

Bernoulli News

Newsletter of the Bernoully Society For Mathematical Statistics and Probability

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Editor

Victor M. Panaretos Section of Mathematics, EPFL, Switzerland

Contact victor.panaretos@epfl.ch



Past, current and elect presidents of the Bernoulli Society at the ISI in Dublin in August: Victor Perez-Abreu (left), Edward Waymire (middle) and Wilfrid Kendall (right).

A View from the President

Let me begin with my closing remarks to the General Assembly of the ISI World Congress in Dublin.

"It is a humbling privilege to step into the legacy of leadership of the Bernoulli Society for Mathematical Statistics and Probability. We have heard about a few of the multitude of challenges that are upon us in this emerging age of information. Like many of the tools spawned by the previous ages, there are also advantages. Let us remember that the mission has not changed. I look forward to working closely with president-elect Wilfrid Kendall, the executive committee and the council of the Bernoulli Society to the best we can to see that the Bernoulli Society fulfills its mission. I have had an amazing mentor in past-president Victor Perez-Abreu, and I thank him immensely for his remarkable efforts on all of our behalves. He has taught me a great deal by his example."

.... Continued on page I

Deadline for the next issue: March 16, 2012 send contributions to: victor.panaretos@epfl.ch

A View from the President (continued from front cover)

This is also time to thank exiting and continuing council members, and to announce and welcome new council: Neville Weber, Arturo Kohatsu-Higa, Mikhail Lifshits, Alejandro Ramirez, Alice Guionnet and Martin Barlow. Transparency and diversity in subject expertise, geographic distribution and gender remain important organizational goals. You will read about a number of new editors and committee members in this and the next edition of Bernoulli News. The Bernoulli Society simply could not function without the altruistic efforts of committee members working behind the scenes:

http://www.bernoulli-society.org/index.php/organization

My broad goals for the coming two years are two-fold: (i) reinforce currently active initiatives, and (ii) engage the participation of our members, from new PhDs to emeritus. As for (i), my most recent predecessors Jean Jacod and Victor Perez-Abreu, spearheaded a remarkable number of initiatives that, properly nurtured, can sustain our society for years to come. Specific activities within these goals are: (a) the mentorship programs in Africa now being piloted by Arnoldo Frigressi and another by Etienne Pardoux, (b) numerous involvements in the International Year of Statistics (IYStat) for 2013 coordinated by a new special committee Adam Jakubowski (chair), Claire Gormley, Victor Perez-Abreu, (c) continued subsidies of PhD student memberships, (d) special 'information age' publication evaluations and negotiations with our publishers, aided by a special committee Michael Sorensen, Frank den Hollander, Thomas Mikosch and Maria Eulalia Vares, (e) our flagship world congress (Istanbul 2012), SPA conferences (Boulder, 2013), and (f) various collaborations with other professional societies. The latter provide multiple resonant voices for probability and mathematical statistics worldwide.

So it is important that we effectively manage the outgrowth of these initiatives and interconnected activities through standing committees and advice of Bernoulli executive committee and council. We are fortunate to have such an outstanding diversity of colleagues from around the world with whom to interact and consult in the Bernoulli Society organization.

Going forward in this new information age, we are being forced to re-evaluate reasons for membership in a professional society, let alone multiple memberships. Many members from my generation joined a professional society to obtain journal subscriptions; clearly an obsolete motivation now. However, this age is leading us to even more compelling reasons for individuals to unite, and for societies to collaborate. The solidarity of professional societies helps to protect individuals and small groups who become the object of misconceived political forces. They provide the integrity and infrastructure to gain support of professional meetings that is so easy to take for granted. This, in turn, facilitates networking and personal contacts among researchers evaluating the present, and steering the future. IYStat and MPE13, http://www.mpe2013.org/contact.php grew out of multisocietal collaborations in efforts to celebrate and communicate the historic and future value of our profession to society. The unified recognition of outstanding scientific accomplishments through awards and prestigious lectures, e.g., see http://www.bernoullisociety.org/index.php/prizes, is accomplished through the scrutiny of diverse special committees. Support of mentorship programs in under-developed countries, e.g., http://www.bernoulli-society.org/files/Distance-Mentoring-in-Statistics.pdf, provides opportunities for members to become significantly involved, right now! The list goes on. The bottom line is that it is important that we communicate, and actually teach the importance of membership to the present and future generations of our graduate students and post-docs. The Bernoulli Society will continue to subsidize memberships of PhD students as an investment into our rapidly changing future

In the language of Chris Rogers' plenary 2011 SPA lecture in Osaka, a stable, efficient and economical model for the open global access, archive and distribution of substantiated research that will continue to serve society, now and into posterity, is a "real P&L" problem. It is also an opportunity for collaborations with library scientists, archivists, commercial publishers and information technologists to find truly innovative solutions to a complex social problem on a global scale. It involves a future also not to be taken for granted by any of us as we look for new ways in which to pursue the basic mission of the Bernoulli Society.

Let me end with the homework assignment for the General Assembly in Dublin (and now for all Bernoulli members).

HOMEWORK ASSIGNMENT (DUE 2013): Initiate collaborations between academic, business, industrial organizations within your local geographic regions (large cities, provinces, states) for special activities under the auspices of the Bernoulli Society*, IYStat and/or MPE13, e.g., a weekend conference or public lecture event that will recognize and carry our mission to the world citizenry who support the scientific enterprise.

Sample Solution: Ars Conjectandi provides a historic cornerstone to Monte-Carlo simulation and its implications in Bayesian inference and applications to finance, biology, health and other areas of mainstream interest to the public. Recruit speaker(s) who can best communicate the relevance in a public lecture in your region of the world.

*A web mechanism to submit proposals for formal approval of a Bernoulli Society sanctioned event is forthcoming. Watch for more information on the web and in future issues of EBriefs and Bernoulli News.

Ed Waymire, Corvallis, USA President of the Bernoulli Society

Editorial



Victor M. Panaretos, Editor of Bernoulli News

Dear friends, colleagues and readers of Bernoulli News,

It is with pleasure and a sense of responsibility that I accepted Ed Waymire's and Victor Perez-Abreu's invitation to become editor of Bernoulli News. It is always a challenging task to edit a journal, and a scientific newsletter has particular challenges of its own. During my term as editor, I will do my best to maintain the status of Bernoulli News as the prime source of information and news items related to the activities of the Society and its Members, and also to try to expand published material to include pieces and opinion columns on topics of special interest.

One particular goal on which I would like to place special emphasis is increasing the attractiveness of Bernoulli News for early career (or *young* as they are often referred to) statisticians and probabilists. A key mission of a society such as ours is to attract and retain

talented young researchers in our discipline. On the one hand, the Bernoulli Society can benefit from their willingness to adapt to new technologies, fresh outlooks, drive, enthusiasm, ambition and sense of idealism. At the same time, the Bernoulli Society has much to offer in the way of exposure, networking, participation, recognition and access to resources. And, as the main bulletin of our Society, Bernoulli News has the potential to be an ideal medium to reach out to early career statisticians and probabilists and to encourage their active participation in the society.

I would therefore like to encourage our members -- and not only -- to consider submitting information about funding opportunities, early career positions and activities that are of interest to the "young" members of our societies. I would also welcome the submission of articles related to topics of high interest for early career statisticians and probabilists (e.g., career advice, mentoring articles, etc.). Any further ideas are more than welcome!

Finally, I would like to thank our past editors, Vicky Fasen and Robert Stelzer, for their great work and I count on your support to make Bernoulli News an indispensable companion to our members!

Victor M. Panaretos Editor, Bernoulli News Lausanne, Switzerland.

News from the Bernoulli Society

Bernoulli Prize Nominations Deadline

The deadline for nominations for the "Bernoulli Prize for an Outstanding Survey Article in Probability or Mathematical Statistics" is November 30th. Please submit your nominations to the chair of the nominations committee, David Aldous (aldous@stat.Berkeley.EDU).

The Bernoulli Prize consists of a monetary prize of Euro 1000 and an official certificate. Introduced in 2011, it will be awarded biennially, alternating between the respective areas of mathematical statistics and probability.

Schramm Lecture in Probability and Stochastic Processes

The IMS and the Bernoulli Society have recently cooperated to create a new joint lecture in probability and stochastic processes, named in honor of Oded Schramm (http://imstat.org/Schramm/). The lecture will be given annually and will be featured at meetings (co)-sponsored by the IMS or the Bernoulli Society with a strong attendance by researchers in probability and stochastic processes. It is anticipated that the first

Schramm lecture will be delivered at the Stochastic Processes and their Applications meeting to be held in Boulder, Colorado in 2013. A fund has been established to support the travel expenses of the Schramm lecturer. Contributions to this fund in honor of Oded Schramm are welcome; please visit https://secure.imstat.org/secure/orders/schrammcontribution.asp

President-Elect Wilfrid Kendall Makes University of Warwick Headlines

News of Wilfrid Kendall's installation as President-Elect of the Bernoulli Society was featured as the main story in University of Warwick's newspaper, "Insite", on August 26, 2011. The electronic version of the article may be found at http://www2.warwick.ac.uk/insite/newsandevents/warwickpeople/wilfrid kendall bernoulli

Bernoulli Members Honoured

Steffen Lauritzen (Oxford) and Simon Tavaré (Cambridge) have been elected as Fellows of Royal Society of London. For more information, visit

http://royalsociety.org/about-us/fellowship/new-fellows-2011/. Congratulations!

World Congress in Probability and Statistics 2012: Abstract Submission Now Open

The 8th World Congress in Probability and Statistics (in conjunction with the 2012 IMS Annual Meeting) will take place July 9--14, 2012, in Istanbul, Turkey (http://www.worldcong2012.org). Scheduled every four years, this meeting is a major worldwide event in mathematical statistics, probability, stochastic processes

and their applications. The venue of the meeting is Grand Cevahir Hotel & Convention Center.

Submission of abstracts is now open at http://www.worldcong2012.org/?p=abstract

World Congress in Probability and Statistics 2012: Child Care Initiative

Ed Waymire (BS President) and Ruth Williams (IMS President) recently discussed a collaboration to provide childcare at the 8th World Congress in Probability and Statistics, July 9-14, 2012, Istanbul. The purpose of the initiative is to encourage and support the participation at the congress of members having child care responsibilities. The Bernoulli Society executive committee supports this expenditure of funds. IMS has been doing this for some ten years and has a

mechanism in place to apply for support up to \$250 per IMS member only.

http://imstat.org/meetings/childcare.htm
IMS would modify their page for this particular congress to include Bernoulli and Elyse Gustafson (IMS Executive Director) agreed to manage the distribution of funds. Persons could apply as IMS or Bernoulli or Joint members.

SPA 2013 Website Launched

The 36th Conference on Stochastic Processes and Applications (SPA) will take place July 29--August 2, 2013, in Boulder, Colorado. Organized under the auspices of the Bernoulli Society and cosponsored by the IMS, the annual SPA meetings are the premier annual forum for researchers in probability theory, random processes and their applications. The conference website has been launched, and can be found here: http://math.colorado.edu/spa2013/

Plenary talks and invited sessions will be announced before year's end. The formal call for contributed sessions/talks as well as details on local information and travel grants for young researchers will be posted in early Fall 2012. Further information will appear in due time at the conference website. In the meantime, all inquires may be directed to Brian Rider (Brian.Rider@Colorado.Edu).

News From the Publications Committee

The members of publications committee are Michael Sørensen (Chair) and Maria Eulalia Vares, who were also members of the previous publications committee, and the newly appointed members Tony Cai, Frank den Hollander, Wilfrid Kendall, Gareth Roberts, Holger Rootzen, who started work after the World Statistics

Congress in Dublin in August. Let me take this opportunity to thank the new members for their willingness to work for the Bernoulli Society on this important committee, and to thank the outgoing members Claudia Klüppelberg and Peter McCullagh for

their many contributions to the work of the committee since 2008.

In July, the Bernoulli Society Council approved a new set of working rules for the publications committee. The committee advises the Executive Committee on all aspects of publication and approves the policies of the Bernoulli Society in this area. In particular, it assesses the long-term welfare of the publications of the society and is involved in the search for chief editors of the publications.

An important activity has been negotiations with Elsevier about renewal of the contract concerning the journal Stochastic Processes and Their Applications. Last year an ad hoc committee consisting of Frank den Hollander (chair), Thomas Mikosch, Michael Sørensen, Eulalia Vares and Ed Waymire reviewed the contract with Elsevier and planned the negotiations. In February 2011, Frank den Hollander, Thomas Mikosch and Michael Sørensen met with Elsevier representatives in Leiden, the Netherlands, for what turned out to be very constructive negotiations. Many members have been concerned about the price of the journal. Elsevier understood these concerns and agreed to reduce the price very considerably over the next few years. There was also agreement about delayed open access to the journal, and Elsevier offered to sponsor the society in various ways such as the Ito prize and travel awards for society conferences. The new and very satisfactory contract with Elsevier was signed during the SPA conference in Oaxaca, Mexico. It has been decided that Elsevier will sponsor two travel awards for the young researcher presenting at the Bernoulli Society World Congress in Istanbul in 2012. Details about these awards will be published later, and also be sure to check the world congress web page http://www.worldcong2012.org/

While the relations to Elsevier have improved very considerably during the recent year, relations to

Joint ASA/ISI/RSS committee for the Year 2013

The International Statistical Institute (ISI), the American Statistical Society (ASA) and the Royal Statistical Society (RSS) have considered the possibility of declaring year 2013 "The International Year of Statistics (IYStat)". In spring 2011, an *ad hoc* committee was formed, consisting of Ada van Krimpen (ISI), Denise Lievesley (ISI, RSS) and Ronald Wasserstein (ASA) (chair). Bernoulli Society's representative was Adam Jakubowski. A proposal prepared by this group is as follows.

<u>An International Year of Statistics (IYStat)</u> -- A partnership among societies and organizations to declare and celebrate an International Year of Statistics (IYStat – "Eye-Stat").

Springer have unfortunately deteriorated. Springer's sudden discontinuation of the book series "Selected Works in Probability and Statistics" has done considerable damage to the reputation of Springer in the probability and statistics community, where a large number of people had put a lot of effort into the series. The publications committee had, for instance, ensured that papers in all Bernoulli Society journals could be reprinted in the series free of charge (including the freely available internet version of the series). Presently, negotiations are ongoing concerning the open-access electronic Encyclopedia of Probability and Statistics, which is a joint project between Springer and several scientific societies including the Bernoulli Society. We can only hope that Springer will not further damage their reputation by insisting on changing the open access nature of the encyclopedia. On the positive side, the Bernoulli Society sponsors a new Springer book series with the title Lévy Matters.

New chief editors have been found for some of the Bernoulli Society journals. Takashi Kumagai has agreed to replace Thomas Mikosch as the editor of Stochastic Processes and Their Applications when Thomas' 3--year period ends in March 2012. Jointly with the Institute of Mathematical Statistics (IMS), the Bernoulli Society publishes a number of open access electronic journals. A BS/IMS committee chaired by Maria Eulia Vares has found the following new editors. Michel Ledoux replaces Bálint Tóth as the editor of the Electronic Journal of Probability, Anton Bovier replaces Timo Seppäläinen as the editor of Electronic Communications in Probability and Laurent Saloff-Coste replaces Geoffrey R. Grimmett as the editor of Probability Surveys. I would like to thank the retiring editors for their hard work for the journals.

> Michael Sørensen Chair of the Publications Committee

<u>Purpose:</u> To promote the importance of statistics through the combined energies of societies and organizations worldwide.

Goals include:

- increasing public awareness of the power and impact of statistics on all aspects of society;
- nurturing statistics as a profession, especially among young people; and
- promoting creativity and development in the science of probability and statistics

<u>Intended audiences:</u> the broader scientific community, the media, and the general public

Participants: All interested societies and organizations.

When: 2013

The year 2013 will be the 300th anniversary of the publication of the *Ars Conjectandi*, written by Jakob Bernoulli (and published after his death), which is considered a foundational piece of work in probability. The Bernoulli Society has already planned a rich variety of activities in 2013 to celebrate this anniversary. 2013 is also the 250th anniversary of the public presentation of Thomas Bayes's famous work.

Anticipated activities: There are a wide variety of ways to recognize an international year. There are dozens of statistical societies and organizations worldwide, plus many societies with particular interest in statistics, and we will encourage all of them to develop activities among their constituents. Conferences, workshops, symposia, career fairs, outreach fairs, public service announcements, videos, op ed pieces in local and national media, blogs, weekly "featured statisticians," and special editions of magazines or journals are just some of the possibilities. Special emphasis should be made on activities to engage students and potential students of statistics, helping them to become more aware of statistics as a key scientific discipline. Other foci might include broad statistical literacy outreach (such as the "Getstats" campaign by the RSS) or promoting the ways in which statistics advances science and improves the human condition.

Structure: All societies and organizations with interest in statistics are invited to celebrate and encourage others to celebrate the International Year of Statistics in ways that are suitable to their circumstances. A steering committee with representatives from the International Statistical Institute, the Royal Statistical Society and the American Statistical Association will facilitate communication about the International Year, including the essential task of development and maintenance of a website, and will reach out to as many societies and organizations as can be identified to seek their participation. They will work with appropriate representatives at the United Nations to garner support for the concept and/or for specific activities. societies and organizations join the effort, we will ask them to appoint a liaison with the steering committee to facilitate communication and feedback among the participating groups.

Activities already prepared

The first discussion on the year 2013 took place in Singapore, during the annual meeting of the Bernoulli Society Council. Since then, several activities have been planned, mainly thanks to the personal involvement of

its President, Victor Perez-Abreu. It is worth to give here the list of initiatives that the Bernoulli Society is organizing, sponsoring and promoting for the year 2013.

- 1) A Special Issue of the Bernoulli Journal (BJ) in 2013. Thomas Mikosch and Richard Davis were appointed as guest editors of this special issue. The issue will consist of a series of invited papers to provide a glimpse of future directions in probability and statistics from new application areas and the development of new models, to the emerging interfaces between statistics and probability with other sciences, as well as of essays on the future of probability and mathematical statistics. This issue will be published in addition to the four numbers of the annual volume and will have universal electronic open access.
- 2) Open Public Lectures as part of the program of the Bernoulli Society Meetings during 2013, namely the 59th ISI World Statistics Congress in Hong Kong; the 36th Conference on Stochastic Processes and their Applications in Boulder, Colorado, USA, and the 29th European Meeting of Statisticians (EMS) in Budapest, Hungary. The EMS will also hold a Special Session to celebrate the 300 years of the St. Petersburg Paradox.
- 3) The Institute of Mathematical Statistics (IMS) has kindly agreed to hold a Special Session for *Ars Conjectandi* in its 2013 Annual Meeting in Montréal, Canada.
- 4) The Swiss Statistical Society is planning an International Conference in Basel, focusing on the history of *Ars Conjectandi*, the impact on science and the development to date, of the most important result in this book entitled "the Law of Large Numbers". The Bernoulli Society is one of the sponsors of this conference.
- 5) The Bulletin of the American Mathematical Society is planning a Special Issue to be published in July 2013, on the impact of the mathematical and physics contributions of members of the "Bernoulli Family". The issue will have the same focus as the "Euler issue" of the Bulletin Vol. 44 no. 4 in 2007 (it is free at http://www.ams.org/news/ams-euler).
- 6) The American Mathematical Society in collaboration with several Mathematical Societies from North, South and Central America will hold its First Mathematical Congress of the Americas (MCA), in Guanajuato, Mexico, in 2013. The organizers have kindly agreed to promote in the program committee of this congress an *Ars Conjectandi* or Bernoulli Lecture, sponsored by the Bernoulli Society.

Adam Jakubowski

Committee on Probability and Statistics in the Physical Sciences, C(PS)²

C(PS)² has been recently re-assembled for the two-year term 2011--2013, under the auspices of The Bernoulli Society for Mathematical Statistics and Probability, with a mission to foster communication of recent statistical or probabilistic methods and applications in the realm of Sciences at Physical large (e.g., Geophysics, Biophysics, Astrophysics, etc.). The main venue for accomplishment of its mission is involvement/participation in the organization international conferences or special sessions within announced conferences of mathematical/statistical/physical interest.

The appointed membership of the re-assembled C(PS)² consists of

Harry Pavlopoulos

(Chairman, Athens, Greece, hgp@aueb.gr)

Carlo DeMichele

(Milano, Italy, cdemiche@polimi.it)

Jorge Mario Ramirez Osorio

(Medellin, Colombia, jmramirezo@unal.edu.co)

Jan Picek

(Liberec, Czech Republic, jan.picek@tul.cz)

Enrique Thomann

(Corvallis, Oregon, USA, thomann@math.orst.edu)

Ilia Zaliapin

(Reno, Nevada, USA, zal@unr.edu)

First order of business for the newly appointed members of C(PS)² is the launch of a new website, where its membership and mission will be communicated with active links to recent and forthcoming activities, partnerships and collaboration with other international organizations serving the community of statistical, mathematical, physical sciences. That website is

currently under construction, to be launched shortly, hosted in the Athens University of Economics and Business (AUEB, Athens, Greece).

As a matter of top priority, C(PS)² has already declared its interest and intent to serve the partnership of the Bernoulli Society in the Mathematics for Planet Earth, 2013 initiative (MPE2013, http://www.mpe2013.org/propositions.php).

The MPE2013 initiative provides a most attractive framework for activities fitting the scope and mission of C(PS)², combined with a parallel initiative of Bernoulli Society to recognize 2013 as an International Year of Statistics, which also will be celebrated as the 300th anniversary since the publication of *Ars Conjectandi* by Jacob Bernoulli.

In this multifaceted prospect, C(PS)² aspires to play an active role at the interface of Bernoulli Society participation in the MPE2013 initiative.

To that end, we have proposed the organization of joint BS-C(PS)²-MPE2013 special sessions in two major conferences scheduled for 2013. Namely, in the 36th Conference on Stochastic Processes and their Applications (SPA-2013,

http://euclid.colorado.edu/~hilljb/spa2013/local-organizing-committee/), to be held in Boulder, Colorado, July 29 -- August 2, 2013, and in the 59th World Statistics Congress of the International Statistical Institute (ISIWC-2013, http://www.isi2013.hk/) to be held in Hong Kong, China, August 25--30, 2013.

Both of these forthcoming events represent institutions with a long history, importance, prestige and visibility within the statistical and the broader scientific community internationally, ensuring a high impact and visibility of the MPE2013 initiative as well.

Harry Pavlopoulos C(PS)² Chairman

Web-based mentoring for students in statistics at Universities in developing countries



The International Statistical Institute and the Bernoulli Society have started a new international web-based tutoring programme for PhD students in statistics at universities in developing countries.

Statistical communities, academic and governmental, are growing in many developing countries, and statistician play key roles in production, decision and government, from health to agriculture, from business to energy, from transport to education. But resources and infrastructure are still incomplete. This mentoring programme is based on volunteering senior statisticians, from all over the world, who act as mentors over the internet for PhD and master students in the developing

countries, in particular in Africa and Asia. We shall use the internet to create a network of support and mentoring, at individual level.

Mentoring works like this. PhD students and master students from developing countries enroll in the programme by filling out a form available on the website http://statmentoring.nr.no. Volunteer mentors also join the programme by registering on the same web-site.

The tutor will typically be a professor or senior professional statistician (or probabilist) at a university in Europe, America or Australia. In Norway, we match each student with a mentor taking into account language, area of research, gender and more. Student and mentor will have contact by email. This programme is not able to provide funding for travel and, therefore, mentoring is at distance. Mentoring means:

Providing access to scientific material (papers, chapters of books, preprints, etc.)

- Helping with access to scientific software.
- Suggesting appropriate reading.
- Suggesting journals to which the student could submit her/his papers

- Suggesting to attend conferences, summer schools, workshops, and funding possibilities.
- Help in preparing presentations.
 Discussing jobs and career opportunities after the PhD, help in writing the CV
- Occasionally, help solving problems related to the thesis. Important: the mentor has no responsibilities with respect to the progression of the studies of the student. Mentoring does not mean supervision.

We are looking for new mentors. In particular, we need many mentors in applied statistics. Join the programme from our web page http://statmentoring.nr.no Email your colleagues about statmentoring.nr.no!

You can also help the programme by emailing information on statmentoring.nr.no to your contacts in Africa and Asia. If you cc us, also, then this will help to create a contact network in these countries.

This mentoring programme is run by members of the ISI and BS based in Oslo, Norway, including Magne Aldrin and Arnoldo Frigessi. You can email them at statmentoring@nr.no.

Arnoldo Frigessi

David's Musings: What should our college students know (aside from what we teach them)?

In the context of college level statistics and probability and their mathematical background, readers will be familiar with what their students *actually do* know, and readers no doubt have their own opinions on what the students should be taught about these technical subjects. But in a wider context, what do and what should students know? These musings were prompted by an opinion piece in the August 24, 2011, New York Times by Sol Garfunkel and David Mumford, addressing the question of what mathematics a *typical high school graduate* should know.

... how often do most adults encounter a situation in which they need to solve a quadratic equation? most citizens would be better served by studying how mortgages are priced, how computers are programmed and how the statistical results of a medical trial are to be understood.

Imagine replacing the sequence of algebra, geometry and calculus with a sequence of finance, data and basic engineering. In the finance course, students would learn the exponential function, use formulas in spreadsheets and study the budgets of people, companies and governments. In the data course, students would gather their own data sets and learn how, in fields as diverse as sports and medicine, larger samples give better estimates of averages. In the basic engineering course,

students would learn the workings of engines, sound waves, TV signals and computers. Science and math were originally discovered together, and they are best learned together now.

In math, what we need is "quantitative literacy," the ability to make quantitative connections whenever life requires (as when we are confronted with conflicting medical test results but need to decide whether to undergo a further procedure) and "mathematical modeling," the ability to move practically between everyday problems and mathematical formulations (as when we decide whether it is better to buy or lease a new car).

Proposals to reform mathematics education are as perennial as the grass, but emphasizing the particular combination "finance, data and basic engineering" seems unusually radical (here *finance* means "understanding credit card interest rates" not "Black-Scholes"). Statisticians will surely be pleased by the focus on data. Summarizing the intellectual contribution of our discipline by the phrase "larger samples give better estimates of averages" may strike you as somewhat condescending, but can you do better in seven words? Anyway, though I see very little likelihood this proposal would be implemented in the near future, it seems to me self-evident that this is the right direction for reform.

Coincidently, I am currently teaching my "probability in

the real world" course for junior-senior level Statistics majors, and this course touches upon many topics which I don't assume students have seen explicitly in other courses. Out of pure curiosity, I gave an anonymous quiz to determine what percentage of the class knew, very roughly, the meaning of various phrases, and here are some results.

Credit default swap: 23% Moore's law: 20% the OECD: 11% Stuxnet: 6% Alfred Russel Wallace: 0%

My choice of phrases had no particular rationale, except for requiring there be a Wikipedia entry explaining the meaning clearly. I'm not sure what to make of the results, though it was a little surprising, being close to Silicon Valley, that so few students in a quantitative discipline recognized Moore's law.

So let me pose the questions: what do, and what should, college graduates in a quantitative discipline know about topics outside the technical scope of their

discipline? The *should* part will always be a matter for debate. But, at the somewhat superficial level of my quiz, one could try to measure what students *do* know, in a less haphazard way, by choosing 1,000 Wikipedia entries as representative of the universe of ideas we would like graduates to know, and then repeating such a quiz on randomly sampled entries. If any reader is inspired to attempt such a project their own statistics/mathematics students, please let me know the results!

David Aldous Berkeley

Editor's note: This is the fourth installment of a regular opinion column.

Obituaries

Mario Wschebor (1939-2011)



On September, 16, 2011, Mario Wschebor died in Montevideo, Uruguay, where he was born in 1939. He had a profound influence in the development of Mathematics, and Probability, in particular, in several Latin-American countries.

Mario studied Electromechanical Engineering at the Universidad

de la República, in Uruguay and then travelled to Hungary and France, where he obtained a Doctorat de Troisième Cycle, at the Université de Paris-Sud in 1972, under the supervision of Jean-Pierre Kahane. During the years of the military dictatorship in Uruguay, he lived in Argentina and later in Venezuela, where he spent 10 years working at the Universidad Simón Bolívar and the Universidad Central de Venezuela in Caracas. He returned to Uruguay in 1987 and resumed his work at the Universidad de la República, where he promoted the creation of the Science Faculty, and was its first Dean, a post he held between 1990 and 1998. He was also a member of the University Council.

He worked mainly in Probability Theory and Statistics, and made important contributions in several areas. He published a series of works on the distribution of the supremum of random processes, random crossings and level sets, some of them in collaboration with Enrique Cabaña, where Rice's formula is generalized. In another series of papers, he considered the regularity of paths of stochastic processes, properties of their local time, the problem of observing an irregular process and mathematical models of sample path regularization, the approximation of local times and related statistical problems. More recently, inspired on problems

proposed by S. Smale, he was interested in solutions to systems of random equations and the probabilistic analysis of condition numbers, for which he used Rice's formula. He wrote a book in collaboration with Jean-Marc Azaïz entitled 'Level sets and extrema of random processes and fields', published by Wiley in 2009, on Rice's method for the study of the distribution of the maximum of random processes and fields.

Mario was an important factor in the development and consolidation of mathematics in several countries of Latin America and in the region as a whole. He had a profound influence in the development of mathematics in general and probability, in particular, during his stay in Venezuela, where he helped in the consolidation of the area. It was during this period that he promoted, along with E. Cabaña, the foundation of the Latin American Regional Committee of the Bernoulli Society in the early 1980's and was its chairman for the period 1985--1989. He took a very active part in the establishment of the Mathematical Union of Latin America and the Caribbean (UMALCA) and was its first chairman (1995--2001), was a member of the administrative council of the International Center for Pure and Applied Mathematics (CIMPA) and was its president for the period 2005-2009. He promoted the creation of the France-Uruguay Mathematics Institute; an international laboratory associated to the CNRS, which he initially coordinated, and later was head of the Probability and Statistics area.

But above his achievements, Mario will be remembered by those who knew him as a warm and open person, always ready to discuss mathematics, with unending energy and enthusiasm for his work. His clear and deep vision of Mathematics and its fundamental role in the change of underdeveloped societies, and his unstinting

work to establish structures that would promote its development will be strongly missed.

Mario was a council member of the Bernoulli Society.

Joaquín Ortega, Guanajuato

Past Conferences, Meetings and Workshops

Workshop on Branching Processes and Coalescent Processes

This international workshop was held in Beijing, China, April 18--22, 2011, hosted by the Probability Group of Beijing Normal University. There were 33 invited talks and more than 60 participants.



The purpose of the Workshop was to bring together worldwide experts in fields related to branching processes, coalescent processes, random trees, measure-

valued processes and stochastic partial differential equations to communicate and discuss their recent contributions. The schedule was arranged to encourage an informal workshop atmosphere with time for interactions. The talks presented at the Workshop stimulated lively discussions and opened new collaborations among the participants.

There were many young researchers and graduate students among the participants. The programs, speakers, talks, abstracts, slides and some pictures can be found at:

http://math.bnu.edu.cn/probab/Workshop2011/

The financial support was provided by the Natural Science Foundation and the Ministry of Education in China.

Jean Bertoin (Paris) and Zenghu Li (Beijing)

Conference on Dynamic Statistical Models

Ninety-five researchers met at the University of Copenhagen in the days August 17--19, 2011, for a conference on "Dynamic Statistical Models". The conference was a Bernoulli Society satellite meeting before the 58th World Statistics Congress of the International Statistical Institute held in Dublin. It was organized in the framework of the project "Statistical methods for complex and high dimensional models" under the University of Copenhagen Programme of Excellence. Elsevier sponsored two travel awards that supported the participation of two young researchers.

The meeting, which brought together researchers working on frontier research topics in the area of statistics for dynamic models, was focused on the following themes:

- •Causality in dynamic models
- •Functional data analysis
- •Stochastic differential equations
- •Neurophysiological processes
- •Gene regulatory processes
- •Event history data

Thirty-five speakers contributed to the exciting

programme, including the 10 invited speakers:

- •André Fujita, RIKEN
- •Antoine Chambaz, Université Paris Descartes
- •Emery N. Brown, MIT
- •Jin-Ting Zhang, National University of Singapore
- •Markus Reiß, Humboldt-University of Berlin
- •Robert Kass, Carnegie Mellon
- •Sara van de Geer, ETH
- •Shuangge Ma, Yale
- •Stijn Vansteelandt, Ghent University
- •Torben Martinussen, University of Copenhagen.

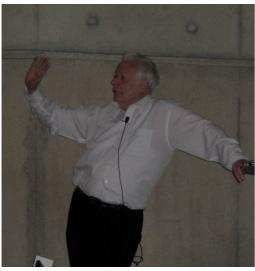
All participants that I talked to enjoyed the pleasant and dynamic atmosphere with a lot of informal discussions in the breaks, and I think it is safe to say that all who attended the conference dinner at the micro brewery "Nørrebro Bryghus" had a great evening in the best Danish tradition. The meeting was organized by Susanne Ditlevsen, Claus Ekstrøm, Niels R. Hansen, Niels Keiding, Anders Krogh, Thomas Scheike and Ib Skovgaard.

Michael Sørensen.

First International Meeting of Young Statisticians (YSI 2011)

The most recent ISI World Statistics Congress was held in Dublin, Ireland, in August 2011. The Congress was preceded by a very successful weekend satellite meeting, the first International Meeting of Young Statisticians (YSI 2011), intended for early career statisticians. The aim was to promote the active participation of early career statisticians in the epicentre of the ISI World Congress. Trinity College Dublin provided a beautiful, central and fitting location for the meeting; over 150 delegates were in attendance, from 44 different countries representing all 6 inhabited continents!

Oral presentations were given by eight invited lecturers (Sir David Cox, Peter Guttorp, Valerie Isham, Rajan Patel, Adrian Raftery, Jonathan Taylor, Martin Wainwright) and poster presentations were made by the attending delegates. The presenters, talks and posters represented both genders and a wide range of nationalities, and statistical areas. In particular, the statistical focus of the invited talks ranged from Google's uses of statistics (Rajan Patel), to the statistics of probabilistic weather forecasting (Adrian Raftery) and statistical climate modeling (Peter Guttorp) modeling to stochastic process models (Valerie Isham). High dimensional data problems were a theme of several presentations (including Martin Wainwright's) and the topical LASSO was also discussed (Jonathon Taylor). The meeting closed with an invited talk by Sir David Cox who shared his reflections on the interplay between theory and application in statistics. All the invited presentations provoked stimulating discussions from the audience.



Sir David Cox addresses the young statisticians at YSI 2011

A special focus of the meeting was on poster presentations. Several poster sessions ran throughout the meeting, which provided excellent opportunities for delegates to mix and share their thoughts and work in a friendly and supportive environment. Moreover, the poster sessions offered delegates the opportunity to meet and chat with the esteemed invited speakers. Professor

Adrian Raftery chaired a judging panel of invited speakers for the award of prizes to the five best posters, with funding kindly provided by Science Foundation Ireland. The five prize winners were Karthik Bharath (University of Connecticut), Nicholas Chamandy (Google), Jennifer Gillespie (University of Ulster), Damien McParland (University College Dublin) and Anton Westveld (University of Nevada, Las Vegas). Their topics were representative of the spectrum of statistical areas represented at the meeting -- from semimartingale models, to large data streams, health care applications, clustering problems and financial data modeling.



Karthik Bharath receiving his prize from Adrian Raftery

As a meeting for early career statisticians, the social aspects of the meeting were of great interest. Many attendees sampled the very best of Irish food, drink, hospitality and culture, with some even visiting the birthplace of the Student t distribution (i.e., the Guinness Brewery). A conference dinner was held in the historic Dining Room in Trinity College Dublin; the meal was prefaced by the traditional Latin grace.

The meeting was kindly supported by the Bernoulli Society, among several others, including the Irish Statistical Association, the Royal Statistical Society, the American Statistical Association, the Environmetric Society, Google, and, of course, the International Statistical Institute. Without this support the meeting would not have materialized.

Feedback from both invited speakers and delegates suggests that the meeting was a great success and we hope that it will establish a tradition of such satellite meetings in future ISI World Congresses.

Victor M. Panaretos (Chair of the Scientific Program Committee) Claire Gormley (Chair of the Local Organizing Committee)

17th European Young Statisticians Meeting

The 17th European Young Statisticians Meeting (EYSM) was held in Caparica, Lisbon, between the 5th and the 9th of September, 2011 – http://www.fct.unl.pt/17eysm.

These conferences are organized every two years under the auspices of the European Regional Committee of the Bernoulli Society. The aim is to provide a scientific forum for the next generation of European researchers in probability theory and statistics. It represents an excellent opportunity to promote new collaborations and international cooperation. Participants are less than 30 years old or have 2 to 8 years of research experience, and are invited on the basis of their scientific skills, in a uniformly distributed way in Europe (2 participants per country).

This is the first time we had the pleasure to host the EYSM in Portugal. We had 46 young statisticians registered (45 attended) from 24 different European countries. This represents the highest number of participants and countries since the beginning of the EYSM. We had 4 Keynote Speakers: Wolfgang Polasek (Austria); Carlos Agra Coelho (Portugal) who kindly replaced N. Balakrishnan who had to cancel his trip to Portugal due to personal matters; Maria Ivette Gomes (Portugal); and Kamil Feridun Turkman (Portugal), to whom we would like to thank for being in our meeting.



The program also included four social events which allowed the participants to know each other and to have a taste of the Portuguese culture, weather, gastronomy and hospitality. On Monday afternoon, the welcome drink was held on the beach "Praia Morena" followed by dinner.

The conference dinner was held in a cruise on the Tagus River. It included 3.5 hours nonstop sailing along the margins of the beautiful Lisbon by night, and four Fado music singers.



The conference excursion took place on Thursday afternoon and the program was called "Lisbon in pictures", a Lisbon Treasure Hunt to see and experience the best of Lisbon; the Discoverers City. The dinner followed the excursion.

Three awards were given to the best three papers. The award committee was formed by Miguel de Carvalho, Paulo Canas Rodrigues, Anne Leucht and Alicia Nieto. The awardees were: Francesca Ieva (Italy); Johanna Ziegel (Germany) and Olivier Bouaziz (France).

A satisfaction survey was designed to know how happy the participants were about many of the items along the conference, and how it could be improved for next editions. We had 29 respondents out of the 45 participants. Some answers (contact with the organizers; welcome drink and dinner; conference dinner; excursion; organization staff support; overall quality of the social program; level of satisfaction with the 17th EYSM; level of satisfaction with the trip to Portugal) had to be rounded to 10 to fit the original scale (from 10+, 10++, 10+++, 20, 50 and infinity). We are very happy that some of the comments on the satisfaction survey were such as "A week full of fun and inspiration"; "I will remember it all my life"; "One of the best and most motivating conferences that I have been to", etc.!

The Full Final Report on the 17th EYSM can be found in the ISI news: http://isi-web.org/images/news/2011-BS-Sept-Report17thEYSM.pdf

The 18th Edition of the European Young Statisticians Meeting will take place in the beautiful city of Osijek, Croatia. The Local Organizing Committee will be chaired by Nenad Suvak (Department of Mathematics, J.J. Strossmayer University of Osijek). We wish them the best of luck!

Paulo Canas Rodrigues
Chairman of Local Organizing Committee

Forthcoming Conferences, Meetings and Workshops

8th World Congress in Probability and Statistics, July 9—14, 2012, Istanbul, Turkey.

The eighth World Congress in Probability and Statistics will be in Istanbul from July 9 to 14, 2012. It is jointly organized by the Bernoulli Society and the IMS. (http://www.worldcong2012.org). Scheduled every four years, this meeting is a major worldwide event for statistics and probability, covering all its branches, including theoretical, methodological, applied and computational statistics and probability and stochastic processes. It features the latest scientific developments in these fields. The program will cover a wide range of topics in statistics and probability, presenting recent developments and the state of the art

in a variety of modern research topics, with in-depth sessions on applications of these disciplines to other sciences, industrial innovation and society. It will feature several special plenary lectures presented by leading specialists. In addition, there will be many invited sessions highlighting topics of current research interests, as well as a large number of contributed sessions and posters. The venue of the meeting is Grand Cevahir Hotel & Convention Center located in Istanbul which is a vibrant, multi-cultural and cosmopolitan city bridging Europe and Asia.



The main invited speakers, delivering the named, medallion and public lectures are:

Named lectures:

- Anestis Antoniadis, University Joseph Fourier (Laplace Lecture)
- Peter Green, University of Bristol (Bernoulli Lecture)
- Steffen Lauritzen, University of Oxford (Wald Lecture)
- Yves Le Jan, Université Paris-Sud (Doob Lecture)
- Pascal Massart, Université de Paris (LeCam Lecture)
- Stanislav Smirnov, Université de Genève (Kolmogorov Lecture)
- Maria Eulália Vares, Brazilian Center for Research in Physics (Lévy Lecture)
- Bin Yu, UC Berkeley (Tukey Lecture)

Medallion lectures:

- Sourav Chatterjee, UC Berkeley
- Nicole El Karoui, Ecole Polytechnique
- Franco Flandoli, Università di Pisa
- Alexandre Tsybakov, Université Paris VI
- Van Vu, Rutgers University

Public Lecture:

• Peter Diggle, Lancaster University

Submission of abstracts is now open at: http://www.worldcong2012.org/?p=abstract

On behalf of the Program Committee and the Local Organizing Committee, we invite you to join us in Istanbul for this exciting scientific event. Your participation will ensure that the 2012 World Congress will be a memorable meeting.

Elvan Ceyhan and Mine Caglar, Co-chairs of the Local Organizing Committee

Arnoldo Frigessi, Chair of the Program Committee

XII Latin American Congress of Probability and Mathematical Statistics, March 26-30, 2012, Viña del Mar, Chile.

The CLAPEM is the largest conference gathering Probabilists and Statisticians in the region. It is held with the Latin American Chapter of the Bernoulli Society. It takes place every two/three years and attracts researchers and students from the most important Latin American centers. It has already been organized in Venezuela, Uruguay, México, Brasil, Chile, Argentina, Cuba and Perú. The CLAPEM activities include thematic sessions, short courses, lectures held by invited researchers, sessions of oral and poster contributions and satellite meetings.

Viña del Mar, Chile, is the host city for the twelfth edition of the CLAPEM (XII CLAPEM). The city offers a wide range of options for sharing time with friends and colleagues or sightseeing with family.

Invited Speakers

- Reinaldo Arellano (Pontificia Universidad Católica de Chile, Chile)
- Marcia Branco (Universidade de Sao Paulo, Brasil)
- Alan Gelfand (Duke University, USA)
- Madalin Guta (The University of Nottingham, UK)
- Michael Jordan (University of California -Berkeley, USA)
- Steven Lalley (University of Chicago, USA)
- Yanyuan Ma (Texas A&M University, USA)
- Fabio Martinelli (University of Roma, Italy)
- Grégory Miermont (Université Paris-Sud, France)
- Carl Mueller (University of Rochester, USA)
- Victor Pérez-Abreu (Centro de Investigaciones Matemáticas, México)
- Marina Vannucci (Rice University, USA)
- S.R. Srinivasa Varadhan (New York University, USA)
- Frederi Viens (Purdue University, USA)
- GraceWahba (University of Wisconsin-Madison, USA)

Abstract Submission

The deadline for submission is November 15, 2011. All

contributing authors will be notified by December 15, 2011, whether their abstract has been accepted and selected for oral or poster presentation. Further instructions may be found here:

http://clapem2012.mat.puc.cl/Abstract_Submission.ht ml

Registration

Regular registration deadline: December 31, 2011. Late Registration Deadline: March 15, 2011. For more information, please visit:

http://clapem2012.mat.puc.cl/Registration.html.

Venue

The XII CALPEM will be held March 26 - 30, 2012, at the Hotel O'Higgins, located at Plaza Vergara S/N, Viña del Mar, Chile.

Phone: +56-32-2682000, Fax: +56-32-2883537,

Email: resevas@hotelohiggins.cl.

Further Information

For further information, please visit the meeting's website http://clapem2012.mat.puc.cl or contact us by email at comm-clapem@dim.uchile.cl

Aranda Ordaz Award

The prize is awarded for one thesis in Probability and one thesis in Statistics written by students from Latin America regardless of the country of the university offering the degree or by students from other nationalities who received the degree from a Latin American university. The winner are invited to present their works at the CLAPEM meeting. Instruction can be found at:

http://clapem2012.mat.puc.cl/Awards.html.

We are looking forward to seeing you in Viña del Mar!

The Organizing Committee

6th Annual Graduate Student Probability Conference (GSPC), April 27-29, 2012, Georgia Institute of Technology, Atlanta, USA.

We are pleased to announce the 6th annual Graduate Student Probability Conference (GSPC) which will be held at Georgia Institute of Technology from April 27-29, 2012.

Our two invited speakers are Jean Bertoin from the University of Zurich and Craig Tracy from the University of California-Davis. The GSPC is open to

all interested graduate students and post-docs, and there will be many open slots for contributed student talks. For more information, please visit our website http://gspc.math.gatech.edu/

Registration will open in the end of November.

44th Journées de Statistique (JdS), May 21--25 2012, Brussels, Belgium.



The 44th *Journées de Statistique*, since 1970 the annual meeting of the *Société française de Statistique*, will take place in Brussels, on the campus of the Université libre de Bruxelles, from May 21 through 25, 2012. The Journées de Statistique is the most important meeting of the French-speaking statistical community worldwide. They have been held in Marseille in 2010 and Bordeaux in 2009, but also in Canada (Ottawa 2008, Quebec

1996), Morocco (Fes 2000), Switzerland (Neuchâtel 1994, Lausanne 1987), Tunisia (Tunis 2011). Belgium has been the host in 1982, 1992 and 2002, and will pursue this decennial tradition with 2012. All statistical themes, theoretical and applied, are welcome, but special attention will be given to dependent risks and econometrics, biostatistics, high-dimensional data, etc. Contributed talks and posters are welcome both in English as in French. For further information, on-line registration, and the submission of abstracts, visit the conference official website http://jds2012.ulb.ac.be/ Important dates on the agenda: November 2011: call for contributed talks / January 15, 2012: early registration / February 1, 2012: last deadline for submission of contributed talks / March 10, 2012: notification of acceptance to authors / April 8, 2012: registration fees increase! / April 16, 2012: final program issued. Contact: jds2012@ulb.ac.be

7th Conference in Actuarial Science & Finance, May 31 – June 3, 2012, Samos, Greece.









UNIVERSITY OF THE AEGEAN KATHOLIEKE UNIVERSITEIT LEUVEN UNIVERSITÉ CATHOLIQUE DE LOUVAIN UNIVERSITY OF COPENHAGEN

The Department of Statistics & Actuarial – Financial Mathematics of University of the Aegean is pleased to host the 7th Samos Conference. Detailed information can be found on the web-site: http://www.actuar.aegean.gr/samos2012/

This event, jointly organized with the *Katholieke Universiteit Leuven*, the *Université Catholique de Louvain* and the *Københavns Universitet*, provides a forum for state-of-the-art results in the area of actuarial science and finance. The meeting is open to people from Universities, Insurance Companies, Banks, Consulting Firms or Regulatory Authorities, interested in actuarial – financial mathematics.

Topics:

- Modeling Rare Events, Extremes and Dependence (Chair: Qihe Tang)
- Stochastic Models in Non-Life Insurance (Chair: Esther Frostig)
- Risk and Stochastic Control (Chair: Hanspeter Schmidli)
- Life, Health and Pension Insurance (Chair: Mogens Steffensen)

- Statistical Methods in Insurance and Finance (Chair: Pedro Morettin)
- Financial Theory and Practice (Chair: Xunyu Zhou).

A short course will be given before the conference (28--30 May) under the title:

Limit Theorems and Inference for High Frequency Financial Data,

by Mark Podolskij-Heidelberg University, Germany

Invited Speakers:

- Sidney Resnick Cornell University, USA
- Vladimir Kaishev *City University, United Kingdom*
- Christian Hipp Karlsruhe University, Germany
- Marcus Christiansen *Ulm University, Germany*
- Andrew Harvey University of Cambridge, United Kingdom
- Robert Elliott University of Adelaide, Australia
- Martin Schweizer ETH Zurich, Switzerlan

Scientific Committee:

Albrecher Hansjoerg Gerber Hans Mikosch Thomas Samorodnitsky Gena Asmussen Soeren (Chair) Goovaerts Marc Morettin Pedro Steffensen Mogens

Cheliotis Dimitris Konstantinides Dimitrios Ng Kai Wang Teugels Jef Drees Holger Makov Udi PapaioanouTakis Tang Qihe

Foss Serguei Marceau Etienne Zariphopoulou Thaleia

PIMS-Mprime Summer School in Probability, June 4—29, 2012, University of British Columbia, Vancouver, Canada.

This is the first announcement of the 2012 PIMS-mprime Summer School in Probability which will take place on the campus of the University of British Columbia, in Vancouver, Canada, during June 4--29, 2012.

The school will include two main courses:

- Omer Angel: Interacting Particle Systems
- Gregory Miermont: Random Maps

as well as invited lectures and opportunities for participants to present their own research.

Preliminary information about the summer school can

be found at

http://www.math.ubc.ca/Links/ssprob12/

Funding for local expenses will be provided to some participants. Information about how to register and how to apply for support will be given in a second announcement in Fall 2011.

Questions can be directed to any of the local organizers:

- Omer Angel <angel@math.ubc.ca>
- Gordon Slade <slade@math.ubc.ca>

24th Nordic Conference in Mathematical Statistics (Nordstat 2012), June 10--14, 2012, Umeå, Sweden

Nordstat is a biennial international meeting for statisticians and probabilists, organized by the Nordic and Baltic countries. The scientific programme will include several invited speakers as well as contributed talks and posters on a broad range of topics. We welcome you to submit a contributed talk or a poster presentation. Topics of contributed presentations are not restricted to the themes of the invited sessions. Abstract submission to contributed sessions will open in January 2012, and the submission deadline is March 1, 2012.

For further information, please visit www.nordstat2012.se.

We look forward to see you all in Umeå!

Tom Britton and Sara Sjöstedt de Luna Chairs of the Programme Committee and the Organizing Committee

First Conference of the International Society for NonParametric Statistics (ISNPS), June 15--19, 2012, Chalkidiki, Greece

The First Conference of the International Society for NonParametric Statistics (ISNPS) will take place at Chalkidiki, Greece, between June 15--19, 2012. The conference aims to bring together researchers from around the world to discuss latest advances in different topics of current research in nonparametric statistics, including curve estimation, inference for high dimensional and functional data, Bayesian nonparametrics, non-parametric machine learning, resampling methods, and semi-parametric inference. The plenary speakers are Emmanuel Candes (Stanford and CalTech), Peter Hall (U. of Melbourne and UC Davis), and Jon Wellner (U. of Washington). Special

Invited Speakers include Rudy Beran, Peter Bickel, Ray Carroll, Laszlo Gyorfi, Wolfgang Hardle and Peter Robinson. In addition, there will be about 100 invited paper and contributed paper sessions (consisting of 3 to 4 speakers each) and several poster sessions.

The venue is the G-Hotel complex: http://www.g-hotels.gr/ located 40 miles away from Salonica, Greece's second largest city. Salonica has an international airport with direct connections to most European capitals.

Important deadlines (registration, abstract submission,

etc.) will be announced soon at the meeting's website http://www.isnpstat.org/ that is under construction. For more information, and for the submission of contributed talks and posters, please contact the Conference Organizers: M. Akritas, S.N. Lahiri and D.N. Politis, Ad hoc first executive

committee of ISNPS, at the email address: isnps@stat.tamu.edu

Dimitris N. Politis

The ISBA 2012 World Meeting, June 25--29 2012, Kyoto, Japan

The premier conference of the International Society for Bayesian Analysis (ISBA) -- will be held in Kyoto, Japan, from June 25 to June 29, 2012. The preliminary program can be found at http://www2.e.utokyo.ac.jp/~isba2012/

Details about support for junior presenters will be finalized in late 2011. Please check the conference website for updates.

The Program Committee of ISBA 2012 invites submissions of proposals for special topic sessions. Each session consists of 4 talks of 25 min with a common theme. The proposal should include the title of the session, a brief description (session abstract), and the list of 4 speakers and should be sent to isba2012@e.u-tokyo.ac.jp by September 18, 2011.

Second IMS Asia Pacific Rim Meeting, July 1--4 2012, Tsukuba, Japan

The second IMS Asia Pacific Rim Meetings has been rescheduled to July 1--4, 2012, in Tsukuba city, which is an academic town located 60km north east of Tokyo, Japan. This meeting series provides an excellent forum for scientific communications and collaborations for the researchers in Asia and Pacific Rim. It also promotes communications and collaborations between the researchers in this area and those from other parts of the world. The program covers a wide range of topics in

statistics and probability, presenting recent developments and the state of the art in a variety of modern research topics and in applications. For more information, you may contact the program chairs: Byeong U. Park (bupark@stats.snu.ac.kr) and Runze Li (rli@stat.psu.edu). Please check the conference website: http://ims-aprm2012.org/index.html for updated information.

International Summer School on Advanced Stochastic Methods to Model Risk, September 9--22, 2012, Ulm University, Germany

The aim of the summer academy "Advanced Stochastic Methods to Model Risk" is on the one hand to give a detailed introduction into areas of probability and statistics with particular relevance for the description, modelling and quantification of risks and on the other hand to look at specific modelling approaches used in applications – especially insurance and finance.

The summer academy will consist of several lecture series. Among the speakers of the summer academy are:

- Søren Asmussen (Aarhus University)
- Vicky Fasen (ETH Zürich)
- Jean Jacod (Université Pierre et Marie Curie (Paris 6)
- Georg Pflug (University of Vienna)
- Mark Podolskij (University of Heidelberg)
- Jochen Ruß (Ulm University)

- Alexander Schied, (University of Mannheim)
- Volker Schmidt (Ulm University)
- Robert Stelzer (Ulm University)
- Hans-Joachim Zwiesler (Ulm University)

Additionally, the programme will feature presentations by the attending young researchers and several excursions. The summer academy is open for suitably qualified PhD students, postdocs and advanced master students with an interest in the covered areas.

Further details about the programme and the application procedure can be found at the webpage of the summer academy, see http://www.uni-ulm.de/mawi/summer-academy-2012/

Robert Stelzer, Ulm

New Executive Members in The Bernoulli Society

President: Edward Charles Waymire



Edward Charles Waymire holds a joint appointment as Professor in the Department of Mathematics and in the Department of Statistics at Oregon State University. He has a 1976 PhD degree in Mathematics from the University of Arizona. Waymire recently completed a four-year term as editor in chief of the Annals of Applied Probability, and currently serves as an Associate Editor for Probability Surveys, the Proceedings of the American Mathematical Society and the Rocky Mountain Journal of Mathematics. He is a past editor of the journal Bernoulli. Waymire has served on numerous committees of professional societies, including chair of the Bernoulli Society's Committee on Probability and Statistics in the Physical Sciences (CPS^2) and Committee on Conferences in Stochastic Processes (CCSP). He is co-author with Rabi Bhattacharya of Stochastic Processes with Applications, Wiley (1990) and reprinted in the Classics in Applied Mathematics Series by SIAM, 2009, and A Basic Course in Probability Theory, Springer (2007). His most recent research interests concern skew Brownian motion and/or multiplicative cascades in connection with broad classes of applications involving dispersion, flow and disorder in heterogeneous environments.

President-Elect: Wilfrid S. Kendall



Wilfrid Kendall studied Oxford from 1975 through to 1978, gaining successively a BA, and MSc, and a DPhil. These degrees in Art, Science, and Philosophy give a completely misleading impression of polymathy; in fact, they all represent studies in mathematics, with an increasing tendency toward probability and its applications, especially in stochastic geometry. His academic employment began with a lectureship in Statistics at Hull (1978--1984), followed by a move to

Strathclyde (in Glasgow, Scotland, 1984--1988), with promotion to senior lecturer in 1987. This appeared to be establishing a pattern of a slow drift northward; however, the next transition brought him to the metric barycentre of England, with a move to Warwick as lecturer, and then progressively reader and professor. It is a matter of some surprise to him that he has spent nearly quarter of a century in Warwick; it doesn't seem anything like that long. Since then he has served the scientific community in various ways, notably as founding Coordinating Editor for the Stochastic Geometry and Statistical Applications section of Advances in Applied Probability (1993--1999), Scientific Secretary of the Bernoulli Society (1996--2000), Chief Editor of Electronic Communications in Probability and Chairman of the Warwick Statistics Department (both 1999--2002), Scientific Programme Chair for the Sixth Bernoulli/IMS World Congress in Barcelona (2004), and co-director of the UK Academy of PhD Training in Statistics (APTS, 2007 to date), which is a initiative for training first-year PhD students on a national scale in both the UK and Ireland. He was elected a member of the ISI in 1999 and Fellow of the IMS in 2000. He has published around 120 scientific papers in probability and its applications, especially to stochastic geometry.

Editor of Stochastic Processes and Their Applications: Takashi Kumagai



The new editor-in chief of Stochastic Processes and their Applications will be Takashi Kumagai, Professor of Mathematics at the Research Institute for Mathematical Sciences of Kyoto University in Japan. Takashi will take over from the present editor-in-chief, Thomas Mikosch, on April 1, 2012.

Takashi received his PhD in 1994 from Kyoto University under the supervision of Shinzo Watanabe. He held a research position at Osaka University from 1991 to 1995 and an associate professorship at Nagoya University from 1995 to 1998, before moving to Kyoto. He held visiting scholarships/professorships in Bonn, Cornell, Oxford, Paris and Vancouver, and was invited speaker at a large number of international workshops and conferences. He has co-organized many scientific

meetings himself. In 2010, he gave the St-Flour probability lectures.

Takashi brings considerable expertise to the journal. His research lies at the interface between probability and analysis. He has done groundbreaking work on the study of random walks on random graphs -- including Galton-Watson trees, percolation clusters and random fractals -- as well as Brownian motion and diffusions in disordered media. Over the years, he has been collaborating intensively with Martin Barlow, Rich Bass, Zhenqing Chen and Ben Hambly.

Takashi has served as associate editor for Annals of Probability, Electronic Journal of Probability, Electronic Communications in Probability, Probability Theory and Related Fields, Kyoto Journal of Mathematics and Publications of RIMS. He also is member of the advisory board of Mathematische Nachrichten.

Takashi will be the first editor-in-chief of SPA from Japan. SPA has deep links with Japan, because of the many outstanding Japanese researchers who have been and are working on stochastic processes. This tradition goes back to Kiyosi Itô, to whom SPA devoted a special issue in 2010. Elsevier supports the Itô--prize, which is awarded every two years for the best SPA paper.

Over the past years, SPA has been developing very well. All arrows are pointing up. The Publication Committee and the President of the Bernoulli Society wish Takashi all success in leading the journal for the next three years.

Council Member: Martin Barlow



Martin Barlow is Professor in the Mathematics Department at the University of British Columbia. He received his PhD from the University of Wales in 1979, and following a postdoctoral fellowship at Liverpool, was a Fellow at Trinity College Cambridge until his move to UBC in 1992. He was elected a Fellow of the Royal Society of Canada in 1998, and of the Royal Society in 2005. His main research interest is on random motion (random walk or diffusion) in random or irregular spaces -- examples of these include fractals, random trees and percolation clusters.

Council Member: Alice Guionnet



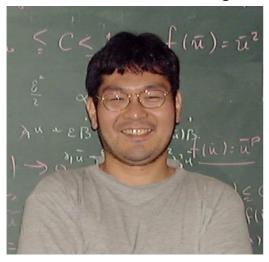
Alice Guionnet is CNRS Director of Research at the Ecole Normale Supérieure de Lyon. She received her PhD from the Ecole Normale Supérieure in Paris in 1995, and following a Postdoctoral Fellowship at the

Courant Institute, New York University, she moved to the Ecole Normale Supérieure in Paris and finally to the Ecole Normale Supérieure in Lyon in 2000. She was a Miller Fellow at UC Berkeley in 2006.

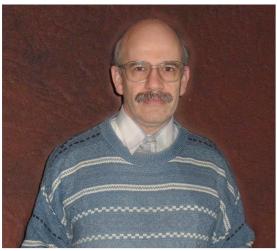
Alice Guionnet has held the position of editor-in-chief of the Annales de l'Institut Henri Poincaré between 2006 and remains as an associate editor today. She has also been an associate editor of Stochastic Processes and Applications from 1999 to 2006.

Most of her research is motivated by the understanding of the global behaviour of systems in high dimensions, often systems encountered in physics, using techniques from large deviations or coercive inequalities, and with excursion to combinatorics, free probability or PDE's.

Council Member: Arturo Kohatsu-Higa



Council Member: Mikhail Lifshits



Arturo Kohatsu-Higa a Professor at the University of Osaka. He obtained his PhD at the Department of Statistics, Purdue Univeristy in 1992. After spending a year at the Univeristy of Puerto Rico as an Assistant Professor and two years at the Center for Research and Advanced Studies in Mexico City, moved to Universitat Pompeu Fabra in Barcelona where he spent many years before moving to Osaka. He has held visiting appointments at the Universities of Kyoto, Tokyo, Kanazawa, Marne-LaVallée (Paris) and at INRIA.

His research interests are in probability and stochastic Processes, particularly, stochastic analysis, Malliavin calculus and numerical analysis in stochastic calculus, with applications to physics, engineering, operations research and economics.

Mikhail Lifshits was born in 1956 in Leningrad (now St. Petersburg), USSR. He obtained his MSc and PhD of degrees under the guidance Professor Yu.Davydovfrom Leningrad State University in 1978 and 1981, respectively. He received the Habilitation (Doctor of Sciences) degree in 1993. After a period of work in the industry and teaching at St. Petersburg University of Finance and Economy, he returned to his alma mater where he is teaching since 2000 and holds professorship at the Department of Mathematics and Mechanics. He also holds temporary teaching and research positions at foreign universities of Atlanta (Georgia Tech.), Helsinki, Lille, Paris, Strasbourg, Toulouse.

His research interests are situated in the theory of random processes: Gaussian processes, small and large

deviation probabilities, distributions of stochastic functionals, stochastic systems of sticky particles, local times, etc.

He has authored and co-authored nearly one hundred research articles and the monographs "Gaussian Random Functions" (Kluwer, 1995), "Distributions of Stochastic Functionals" (AMS, 1996, jointly with Yu.Davydov and N.Smorodina).

He is serving as Associated Editor in the international journals Journal of Theoretical Probability, Probability and Mathematical Statistics, Stochastic Processes and Applications, and as a co-editor of the series "Zapiski Seminarov PDMI. Probability and Statistics".

He is a Board Member of St. Petersburg Mathematical Society and a member of AMS.

Web page: http://sites.google.com/site/mlprobability/

Council Member: Alexander Ramirez



Alejandro Ramirez is a associate professor at the Facultad de Matemáticas at the Pontificia Universidad Católica de Chile. His PhD in Mathematics was done at New York University supervised by S.R.S. Varadhan, obtained in 1996. After a year at the Ecole Polytechnique, Palaiseau, he held a two-year postdoctoral position at the Ecole Polytechnique Fédérale de Lausanne. Since 2006, he is associate editor of the journal Stochastic Processes and their Applications. His research interests include: interacting particle systems, random media, random walks in random environment.

Council Member: Neville Weber



Neville Weber is currently Head of the School of Mathematics and Statistics at the University of Sydney. He completed his PhD in Mathematical Statistics at the University of Sydney in 1981. During his career, he has held visiting positions at the University of Cambridge, the University of Michigan, the University of British Columbia and the University of Ottawa.

His research interests include asymptotic approximations for U-statistics, exchangeability, and Poisson regression. Recent work has focused on the behaviour of trimmed U-statistics and robust measures of spread.

In 1992, he was elected as a member of the International Statistical Institute and he was an associate editor for the International Statistical Review, 2004--2009. In 2001, he was awarded Honorary Life Membership of the Statistical Society of Australia Inc for services to the profession.

Calendar of Events

This calendar lists all meetings which have been announced in this and previous issues of Bernoulli News together with forthcoming meetings organized under the auspices of the Bernoulli society or one of its

March 2012

➤ March, 26th – 30th, XII CLAPEM, Valparaiso - Viña del Mar, Chile.

June 2012

- ➤ June, 19th 22nd, 2012, 7th World Congress of the Bachelier Finance Society, Sydney, Australia, http://www.bfs2012.com/
- ➤ June, 25th 29th, 2012, *ISBA*, Kyoto, Japan, http://www2.e.u-tokyo.ac.jp/~isba2012/

July 2012

➤ ⑤ July, 9th – 14th, 2012, 8th World Congress in Probability and Statistics, Istanbul, Turkey,

Regional Committees (marked by ③). A more comprehensive calendar of events is available on the ISI Website http://isi.cbs.nl/calendar.html

http://www.worldcong2012.org/

July 2013

- ➤ ⑤ July, 20th 25th, 2013, European Meeting of Statisticians, Budapest, Hungary,

 http://www.math.elte.hu/probability/mar
 kus/EMS2013.html
- ➤ July, 29th August 2nd, 36th Conference on Stochastic Processes and their Applications, Boulder, Colorado, USA.

August 2013

➤ August, 25th - 30th, The 59th World Statistics Congress of the International Statistical Institute, Hong Kong, China, http://www.isi2013.hk/

About the Bernoulli Society

The Bernoulli Society for Mathematical Statistics and Probability was founded in 1975 as a Section of the International Statistical Institute (ISI). The objectives of the Bernoulli Society are the advancement of the sciences of probability (including stochastic processes) and mathematical statistics and of their applications to all those aspects of human endeavour which are directed toward the increase of natural knowledge and the welfare of mankind.

Among the activities of the Bernoulli Society are organizing, supporting or sponsoring international meetings and publications on its own or jointly with other professional societies that further the objectives and interests of the Society.

The Bernoulli Society has two official journals; Bernoulli and Stochastic Processes and Their Applications (Elsevier). In addition, the Society cosponsors the following open access online publications: Electronic Communications in Probability, Electronic Journal of Probability, Electronic Journal of Statistics, Probability Surveys and Statistics Surveys.

Published twice a year, Bernoulli News (BNews) provides detailed information about activities and initiatives of the Society. In addition, Bernoulli Society contributes to the ISI Newsletter where a broad overview of ISI activities and additional information of interest to statisticians can be found.

Some of the international meetings organized or sponsored by the Bernoulli Society are the World Congress in Probability and Statistics every four years, the Conference on Stochastic Processes and their Applications (SPA) organized every year (except the years of the Bernoulli Society World Congress), ISI World Statistics Congress (formerly ISI Session), European Meeting of Statisticians (EMS) organized every year, and the Latin American Congress in Probability and Mathematical Statistics (CLAPEM) organized every two or three years.

The Elsevier journal Stochastic Processes and Their Applications sponsors the Itô Prize and the Lévy Lecture.

For additional information see the Bernoulli website http://www.bernoulli-society.org/

Who is Who in the Bernoulli Society

Executive Committee 2011-2013

President Edward Waymire (Corvallis, USA) waymire@math.orst.edu Victor Pérez-Abreu (Guanajuato, Mexico) pabreu@cimat.mx Past President President Elect Wilfrid Kendall (Warwick, UK) w.s.kendall@warwick.ac.uk **Executive Secretary** Ada van Krimpen (ISI Office, Netherlands) an.vankrimpen@cbs.nl Membership Secretary Josef Steinebach (Cologne, Germany) jost@math.uni-koeln.de nakahiro@ms.u-tokyo.ac.jp Scientific Secretary Nakahiro Yoshida (Tokyo, Japan) José Manuel Corcuera (Barcelona, Spain) jmcorcuera@ub.edu Treasurer

Council Member 2009-2013

2009-2013	Paolo Baldi (Rome, Italy)	baldi@mat.uniroma2.it
2009-2013	Probal Chaudhuri (Calcutta, India)	probal@isical.ac.in
2009-2013	Julia Breitschneider (Warwick, UK)	julia.brettschneider@warwick.ac.uk
2009-2013	Ricardo Fraiman (Buenos Aires, Argentina)	ricardo.fraiman@adinet.com.uy
2009-2013	Zenghu Li (Beijing, China)	lizh@bnu.edu.cn
2009-2013	Nancy Reid (Toronto, Canada)	reid@utstat.utoronto.ca

Council Member 2011-2014

2011-2014	Neville Weber (Australia)	neville.weber@sydney.edu.au
2011-2014	Arturo Kohatsu-Higa (Japan)	arturokohatsu@gmail.com
2011-2014	Mikhail Lifshits (Russia)	mikhail@lifshits.org
2011-2014	Alejandro Ramirez (Chile)	aramirez@mat.puc.cl
2011-2014	Alice Guionnet (France)	aguionne@ens-lyon.fr
2011-2014	Martin Barlow (Canada)	barlow@math.ubc.ca

Committee Chairs

Conferences on	James Norries (Cambridge, United Kingdom)	J.R.Norris@statslab.cam.ac.uk
Stochastic Processes		
Probability and Statistics in	Harry Pavlopoulos (Athens, Greece)	hgp@aueb.gr

the Physical Sciences

Publications Committee Michael Sørensen (Copenhagen, Denmark) michael@math.ku.dk

Committee on the Special Year Adam Jakubowski (Torun, Poland) adjakubo@mat.umk.pl

Regional Committee Chairs

European	Laszlo Markus (Györ, Hungary)	markus@cs.elte.hu
East-Asian and Pacific	Tim Brown (Canberra, Australia)	tim.brown@latrobe.edu.au
Latin America	Claudio Landim (Rio de Janeiro, Brazil)	landim@impa.br

Editors

2013

Bernoulli	Richard Davis (New York, USA)	rdavis@stat.columbia.edu
Stochastic Processes and	Thomas Mikosch (Copenhagen, Denmark)	mikosch@math.ku.dk
Their Applications		
International Statistical Review	Marc Hallin (Belgium), Vijay Nair (USA)	mhallin@ulb.ac.be,vnn@umich.edu
Bernoulli News	Victor Panaretos (Lausanne, Switzerland)	victor.panaretos@epfl.ch
Bernoulli E-Briefs	Dario Spano (UK)	D.Spano@warwick.ac.uk

Web Editor

Bernoulli Society Björn Böttcher (Dresden, Germany) bjoern.boettcher@tu-dresden.de

Becoming a Member of the Bernoulli Society

The Bernoulli Society for Mathematical Statistics and Probability is a section of the International Statistical Institute. It is an autonomous society which seeks to

Membership Fees for 2011:

Regular BS membership fee is EUR 70
 This includes access to the online versions of the Bernoulli Journal and Stochastic Processes and Their Applications. New BS members receive half price (only one reduction possible).

- Entrance fee for BS extraordinary membership is EUR 19.
- Joint IMS-BS membership fee is USD 151.
- Joint BS-IMS-ISI fee is EUR 146.

Specials

As an incentive to become a member, the Bernoulli Society offers:

- 50% fee reduction for the first year of membership of new members
- Ph.D. Students join for free
- 50% fee reduction for the first two years for postdocs
- 50% fee reduction for retired persons and couples from developed countries
- Members from developing countries (please refer to the list at http://www.icce2010.org/docs/developingCountries.pdf) receive an 70% fee reduction.

All the above members receive the full membership benefits of a regular member. More details about the benefits of joining the Bernoulli Society as reduced registration fees for meetings can be found on

http://www.bernoulli-society.org/index.php
/membership/membership-information

The Bernoulli Society has partnered with some societies

Online Application Forms

Bernoulli Society membership:

http://isi.cbs.nl/bern-form.asp

Joint IMS-BS membership: https://secure.
imstat.org/secure/orders/IndMember.asp

Contact Information

Applications for *reduced membership* fees or *extraordinary status* should be sent to:

J. Steinebach (Membership Secretary) Mathematical Institute University of Cologne

Weyertal 86-90

D-35931 Köln, Germany Tel.: +49 221 4702891 Fax: +49 221 4706073

e-mail: jost@math.uni-koeln.de

develop and improve statistical and stochastic methods and their applications through the promotion of international activity and cooperation.

Subscription Rates for "Bernoulli" in 2011

- online for *BS members* is included in the membership fee.
- hardcopy for *BS members* is EUR 25 (reduced membership: EUR 13).
- online for *non-BS members* is EUR 33.
- hardcopy and online for non-BS members is EUR 58.
- online for BS extraordinary members is EUR 19.
- hardcopy and online for BS *extraordinary* members is EUR 34.

to offer joint membership with reduction in dues by joining both organizations at the same time. Regular members who would also like to be members of the *Institute of Mathematical Statistics* (IMS) can apply for a joint BS-IMS membership. You will also receive full IMS membership benefits. If you are an *elected member of ISI*, you have the option to apply for a BS-IMS-ISI joint membership.

Permanent residents of developing countries can apply for membership with 'extraordinary' status. There are no annual dues, but an entrance fee is charged to cover administrative costs of membership, but otherwise extraordinary members will enjoy the usual benefits of individual membership of the Bernoulli Society such as voting rights, eligibility to offices of the Bernoulli Society, lower registration fees at conferences of the Bernoulli Society, and reductions to journal subscriptions. However, members with extraordinary status will not receive the official publications of the Bernoulli Society free of charge, but may subscribe to them at special rates.

Joint BS-IMS-ISI membership:

http://isi.cbs.nl/Bern IMS ISI-form.asp.

Applications for *regular* or *retired memberships* should be sent to:

Margaret de Ruiter-Molloy (Membership Officer)

c/o ISI

P.O. Box 24070

2490 AB The Hague, The Netherlands

Tel.: +31 70 337 5726 Fax: +31 70 386 0025 e-mail: mmly@cbs.nl