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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`.