By now, there is no mistaking works by Cindy Sherman — her signature as both photographer and subject, her over-the-top outfits and constantly transforming face. But it is rare to see them gathered in one intimate space, as they now are at the Mnuchin Gallery. Looking back over 30 years, “Cindy Sherman: Once Upon a Time, 1981-2011” bills itself as Ms. Sherman’s first historical exhibition in New York City since the Museum of Modern Art’s 2012 traveling retrospective.

The exhibition starts with Ms. Sherman’s “Centerfolds” series, which depicts women reclining, fully dressed, as they appear lost in thought. It continues with examples from her “History Portraits” series, pastiches of various historical styles in gilded frames, and with highlights from “Society Portraits,” featuring stereotypes of wealthy — and heavily accessorized — women in stately settings. (Through June 10, mnuchingallery.com.)