



Editorial foreword

Jun Shao, Dongchu Sun & Danyu Lin

To cite this article: Jun Shao, Dongchu Sun & Danyu Lin (2019) Editorial foreword, *Statistical Theory and Related Fields*, 3:1, 1-1, DOI: [10.1080/24754269.2019.1625297](https://doi.org/10.1080/24754269.2019.1625297)

To link to this article: <https://doi.org/10.1080/24754269.2019.1625297>



Published online: 13 Jun 2019.



Submit your article to this journal [↗](#)



Article views: 162



View related articles [↗](#)



View Crossmark data [↗](#)

Editorial foreword


Statistical Theory and Related Fields is now in its third year of publication. The first article in this first issue of 2019 is a discussion paper by professors Bayarri, Berger, Jang, Ray, Pericchi, and Visser with the exciting topic on prior-based Bayesian information criterion for variable selection. Variable selection is a key component for dimension reduction in modern statistical applications in the big data era. Both Bayesian and frequentist approaches have shown their potentials in handling variable selection in the past two decades, but both face various challenges. This article shows a pioneering idea of adding the prior into the penalty term for variable selection and having different effective sample sizes for different model parameters. The article is followed by a total of nine discussions written by well-known researchers in the area of variable selection, each of them exhibits some interesting research topics as summarised in the authors' rejoinder. Started from the two issues in 2018, *Statistical Theory and Related Fields* continues to publish this type of discussion papers and related discussions for important topics in statistical theory and applications.

The next four papers in this issue are regular type articles in statistics. The paper by Ng'eno studies the rotatability of experimental designs using supplementary difference sets. The paper by Komolafe, Obilade, Ayodeji, and Babalola develops an integrated moving average model for time series data on interest rates in the United States and Nigeria. In the study of some lifetime distributions, the paper by Kumar,

Taneja, and Chhoker derives results on quantile-based Shannon doubly truncated entropy. Shape-constrained semiparametric additive stochastic volatility models are considered in the paper by Yin, Craigmile, Xu, and MacEachern, which develops a Bayesian fitting algorithm and demonstrates its performance and improvements over the existing approaches.

The next article by Zhao is a book review of *The Appreciation of Statistical Thoughts* by professor Jinglong Wang at East China Normal University. The last part of this issue is a *Statistics Column* containing one article by Wang, which is a report of the founding conference of the Big Data Statistics Branch of the Chinese Association for Applied Statistics (CAAS) on 8 December 2018.

We would like to take this opportunity to express our sincere gratitude to the editorial board members, all the authors and supporters of this journal. We also want to welcome for submissions of high-quality research articles from statisticians and scientists to achieve our goal of publish interesting and diversified results in this journal.

Jun Shao (Editor-in-Chief)
University of Wisconsin-Madison, USA
Dongchu Sun (Editor)
University of Wisconsin-Madison, USA
Danyu Lin (Editor)
University of Wisconsin-Madison, USA
 shao@stat.wisc.edu