals in autoregressive models with linear time trend** *ECONOMETRICA*
  Romano, J. P., Wolf, M.
  2001; 69 (5): 1283-1314
- **Finite sample nonparametric inference and large sample efficiency** *ANNALS OF STATISTICS*
  Romano, J. P., Wolf, M.
  2000; 28 (3): 756-778
- **A more general central limit theorem for m-dependent random variables with unbounded m** *STATISTICS & PROBABILITY LETTERS*
  Romano, J. P., Wolf, M.
  2000; 47 (2): 115-124
- **Subsampling, symmetrization, and robust interpolation** *COMMUNICATIONS IN STATISTICS-THEORY AND METHODS*
  Politis, D. N., Romano, J. P., Wolf, M.

2000; 29 (8): 1741-1757

- **Weak convergence of dependent empirical measures with application to subsampling in function spaces** *JOURNAL OF STATISTICAL PLANNING AND INFERENCE*
  Politis, D., Romano, J. P., Wolf, M.
  1999; 79 (2): 179-190
- **On subsampling estimators with unknown rate of convergence** *JOURNAL OF THE AMERICAN STATISTICAL ASSOCIATION*
  Bertail, P., Politis, D. N., Romano, J. P.
  1999; 94 (446): 569-579
- **An invariance principle for triangular arrays of dependent variables with application to autocovariance estimation** *CANADIAN JOURNAL OF STATISTICS-REVUE CANADIENNE DE STATISTIQUE*
  Chen, H., Romano, J. P.
  1999; 27 (2): 329-343
- **Multivariate density estimation with general flat-top kernels of infinite order** *JOURNAL OF MULTIVARIATE ANALYSIS*
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