

List of publications

B. J. K. Kleijn

Feb 2022

Ph.D. Theses

- [TH1] B. Kleijn, *New couplings in $N=2$ supergravity*,
(Supervision: prof. B. de Wit) ITF, Utrecht University (1998)
- [TH2] B. Kleijn, *Bayesian asymptotics under misspecification*,
(Supervision: prof. A. van der Vaart) VU Amsterdam (2003)

Book

- [BK] B. Kleijn, *The frequentist theory of Bayesian statistics*,
(book project with Springer, approx. 450 pp., to be completed Mar 2022)

Physics

- [1] P. Claus, B. de Wit, M. Faux, B. Kleijn, R. Siebelink and P. Termonia,
The vector-tensor supermultiplet with gauged central charge,
Phys. Lett. B373 (1996) 81-88 (arXiv:hep-th/9512143)
- [2] J. de Jaegher, B. de Wit, B. Kleijn and S. Vandoren,
Special geometry in hypermultiplets,
Nucl. Phys. B514 (1998) 553-582 (arXiv:hep-th/9707262)
- [3] P. Claus, B. de Wit, M. Faux, B. Kleijn, R. Siebelink and P. Termonia,
 $N=2$ Supergravity Lagrangians with vector tensor multiplets,
Nucl. Phys. B512 (1998) 148-178 (arXiv:hep-th/9710212)
- [4] B. de Wit, B. Kleijn and S. Vandoren,
Special geometry and compactification on a circle,
Fortsch. Phys. 47 (1999) 317-323 (arXiv:hep-th/9801039)
- [5] P. Claus, B. de Wit, M. Faux, B. Kleijn, R. Siebelink and P. Termonia,
Vector-tensor multiplets,
Fortsch. Phys. 47 (1999) 125-132 (arXiv:hep-th/9801200)
- [6] B. de Wit, B. Kleijn and S. Vandoren,
Rigid $N=2$ superconformal hypermultiplets,
International Seminar on Supersymmetries and Quantum Gravity, Dubna, Russia,
22-26 Jul 1997 (arXiv:hep-th/9808160)
- [7] B. de Wit, B. Kleijn and S. Vandoren,
Superconformal hypermultiplets,
Nucl. Phys. B568 (2000) 475-502 (arXiv:hep-th/9909028)

Stochastics

- [8] B. Kleijn and A. van der Vaart,
Asymptotics of misspecified Bayesian statistics,
In “Proceedings of the 24th European Meeting of Statisticians”, (eds. T. Mikosch and M. Janzura), Prague (2002)
- [9] B. Kleijn and A. van der Vaart,
Misspecification in infinite-dimensional Bayesian statistics,
Ann. Statist. 34 (2006), No. 2, 837-877 (arXiv:math.ST/0607023v1)
- [10] P. Bickel, B. Kleijn and J. Rice,
On Detecting Periodicity in Astronomical Point Processes,
In “Challenges in Modern Astronomy IV”, ASP Conference Series Vol 371 (2007)
- [11] P. Bickel, B. Kleijn and J. Rice,
Event Weighted Tests for Detecting Periodicity in Photon Arrival Times,
Astrophys. J. 685 (2008), 384-389 (arXiv:math.ME/0706.4108)
- [12] P. Bickel and B. Kleijn,
The semiparametric Bernstein-von Mises theorem,
Ann. Statist. 40 (2012), 206-237 (arXiv:math.ST/1007.0179)
- [13] B. Kleijn and A. van der Vaart,
The misspecified Bernstein-Von Mises theorem,
Electron. J. Statist. 6 (2012), 354-381 (projecteuclid/1332162333)
- [14] B. Kleijn and B. Knapik,
Semiparametric posterior limits under local asymptotic exponentiality,
(arXiv:math.ST/1210.6204)
- [15] Y. Ritov, P. J. Bickel, A. Gamst, B. J. K. Kleijn,
The Bayesian Analysis of Complex, High-Dimensional Models: Can it be CODA?
Statist. Sci. 29.4 (2014), 619–639 (arXiv:math.ST/1203.5471)
- [16] B. Kleijn,
Semiparametric posterior limits,
(arXiv:math.ST/1305.4836)
- [17] S. van der Pas, B. Kleijn and A. van der Vaart,
The Horseshoe Estimator: Posterior Concentration around Nearly Black Vectors,
Electron. J. Statist. 8.2 (2014), 2585–2618 (arXiv:math.ST/1404.0202)
- [18] M. Chae, Y. D. Kim and B. Kleijn,
The semi-parametric Bernstein-von Mises theorem for regression models with symmetric errors,
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- [19] B. Kleijn and Y. Y. Zhao,
Criteria for posterior consistency,
Electron. J. Statist. 13.2 (2019), 4709–4742.

- [20] M. Derksen, B. Kleijn, R. de Vilder
Clearing price distributions in call auctions,
Quant. Finance 20.9 (2020), 1475–1493. (arxiv:q-fin.TR/1904.07583)
- [21] M. Derksen, B. Kleijn, R. de Vilder
Effects of MiFID II on stock price formation,
(arxiv:q-fin.TR/2003.10353)
- [22] M. Derksen, B. Kleijn, R. de Vilder
Heavy tailed distributions in closing auctions,
Physica A 593 (2022), 126959. (arxiv:q-fin.TR/2012.10145)
- [23] B. Kleijn,
Frequentist validity of frequentist limits,
Ann. Statist. 49.1 (2021), 182–202. (arxiv:math.ST/1611.08444)
- [24] B. Kleijn, J. van Waaij,
Asymptotic uncertainty quantification for communities in sparse planted bi-section models,
(arXiv:math.ST/1810.09533, submitted to EJS)
- [25] J. van Waaij, B. Kleijn
Uncertainty quantification in the stochastic block model with an unknown number of classes,
(arXiv:math.ST/2005.01362)
- [26] J. van Waaij, B. Kleijn
Uncertainty quantification and testing in a stochastic block model with two communities of unequal sizes,
(arXiv:math.ST/2105.08478)
- [27] B. Kleijn, J. van Waaij,
Confidence sets in a sparse stochastic block model with two communities of unknown sizes,
(arXiv:math.ST/2108.07078, submitted to PTRF)
- [28] B. Kleijn,
Topological characterization of consistently testable hypotheses
(in preparation, based on [BK] Chapter 9)
- [29] B. Kleijn,
Phase structure of random histogram limits,
(in preparation, based on [BK] Chapter 8)