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Published software packages and repositories (* denotes secondary contributor)

FastBandChol: R package for fast covariance matrix estimation by banding the Cholesky factor, (2015). Accessible at <https://cran.r-project.org/web/packages/FastBandChol/>.

MatrixLDA: R package for penalized matrix-normal linear discriminant analysis, (2016). Accesible at <https://github.com/ajmolstad/MatrixLDA>.

SurvGPR: R package for survival time prediction using Gaussian process regression, (2018). Maintained at <http://github.com/ajmolstad/SurvGPR>.

MCMVR: R package for multivariate response linear regression under an explicit mean-covariance parameterization, (2018). Maintained at <https://github.com/ajmolstad/MCMVR>.

MSRL: R package for computing the multivariate square-root lasso, (2020). Maintained at <https://github.com/ajmolstad/MSRL>.

MTeQTLResults: Repository for code to reproduce and use results from Molstad, Sun, and Hsu, (2021). Maintained at <https://github.com/ajmolstad/MTeQTLResults>.

***lvmmr**: R package for computing the mixed-type multivariate regression estimator from Ekvall and Molstad (2021). Maintained at <https://github.com/koekvall/lvmmr>.

BvCategorical: R package for log odds penalized bivariate categorical response regression model, (2022). Maintained at <https://github.com/ajmolstad/BvCategorical>.

penAFT: R package for fitting the regularized semiparametric AFT model, (2022). Accessible at <https://cran.r-project.org/web/packages/penAFT/index.html>.

IntegrativeCox: Repository for code to reproduce results from “Dimension reduction for integrative survival analysis”, (2022). Accessible at: <https://github.com/ajmolstad/IntegrativeCox>.

HierMultinom: Repository for code to reproduce results from “Multiresolution categorical regression for interpretable cell-type annotation”, (2022). Accessible at: <https://github.com/ajmolstad/HierMultinom>.