

VITA

Joseph P. Romano

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Birth: December 16, 1960; Morristown, NJ

Education:

Ph.D., University of California, Berkeley, 1986. Dissertation: On bootstrapping the joint distribution of the location and size of the mode.

M.S., University of California, Berkeley, 1983.

A.B., Princeton University, 1982. Senior Thesis: Counterexamples in probability and statistics. Junior Independent Work: The duality between random convex hulls and random arcs.

Employment:

Professor, Departments of Economics and Statistics, Stanford University.

Joint Professorship 2007–present;

Full Professorship in Statistics, 2000–present;

Associate Professor, Department of Statistics, Stanford University, 1994–2000;

Assistant Professor, Department of Statistics, Stanford University, 1986–1994.

Grants and Awards:

National Science Foundation Research Grant entitled: Randomization inference for contemporary problems in statistics. July 2013–June 2016.

National Science Foundation Research Grant entitled: Multiple Problems in Multiple Testing and Simultaneous Inference, July 2010–June 2013.

National Science Foundation Research Grant entitled: New Methodology for Multiple Testing and Simultaneous Inference, July 2007–June 2010.

National Science Foundation Research Grant entitled: *Theory and Methods for Multiple Testing and Inference*, July 2004 - June 2007.

National Science Foundation Research Grant entitled: *Approximate and Exact Inference Via Computer Intensive Methods*, July 2001 - June 2004.

National Science Foundation Research Grant entitled: *Computer-Intensive Methods for the Statistical Analysis of Dependent Data*, September 1997 - August 2000.

National Science Foundation Research Grant entitled: *Mathematical Sciences: Computer Intensive Methods for the Statistical Analysis of Time Series and Random Fields*, September 1994 - August 1997.

Presidential Young Investigator Award, 1989-1994.

The Canadian Journal of Statistics Award, given to DiCiccio, T. and Romano, J. (1989).
The automatic percentile method: accurate confidence limits in parametric models.
The Canadian Journal of Statistics **17**, 155-169.

National Science Foundation Postdoctoral Fellowship, 1986-1988 (while at Stanford University).

National Science Foundation Graduate Fellowship, 1982-1984.

Graduated Summa Cum Laude in Statistics, Princeton University, 1982.

Collegiate Award of the Northern New Jersey Chapter of the American Statistical Association, 1982.

Phi Beta Kappa Society, 1982.

Ph.D. Dissertations Directed as Primary Advisor:

Leger, Christian. (1988). Use of the bootstrap in an adaptive statistical procedure.

Politis, Dimitris. (1990). A general resampling scheme for time series with weak dependence.

Wolf, Michael. (1996). Subsampling for nonstationary time series with an application to finance.

Chen, Hui. (1996). Bootstrap assisted goodness of fit tests in the frequency domain.

Hochster, Michael. (1998). Adaptive bootstrap L-estimation.

Azeem Shaikh. (2006). Inference for partially identified econometric models.

Armstrong, T. (Coadvised with Han Hong) (2012). Essays on moment inequalities.

EunYi Chung (2013). Asymptotically valid and exact permutation tests.

Tsiang, Michael. (Coadvised with Bala Rajaratnam) (2016). Investigating contemporary questions in climate science from a modern statistical perspective.

DiCiccio, Cyrus. (2018). Hypothesis testing using multiple data splitting.

Served as secondary advisor and dissertation reader for numerous other students. Served as primary advisor to numerous Masters degree students.

Professional Activities:

Memberships: American Statistical Association; Institute of Mathematical Statistics, became a Fellow of the Institute in July, 2000.

Noether Award Committee (2006–2011, Vice Chairman 2007)

Associate Editor: The Annals of Applied Statistics (2006–2010), The Annals of Statistics (January 2001-2004), The Journal of Statistical Planning and Inference (1996-1999)

Referee for: *Algorithmic Learning Theory, Annals of Statistics, Annals of Probability, Journal of the American Statistical Association, Bernoulli, Technometrics, Biometrika, Journal of the Royal Statistical Society, Annals of the Institute of Statistical Mathematics, Journal of Statistical Computation and Simulation, The American Statistician, Transactions on Signal Processing, The Scandinavian Journal of Statistics, The Journal of Nonparametric Statistics, The British Journal of Mathematical and Statistical Psychology, The Canadian Journal of Statistics, Statistica Sinica, Journal of Time Series Analysis, Statistical Science, Proceedings of the American Mathematical Society, Econometrica, Econometric Theory, Journal of Multivariate Analysis, International Journal of Biostatistics, Statistical Applications in Genetics and Molecular Biology, Journal of Econometrics, International Statistical Review, Journal of Statistical Planning and Inference, Biometrics, British Journal of Mathematical and Statistical Psychology, Journal of the Italian Statistical Society, Psychometrika, Communications in Statistics, Wires Computational Statistics.*

Grant Proposal Panel: Served on panel to review National Science Foundation grants, 2004.

Grant Proposal Reviews: National Science Foundation, National Security Agency Mathematical Sciences Program, Natural Science and Engineering Research Council of Canada.

Organizer: *Workshop on Resampling Methods*, September, 1997 at the Centre de recherches mathématiques, University of Montreal.

Chair of Contributed Papers for the Annual Meeting of the Institute of Mathematical Statistics; Park City, Utah; July 1997.

Books:

Romano, J. P. and Siegel, A. F. (1986). *Counterexamples in Probability and Statistics*. Wadsworth Publishing Company, Monterey, CA.

Politis, D., Romano, J. and Wolf, M. (1999). *Subsampling*. Springer-Verlag, New York.

Lehmann, E.L. and Romano, J. (2005). *Testing Statistical Hypotheses*, 3rd edition, Springer-Verlag, New York.

Research Publications:

1. Jewell, N. P. and Romano, J. P. (1982). Coverage problems and random convex hulls. *J. Appl. Prob.* **19**, 546-561.
2. Jewell, N. P. and Romano, J. P. (1985). Evaluating inclusion functionals for random convex hulls. *Z. Wahrscheinlichkeitsth.* **68**, 415-424.
3. Ducharme, G., Jhun, M., Romano, J., Truong, K. (1985). Bootstrap confidence cones for directional data. *Biometrika* **72**, 637-645.
4. Romano, J. P. (1988). On weak convergence and optimality of kernel density estimates of the mode. *Ann. Statist.* **16**, 629-647.
5. Romano, J. (1988). A bootstrap revival of some nonparametric distance tests. *J. Amer. Statist. Ass.* **83**, 698-708.
6. DiCiccio, T. J. and Romano, J. P. (1988). A review of bootstrap confidence intervals (with discussion). *The Journal of the Royal Statistical Society, Series B.*, **50**, 338-370.

7. DiCiccio, T. and Romano, J. (1988). Discussion of Hall's "Theoretical comparison of bootstrap confidence intervals." *Ann. Statist.* **16**, 965-969.
8. Romano, J. (1988). Bootstrapping the mode. *Annals of the Institute of Mathematical Statistics* **40**, 565-586.
9. Hall, P., DiCiccio, T. and Romano, J. (1989). On smoothing and the bootstrap, *Ann. Statist.* **17**, 692-704.
10. Romano, J. (1989). Bootstrap and randomization tests of some nonparametric hypotheses. *Ann. Statist.* **17**, 141-159.
11. DiCiccio, T., Hall, P. and Romano, J. (1989). Comparison of parametric and empirical likelihood functions. *Biometrika* **76**, 465-476.
12. Romano, J. P. (1989). Do bootstrap confidence procedures behave well uniformly in P ? *The Canadian Journal of Statistics* **17**, 75-80.
13. DiCiccio, T. and Romano, J. (1989). The automatic percentile method: accurate confidence limits in parametric problems. *The Canadian Journal of Statistics* **17**, 155-169.
14. DiCiccio, T. and Romano, J. (1989). On adjustments to the signed root of the empirical likelihood ratio statistic. *Biometrika* **76**, 447-456.
15. DiCiccio, T. and Romano, J. (1990). Nonparametric confidence limits by resampling methods and least favorable families. *Int. Stat. Rev.* **58**, 59-76.
16. Leger, C. and Romano, J. (1990). Bootstrap choice of tuning parameters. *Ann. Inst. Statist. Math.* **42**, 709-735.
17. Leger, C. and Romano, J. (1990). Bootstrap adaptive estimation: the trimmed-mean example. *Can. J. Statist.* **18**, 297-314.
18. Romano, J. (1990). On the behavior of randomization tests without a group symmetry assumption. *J. Amer. Statist. Ass.* **85**, 686-692.
19. DiCiccio, T., Hall, P., and Romano, J. (1991). Empirical likelihood is Bartlett-correctable. *Ann. Statist.*, **19**, 1053-1061.
20. Politis, D. and Romano, J. (1992). A nonparametric resampling procedure for multivariate confidence regions in time series analysis. In *Computing Science and Statistics*, Proceedings of the 22nd Symposium on the Interface, edited by Connie Page and Raoul LePage, Springer-Verlag, 98-103.
21. Politis, D., Romano, J. and Lai, T. (1992). Bootstrap confidence bands for spectra and cross-spectra. *IEEE Trans. Signal Proc.*, **40**, 1206-1215.

22. Politis, D. and Romano, J. (1992). A circular block-resampling procedure for stationary data, in *Exploring the Limits of Bootstrap*, edited by Raoul LePage and Lynne Billard, John Wiley, 263-270.
23. Leger, C., Politis, D. and Romano, J. (1992). Bootstrap technology and applications. *Technometrics*, **34**, 378-398.
24. Politis, D. and Romano, J. (1992). A general resampling scheme for triangular arrays of α -mixing random variables with application to the problem of spectral density estimation. *Ann. Statist.*, **20**, 1985-2007.
25. Politis, D. and Romano, J. (1993). On the sample variance of linear statistics derived from mixing sequences. *Stoch. Proc. Appl.*, **45**, 155-167.
26. Politis, D. and Romano, J. (1993). Nonparametric resampling for homogeneous strong mixing random fields. *J. Multiv. Anal.*, **47**, 301-328.
27. Politis, D. and Romano, J. (1993). Estimating the distribution of a studentized statistic by subsampling. *Bulletin of the International Statistical Institute*, 49th Session, Firenze, 315-316.
28. Politis, D., Romano, J. and You, L. (1993). Uniform confidence bands for the spectrum based on subsamples. In *Computing Science and Statistics, Proceedings of the 25th Symposium on the Interface*, San Diego, CA, April 14-17, 1993, 346-351.
29. Politis, D. and Romano, J. (1993). On a family of smoothing kernels of infinite order. In *Computing Science and Statistics, Proceedings of the 25th Symposium on the Interface*, San Diego, CA, April 14-17, 1993, 141-145.
30. Politis, D. and Romano, J. (1994). The stationary bootstrap. *J. Amer. Statist. Ass.*, **89**, 1303-1313.
31. Politis, D. and Romano, J. (1994). A general theory for large sample confidence regions based on subsamples under minimal conditions. *Ann. Statist.*, **22**, 2031-2050.
32. Politis, D. and Romano, J. (1994). Limit theorems for weakly dependent Hilbert space valued random variables with application to the stationary bootstrap. *Statistica Sinica*, **4**, 461-476.
33. DiCiccio, T. and Romano, J. (1995). On parametric bootstrap procedures for second-order accurate confidence limits. *Statistica Sinica*, **5**, 141-160.
34. Politis, D. and Romano, J. (1995). Bias-corrected nonparametric spectral estimation. *Journal of Time Series Analysis*. **16**, 67-103.

35. Romano, J. and Thombs, L. (1996). Inference for autocorrelations under weak assumptions. *J. Amer. Statist. Ass.* **91**, 590-600.
36. Politis, D. and Romano, J. (1996). On flat-top kernel spectral density estimators for homogeneous random fields. *Journal of Statistical Planning and Inference*, **51**, 41-53.
37. Politis, D. and Romano, J. (1996). Subsampling for econometric models. *Econometric Reviews*, **15**, Number 2, 169-176.
38. Politis, D., Romano, J. and Wolf, M. (1997). Subsampling for heteroskedastic time series. *Journal of Econometrics*, **81**, 281-317.
39. Paparoditis, E., Politis, D. and Romano, J. (1998). Large sample inference for irregularly spaced dependent observations based on subsamples, *Sankhya*, Series A, **60**, 274-292.
40. Politis, D. and Romano, J. (1999). Multivariate density estimation with general flat-top kernels of infinite order. *J. Mult. Analysis*, **68**, 1-25.
41. Bertail, P., Politis, D. and Romano, J. (1999). On subsampling estimators with unknown rate of convergence. *Journal of the American Statistical Association*, **94**, 569-579.
42. Romano, J. and Wolf, M. (1998). Subsampling confidence intervals for the autoregressive root. Technical Report 5, Department of Statistics, Stanford University.
43. Politis, D., Romano, J. and Wolf, M. (1999). Weak convergence of dependent empirical measures with application to subsampling in function spaces. *The Journal of Statistical Planning and Inference*. **79**, 179-190.
44. Chen, H. and Romano, J. (1999). An invariance principle for triangular arrays of dependent variables with application to autocovariance estimation. *The Canadian Journal of Statistics*, to appear.
45. Chen, H. and Romano, J. (1999). Bootstrap goodness of fit tests in the frequency domain. *The Journal of Time Series*, **20**, 619-654.
46. Paparoditis, E., Politis, D. and Romano, J. (1999). Resampling marked point processes. In *Multivariate Analysis, Design of Experiments, and Survey Sampling*, ed. Subir Ghosh, Marcel Dekker, New York, 163-185.
47. Romano, J. and Wolf, M. (1999). Inference for the mean in the heavy-tailed case. *Metrika*, **50**, 55-69.

48. Romano, J. and Wolf, M. (2000). A more general central limit theorem for m -dependent random variables with unbounded m . *Statistics and Probability Letters*, 115-124.
49. Romano, J. and Wolf, M. (2000). Finite sample nonparametric inference and large sample efficiency. *Annals of Statistics*, **28**, 756-778
50. Politis, D., Romano, J. and Wolf, M. (2000). Subsampling, symmetrization, and robust interpolation. *Communications in Statistics - Theory and Methods*, **29**, 1741-1758.
51. Politis, D., Romano, J. and Wolf, M. (2001). On the asymptotic theory of subsampling. *Statistica Sinica*, **11**, 1105-1124.
52. Romano, J. and Wolf, M. (2001). Subsampling intervals in autoregressive models with linear time trend. *Econometrica*, **69**, 1283-1314.
53. Hochster, M. and Romano, J. (2002). Automatic adaptive estimation via the bootstrap. Technical Report 2000-01, Department of Statistics, Stanford University, submitted to Annals of the Institute of Mathematical Statistics.
54. Romano, J. and Wolf, M. (2002). Explicit nonparametric confidence intervals for the variance with guaranteed coverage. *Communications in Statistics - Theory and Methods*, **31**, 1231-1250.
55. Politis, D., Romano, J. and Wolf, M. (2004). Inference for Autocorrelations in the possible presence of a unit root. *Journal of Time Series Analysis*, **25**, 251-263.
56. Romano, J. (2004). On nonparametric testing, the uniform behavior of the t -test, and related problems. *Scandinavian Journal of Statistics*, **31**, 567-584.
57. Romano, J. (2005). Optimal testing of equivalence hypotheses. *Annals of Statistics* **33**, 1036-1047.
58. Lehmann, E.L., Romano, J. and Shaffer, J. (2005). On optimality of stepdown and stepup procedures. *Annals of Statistics* **33**, 1084-1108.
59. Romano, J. and Wolf, M. (2005). Stepwise multiple testing as formalized data snooping. *Econometrica* **73**, 1237-1282.
60. Lehmann, E. L. and Romano, J. (2005). Generalizations of the familywise error rate. *Annals of Statistics* **33**, 1138-1154.
61. Romano, J. and Wolf, M. (2005). Exact and approximate stepdown methods for multiple hypothesis testing. *Journal of the American Statistical Association*, **100**, 94-108.

62. Romano, J. and Shaikh, A. (2006). On stepdown control of the false discovery proportion. Appeared in IMS Lecture Notes–Monograph Series, *2nd Lehmann Symposium–Optimality*, edited by J. Rojo, 33–50.
63. Romano, J. and Shaikh, A. (2006). Stepup procedures for control of generalizations of the familywise error rate. *Annals of Statistics*, **34**, 1850–1873.
64. Romano, J. and Wolf, M. (2006). Improved nonparametric confidence intervals in time series regressions. *Nonparametric Statistics* **18**, 199–214.
65. Guo, W. and Romano, J. (2006). A generalized Sidák procedure and control of generalized error rates under independence. *Statistical Applications in Genetics and Molecular Biology*, **6**, Issue 1, Article 3.
66. Romano, J. and Wolf, M. (2007). Control of generalized error rates in multiple testing. *Annals of Statistics*, **35**, 1378–1408.
67. Romano, J. and Shaikh, A. (2008). Inference for identifiable parameters in partially identified econometric models. *Journal of Statistical Planning and Inference*, **138**, 2786–2807.
68. Romano, J., Shaikh, A. and Wolf, M. (2008). Control of the false discovery rate under dependence using the bootstrap and subsampling (invited with discussion). *Test*, **17**, 417–442 and 461–471.
69. Romano, J., Shaikh, A. and Wolf, M. (2008). Formalized data snooping based on generalized error rates. *Econometric Theory*, **24**, 404–447.
70. Politis, D. and Romano, J. (2008). *K*-sample Subsampling. In *Proceedings of the First International Workshop on Functional and Operational Statistics, Toulouse, June 19-21, 2008*, Springer Verlag, Berlin.
71. Romano, J., Shaikh, A. and Wolf, M. (2008). Discussion: On methods controlling the false discovery rate, *Sankhya*, **70**, 169–176.
72. Bittman, R., Romano, J., Vallarino, C. and Wolf, M. (2009). Testing multiple hypotheses with common effect direction using the closure method. *Biometrika*, 1–12.
73. Romano, J. (2009). Discussion of “Parametric versus nonparametrics: two alternative methodologies”, *Journal of Nonparametric Statistics*, **21**, 419–424.
74. Romano, J., Shaikh, A. and Wolf, M. (2010). Multiple testing. *New Palgrave Dictionary of Economics (Online Edition)*
75. Romano, J., Shaikh, A. and Wolf, M. (2010). Hypothesis testing in Econometrics. *Annual Review of Economics*, **2**, 75–104.

76. Romano, J. and Wolf, M. (2010). Balanced control of generalized error rates. *Annals of Statistics*, **38**, 598–633.
77. Romano, J. and Shaikh, A. (2010). Inference for the identified set in partially identified econometric models. *Econometrica*, **78**, 169–211.
78. Politis, D. and Romano, J. (2010). K -sample subsampling in general spaces: the case of independent time series. *Journal of Multivariate Analysis*, **101**, 316–326.
79. Romano, J., Shaikh, A. and Wolf, M. (2011). Consonance and the closure method in multiple testing. *International Journal of Biostatistics*, Volume 7, Issue 1, Article 12.
80. McMurry, T., Politis, D. and Romano, J. (2012). Subsampling inference with K populations and a nonstandard Behrens-Fisher problem. *International Statistical Review*, **80**, 149–175.
81. Romano, J. and Shaikh, A. (2012). On the uniform asymptotic validity of subsampling and the bootstrap. *Annals of Statistics*, **40**, 2798–2822.
82. Romano, J. and Shaikh, A. (2012). Supplement to “On the uniform asymptotic validity of subsampling and the bootstrap.” DOI:10.1214/12-AOS1041SUPP.
83. Romano, J. (2012). On the third edition of *Testing Statistical Hypotheses*, In *Selected Works of E.L.Lehmann*, J.Rojo, ed., Springer-Verlag, NY, 1089–1092.
84. Romano, J. and Wolf, M. (2013). Testing for monotonicity in expected asset returns. *Journal of Empirical Finance* **23**, 93–116.
85. Chung, E. and Romano, J. (2013). Exact and asymptotically robust permutation tests. *Annals of Statistics*, **41**, 484–507.
86. Chung, E. and Romano, J. (2013). Supplement to “Exact and asymptotically robust permutation tests.” DOI:10.1214/13-AOS1090SUPP.
87. Romano, J., Shaikh, A. and Wolf, M. (2014). A practical two-step method for testing moment inequalities with application to inference in partially identified models. *Econometrica*, 1979–2002.
88. Romano, J., Shaikh, A. and Wolf, M. (2014). Supplement to “A practical two-step method for testing moment inequalities with application to inference in partially identified models,” *Econometrica Supplemental Material*, 82, http://www.econometricsociety.org/ecta/supmat/11011_miscellaneous.pdf
89. Guo, W. and Romano, J. (2015). On stepwise control of directional errors under independence and some dependence,. *Journal of Statistical Planning and Inference*, **163**, 21–33.

90. Rajaratnam, B., Romano, J., Tsiang, M. and Diffebaugh, N. (2015). Debunking the climate hiatus. *Climatic Change*, **133**, 129–140. The online version of the article (doi:10.1007/s10584-015-1495-y) contains 28 pages of supplementary material describing the statistical analysis.
91. Rajaratnam, B., Romano, J. and Tsiang, M. (2015). Testing for differences between random processes in sample-starved regimes. Unpublished. To be submitted.
92. Chung, E. and Romano, J. (2016). Multivariate and Multiple Permutation Tests, *Journal of Econometrics*, 76–91.
93. Romano, J. and Wolf, M. (2016). Efficient computation of adjusted p -values for resampling-based stepdown multiple testing. *Statistics and probability letters*. **113**, 38–40.
94. Chung, E. and Romano, J. (2016). Asymptotically valid and exact permutation tests based on two-sample U -statistics, *Journal of Statistical Planning and Inference*, 97–105.
95. DiCiccio, C. and Romano, J. (2017). Robust permutation tests for correlation and regression coefficients. *Journal of the American Statistical Association.*, **112**, 1211–1220.
96. DiCiccio, C. and Romano, J. (2017). Supplement to Robust permutation tests for correlation and regression coefficients. *JASA*, electronically available <http://dx.doi.org/10.1080/01621459.2016.1202117>
97. Romano, J. and Wolf, M. (2017). Resurrecting weighted least squares, *Journal of Econometrics*, **197**, 1-17.
98. Canay, I., Romano, J. and Shaikh, A. (2017). Randomization tests under an approximate symmetry assumption, *Econometrica*, **85**, 1013-1030.
99. Canay, I., Romano, J. and Shaikh, A. (2017). Supplement to “Randomization tests under an approximate symmetry assumption”, *Econometrica Supplemental Material*, **85**, <http://dx.doi.org/10.3982/ECTA12974>.
100. Guo, W. and Romano, J. (2017). Analysis of error control in large scale two-stage multiple hypothesis testing. Stanford University Department of Statistics Technical Report 2017-03, submitted for publication, revision in progress.
101. Romano, J. and Wolf, M. (2018). Multiple testing of one-sided hypotheses: combining Bonferroni and the bootstrap. In *Predictive Econometrics and Big Data*, eds. Kreinovich, V., Srivoonchitta, S. and Chakpitak, N., 78–94.

102. Guo, W., Lynch, G. and Romano, J. (2018). A new approach for large scale multiple testing with application to FDR control for graphically structured hypotheses, submitted to *Biometrical Journal*.
103. Grandhi, A, Guo, W. and Romano, J. (2019). Control of directional errors in fixed sequence multiple testing. *Statistica Sinica*, **29**, 1047–1064.
104. DiCiccio, C., Romano, J. and Wolf, M. (2019). Improving weighted least squares inference. *Econometrics and Statistics*, **10**, 96–119.
105. Bai, Y., Romano, J. and Shaikh, A. (2019). Inference in experiments with matched pairs. Stanford University Department of Statistics Technical Report 2019-4, submitted for publication.
106. DiCiccio, C. and Romano, J. (2019). Multiple Data Splitting for Testing. Stanford University Department of Statistics Technical Report 2019-3, submitted for publication.
107. Ritzwoller, D. and Romano, J. (2019). Detecting the hot hand: Tests of randomness against streaky alternatives in Bernoulli sequences. Stanford University Department of Statistics Technical Report 2019-05. Includes Supplementary material.
108. Clarke, D., Romano, J. and Wolf, M. (2020). The Romano-Wolf Multiple Hypothesis Correction in Stata, *Stata Journal*, to appear.
109. DiCiccio, C., DiCiccio, T. and Romano, J. (2020). Exact tests via multiple data splitting. *Statistics and Probability Letters*, to appear.
110. Mogstad, M., Romano, J., Shaikh, A. and Wilhelm, D. (2020). Inference for ranks with applications to mobility across neighborhoods and academic achievement across countries. Stanford University Department of Statistics Technical Report 2020-3, submitted for publication. The paper is also distributed in the National Bureau of Economics Research Working Paper Series, Working Paper 26883.
111. DiCiccio, C. and Romano, J. (2020). CLT for U -statistics With Growing Dimension. *Statistica Sinica*, to appear.

Unpublished Reports:

- Bossard, P. and Romano, J. (1982). Monte Carlo results of comparing linear fitting mechanisms when errors are contaminated. Technical Memorandum 82-52221-9, Bell Laboratories, Murray Hill, NJ.

Romano, J. P. (1986). A note on uniform convergence of the empirical measure with applications to simulation techniques. Technical Report No. 263, Department of Statistics, Stanford University.

Romano, J. P. (2000). The Pitman estimator is the UMVU in a location model.

Romano, J. P. and Wolf, M. (2007). Comment on “Uniform inference in autoregressive models”.

Committees:

1986-1987 Ph.D. exam committee, Seminar chairperson.

1987-1988 Masters students advising.

1988-1989 Curriculum committee, Ph.D. exam committee.

1989-1990 Ph.D. student selection, Masters students advising.

1990-1991 Ph.D. exam committee, Affirmative action.

1991-1992 Masters students advising, Ph.D. exam committee.

1992-1993 Ph.D. students advising.

1993-1994 Ph.D. exam committee.

1994-1995 Ph.D. advisor to first year students, Qualifying Exam.

1995-1996 Advisor to Ph.D. students without thesis advisors, Search Committee.

1996-1997 Ph.D. advisor to first and second year Ph.D. students.

1997-1998 Ph.D. advisor to first and second year Ph.D. students, Chair of Student Selection Committee.

1998-1999 Ph.D. advisor to first and second year Ph.D. students, Chair of Qualifying Exam Committee.

1999-2000 Ph.D. advisor to first and second year Ph.D. students.

2000-2001 Chair of Qualifying Exam Committee, Served on the Judicial Panel.

2001-2002 Ph.D. program Committee, Chair of the Qualifying Exam Committee.

2002-2004 Advisor to all students in the Master's Degree and Ph.D. Minor programs.

2004-2005 Advisor to all students in the Master's Degree and Ph.D. Minor programs.
Chair of Qualifying Exam Committee.

2005-2006 Master's Degree Advisor, Ph.D. admissions.

2006-2007 Master's Degree Advisor, Committee on Faculty Affairs.

2007-2008 Vice Chairman of the Department of Statistics, Chair of Committee on Faculty Affairs.

2008-2009 Faculty Affairs Committee, Advisor to Master's Degree Students.

2009-2010 Advisor to Master's Degree Students.

2010-2011 Chair of Qualifying Exams

2011-2012 Ph.D. Admissions

2012-2013 Master's Advisor, Chair of Qualifying Exams

2013-2014 Associate Chairman

2014-2015 Chair of Committee on Faculty Affairs

2015-2016 Ph.D. Admissions

2016-2017 Chair of Qualifying Exams

2017-2018 Master's Advisor

2018-2019 Chair of Ph.D. Admissions

2019-2020. Qualifying Exams

Select Technical Addresses:

Correct inference via permutation and randomization tests, U.C. Irvine Department of Economics, November 2018.

Approximate randomization tests, U.C. Riverside, January 2017.

Exact and approximate permutation Tests: U.C. Riverside, May 2016

Permutation Tests 101: Rutgers University, September 2015.

Two-sample permutation tests: European University Institute in Florence, Italy, December 2014

Multivariate and Multiple Permutation Tests: Invited Lecture at 7th International Conference of the ERCIM WG on Computational and Methodological Statistics, Pisa, Italy, December 2014.

Permutation Tests: New Jersey Institute of Technology, Department of Mathematics, October, 2014.

Permutation and Resampling Tests: U.C. San Diego, Department of Mathematics, October 2013.

Permutation Tests 101. University of Chicago, Department of Economics, April 2013.

Generalized error control in multiple testing via subsampling and resampling. Invited lecture at Econometric Society North American Winter Meetings, New Orleans, January 2008.

Generalized error control in multiple testing. Invited lecture at MCP V, Vienna. July 2007.

Concepts and methodology in multiple testing. Columbia University, September 2006.

Error control and optimality in multiple testing. Columbia University, April 2006.

Resampling based error control in multiple testing. Rutgers University, March 2006.

Generalized error control in multiple testing. University of New Mexico, February 20, 2006.

Generalized error control of stepwise methods in multiple testing. U.C. Santa Barbara, November 2, 2005.

Three lectures on multiple testing: optimality and generalized error control of stepwise methods. Distinguished Lecture Series, U.C. San Diego, May 2–6, 2005.

Optimality and error control of stepwise methods in multiple testing. Invited lecture, U.C. Berkeley Department of Biostatistics, October, 2004.

Error control of stepwise methods in multiple testing. Invited lecture, U.C. Davis Department of Statistics, September 2004.

Optimality of stepwise tests and a general resampling construction. Invited lecture and The Second Erich L. Lehmann Symposium, Rice University, May 2004.

Finite Sample Nonparametric Inference. Special invited speaker XXV Congreso Seio, Vigo, Spain, March 2000.

Subsampling in some hard problems. Universidad Carlos III, Madrid, March 2000.

Finite Sample Nonparametrics and Large Sample Efficiency. May, 1998. Rutgers Bootstrap Conference, New Brunswick, NJ.

Subsampling with unknown rates of convergence. September, 1997. Centre de recherches mathematiques, Montreal.

Asymptotics of Subsampling. August, 1996. Department of Statistics, Rutgers University.

Resampling and Subsampling for Time Series Models. A series of lectures presented in spring, 1996. Department of Mathematics, University of California, San Diego.

Estimating the distribution of a studentized statistic by subsampling. August, 1993. 49th Session of the International Statistical Institute, Firenze.

Resampling methods for dependent data. August, 1993. Special Contributed Paper, Joint Statistical Meetings, San Francisco, CA.

Uniform confidence bands for the spectrum based on subsamples. April, 1993. 25th Symposium on the Interface, San Diego, CA.

A general theory for the construction of large sample confidence regions. May, 1993. U.C. Berkeley Department of Statistics Colloquium Series.

Limit theorems for Hilbert space valued random variables with application to the stationary bootstrap. August, 1992. Joint Statistical Meeting. Boston, MA.

Bootstrapping time series. May, 1992. Bell Laboratories, Murray Hill, NJ.

The stationary bootstrap. May, 1992. University of Montreal Department of Operations Research and Computer Science Seminar Series.

Nonparametric resampling procedures for problems in time series. August, 1990. Invited Lecture, 2nd World Congress of the Bernoulli Society for Mathematical Statistics and 53rd Annual Meeting of the Institute of Mathematical Statistics, Uppsala, Sweden.

Bootstrap and randomization tests. October, 1990. University of Chicago Department of Statistics Seminar Series.

Bootstrap choice of tuning parameters. December, 1989. Invited participant, Asymptotic methods for computer-intensive procedures in statistics, Oberwolfach, Germany.

Bootstrap construction of hypothesis tests. November, 1989. University of North Carolina Department of Statistics Seminar Series.

The automatic percentile method. January, 1988. U.C. Berkeley, Department of Statistics Colloquium Series.

Bootstrapping functionals of a density. November, 1987. U.C. Davis Department of Statistics Seminar series.

A bootstrap revival of some nonparametric tests. April, 1986. U.C. Berkeley Neyman Seminar.

Bootstrapping the mode. January, 1986. Bell Laboratories, Murray Hill, NJ.