



# Bernoulli News

Newsletter of the *Bernoulli* Society For Mathematical Statistics and Probability

Volume 21 - #1 - 2014

Published twice per year by the Bernoulli Society ISSN 1360-6727

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Bernoulli News is the official newsletter of the Bernoulli Society, publishing news, calendars of events, and opinion pieces of interest to Bernoulli Society members, as well as to the Mathematical Statistics and Probability community at large. The views and opinions expressed in editorials and opinion pieces do not necessarily reflect the official views of the Bernoulli Society, unless explicitly stated, and their publication in Bernoulli News in no way implies their endorsement by the Bernoulli Society. Consequently, the Bernoulli Society does not bear any responsibility for the views expressed in such pieces.



## A VIEW FROM THE PRESIDENT

One of the most rewarding aspects of serving the Bernoulli Society is the perspective that it provides on the geographical breadth and depth of our subject. I note here some recent changes in the group of people who so generously contribute time and effort to our Society – necessarily only a partial selection, but I am very grateful for all the many contributors. Firstly, Corina Constantinescu has agreed to serve as Bernoulli Youth representative as well as an ISI Youth representative: I have been discussing with her some intriguing ideas for developing the presence of Bernoulli Society in social networking media. Amber Puha has kindly consented to represent Bernoulli on the World of Statistics Committee, which is the new multi-organization incarnation of the highly successful International Year of Statistics (Statistics2013) campaign and is charged with advertising, nurturing and promoting creativity in our discipline (watch the video at [www.worldofstatistics.org/launch-video!](http://www.worldofstatistics.org/launch-video!)). There has also been significant change in two of our standing committees: Iliia Zaliapin has taken over as chair of the Committee on Probability and Statistics in the Physical Sciences, more commonly known as  $C(PS)^2$  (and we owe thanks to previous chair Harry Pavlopoulos for his hard work in growing this committee), and Balint Toth is the new chair of Committee for Conferences on Stochastic Processes, known as CCSP for short (and again we owe thanks to Jean Bertoin for his service in promoting Bernoulli activity in this most vigorous area: I am particularly mindful of this as right now I am planning my itinerary to attend the 37<sup>th</sup> Conference on Stochastic Processes and their Applications, in Buenos Aires over 28 July – 1 August 2014).

Among many very successful meetings related to the Bernoulli Society, the flagship meeting is the four-yearly *IMS-Bernoulli World Congress*, a meeting with a truly exceptional history (in passing, it would be most interesting if someone was to write this history up as a Bernoulli News article). The ninth of these congresses will happen in Toronto over July 11-15, 2016: Alison Etheridge has agreed to act as Scientific Program Chair, Tom Salisbury is Chair of the local organizing committee. Make sure you mark these dates in your diary! Make sure, too, that you note the dates of the 60<sup>th</sup> *ISI World Statistics Congress*, due to be held in Rio over 26-31 July 2015. The format of this meeting is changing in interesting and significant ways: for example, there will be special sessions for Invited Lectures sponsored by the various ISI Associations (one of which is Bernoulli Society) and also for Invited Papers chosen from various journals in the ISI family, including *Bernoulli Journal* and hopefully *Stochastic Processes and Applications*.

.... Continued on page 1

**Deadline for the next issue: 30 September, 2014**  
Send contributions to: victor.panaretos@epfl.ch

## A View from the President (continued from front cover)

The breadth of activity in Bernoulli Society is beginning to challenge the ten-year old Society Constitution. In addition, changes in Dutch law require corresponding changes, since Bernoulli Society's legal home, as an ISI Association, is in the Netherlands. Over this year, therefore, I am working with Scientific Secretary Nakahiro Yoshida and ISI Director Ada van Krimpen to produce a new constitution to take these changes into account. In summary, we need to formulate a way in which we make annual reports on activity and finances, and to devise a way of meeting annually in General Assembly of the Society to accept these reports. (We already meet in General Assembly three years out of four: once at our own Congress, twice at the biennial World Statistics Congresses; it will be necessary to formulate a flexible way to call General Assemblies at another scientific meeting in the fourth year.) Finally, the annual General Assembly needs to take over the approval mechanisms currently residing in Bernoulli Council, though we envisage Council continuing to play a fundamental advisory role.

Fortunately, the composer of the current Constitution was wise enough to establish a clear and specific procedure for managing constitutional changes: you can read all about it in [www.bernoulli-society.org/index.php/organization/statutes#ArticleXI](http://www.bernoulli-society.org/index.php/organization/statutes#ArticleXI).

One of the major reasons for the growth in Bernoulli Society activity is the range of highly successful meetings, some of which are mentioned above. It is curious that, despite the growth first of email, and more recently of free video-conferencing facilities such as Skype and Hangout, predictions about the consequent decline of scientific travel appear to have been confounded; indeed the importance of coming together in particular locations has clearly increased rather than decreased. Truly prediction is difficult, especially of the future. Another major reason for growth in scope is the development of Bernoulli's involvement in scientific publishing. This is particularly important at present, as the future of scientific publishing, and particularly of its economic model, is now a very hot topic worldwide. Bernoulli's policy has been to maintain a diverse portfolio of engagement in scientific publishing, which allows us to have our own voice in the debate, and to speak of what we know and work with. Our primary interest is, of course, to protect the abilities of our members and more generally of our fellow mathematical scientists to publish their work on a world stage. Thus:

(1) We run our own *Bernoulli Journal*, an extremely popular outlet for high quality work in statistics and probability. Its popularity brings problems in the shape of a backlog; at the end of last year the Bernoulli Executive Committee agreed to publish a substantial

number of extra pages at end of 2013 and in 2014 to reduce this backlog to a more acceptable level.

(2) As part of the ISI family, we are involved with the *International Statistical Review*, which publishes papers of broad and general interest in statistics and probability.

(3) We have a long association with the Elsevier *Stochastic Processes and Applications* journal (SPA). It is important to note: we do not own SPA and have no unalienable rights over it. However, we do sponsor it, we choose the chief editors and we are able significantly to influence pricing and other policies. Notice in particular that Bernoulli Society members can obtain free access to SPA, as well as to *Bernoulli Journal*, as part of the benefits of membership – we know that increased journal pricing is a serious challenge worldwide, but here there is some mitigation.

(4) Moreover, we are also involved, together with IMS, in supporting a suite of genuinely free open-access electronic journals – journals which exist only in electronic form and, therefore, can be made available to the whole world without charge – *Electronic Communications in Probability*, *Electronic Journal of Probability*, *Electronic Journal of Statistics*, *Statistical Survey* and *Probability Surveys*.

This engagement in publishing gives us all, as Bernoulli Society members, significant collective control or influence over a range of publishing outlets for our work. That is an important strategic asset, at a time when the nature of scientific publishing is in flux. It also means that we hear regularly from the scientific editors involved in running these journals. A striking common feature of their reports is the difficulty of securing timely refereeing of submissions. I think this is something that should concern all of us, and a problem that all of us collectively could substantially reduce. Consider that the health of our discipline is directly and adversely affected by the difficulties and delays of the refereeing process: if a submitted paper in a discipline or topic cannot find credible and timely referees, then it is much less likely to find publication in a visible and respected journal; if this is generally the case for submitted papers in the area, then the discipline or topic will languish and decay. Conversely, timely and effective refereeing will encourage good activity in the field, and will help the field blossom. I do not think it an exaggeration to say, the health of our subject is at stake.

So in preparation for this article, I did a little research, looking up various articles written by editors of major journals. Among much wise advice on refereeing, I noted this from a past editor of *Annals of Statistics*: if asked to be a referee then please either decline immediately or report within 1 to 3 months. Another editor advised, a referee who delays reporting on a

paper is simply creating more work for themselves; they'll have to do the work sooner or later, and delay will make it harder to keep an efficient perspective on what is the true assessment of the value of the paper being refereed. I'll have to spend the time refereeing the paper sooner or later, so why not within 3 months?

Of course, there are times when one is genuinely too busy to take on new refereeing tasks. My own experience, when Chief Editor of *Electronic Communications in Probability*, was that I had no problem with people who wrote straight back to say they were too busy to take on a refereeing task, so long as they provided two or three credible names of people I could ask instead. Reflecting now on this experience, I plan in future to take more thought about whether I

could suggest younger colleagues, and then encourage them to agree, and advise them on how to undertake the task; collectively, we should all try to do this, as we need more good people to get involved in refereeing, and we need to encourage them to do the refereeing efficiently and effectively.

And finally, an obvious thought: one should certainly aim to referee at least as many papers as one submits. My current 2014 score on this is non-negative (don't ask me about 2013): how about yours?

*Wilfrid Kendall, University of Warwick, UK  
President of the Bernoulli Society  
March 2014*

## News from the Bernoulli Society

### News from the European Regional Committee: European Meeting of Statisticians to take place in Amsterdam, between 6-10 July 2015

After a very successful EMS in Budapest last year, Amsterdam will take on the challenge to organize another sparkling pan-European conference in the beginning of July 2015. Starting on Monday 6 July until Friday 10 July, the Vrije Universiteit in Amsterdam will be host to a large number of statisticians and probabilists. The local organizing committee under guidance of Aad van der Vaart (University of Leiden) together with the programme committee directed by Marc Hallin (Université Libre de Bruxelles) will be preparing a statistical and stochastic “firework display”, which will give participants the opportunity to meet in a time that pan-European projects become more and more crucial to the funding of many.

The European Regional Committee of the Bernoulli Society invites everyone to contribute to this meeting, with posters, contributed talks and the contributed invited sessions. Information on how you can contribute can be found on [www.ems2015.nl](http://www.ems2015.nl). We are looking forward to a great meeting!

*Ernst Wit, Chair of the European Regional Committee  
Groningen*

### 9<sup>th</sup> World Congress in Probability and Statistics to take place in Toronto, Canada, between 11--15 July 2016

The 9th World Congress on Probability and Statistics will take place July 11–15, 2016 in Toronto, Canada. Congresses are held every four years, and are jointly sponsored by the Bernoulli Society and the IMS. The Toronto congress will be hosted through the Fields Institute, with Alison Etheridge (Oxford) as Scientific Programme Chair and Tom Salisbury (York) as local

chair. Further information may be found at [www.fields.utoronto.ca/programs/scientific/16-17/WC2016/](http://www.fields.utoronto.ca/programs/scientific/16-17/WC2016/) -- Please mark your calendars!

*Tom Salisbury,  
Toronto*

### Alison Etheridge Appointed as SPC Chair for the 9<sup>th</sup> World Congress in Probability and Statistics

Prof Alison Etheridge has been appointed as Scientific Programme Chair for the 9th World Congress on Probability and Statistics (jointly sponsored by the Bernoulli Society and the Institute of Mathematical Statistics) in Toronto, 2016.

Professor Alison Etheridge works in the Statistics Department of Oxford University (<http://www.stats.ox.ac.uk/~etheridge/>). Her research can be roughly divided into the three interconnected areas of infinite dimensional stochastic analysis,



mathematical ecology and mathematical population genetics, with recent publications in *Annals of Probability*, *Theoretical Population Biology* and *Genetics*; she has written books on financial calculus and superprocesses. Her first academic post was at the University of Edinburgh, and she ended up at Oxford

after spells at Berkeley and QMW London. She has been an EPSRC Advanced Research Fellow, and has served on the Councils of the London Mathematical Society, the Bernoulli Society, and (currently) the IMS.

## SPA Article Posting Policy

All SPA authors are allowed to directly post accepted author manuscripts (AAM) on the arXiv. Though this has been agreed for several years, it was not explicitly mentioned at the journal homepage until recently, see:

<http://www.journals.elsevier.com/stochastic-processes-and-their-applications/>

For the general Elsevier article posting policy, authors are directed to:

<http://www.elsevier.com/about/open-access/open-access-policies/article-posting-policy>

*Maria E. Vares  
Rio de Janeiro*

## SPA/Elsevier Travel Awards 2014 for the 37th Conference on Stochastic Processes and Their Applications

The 37th Conference on Stochastic Processes and Their Applications will be held at Universidad De Buenos Aires from July 28 to August 1, 2014. The publishing company Elsevier and the journal *Stochastic Processes and Their Applications*

-- an official journal of the Bernoulli Society -- sponsor the conference with four Elsevier Travel Grants worth 500 Euros each. The grants will be awarded to the following junior researchers:

- Loren Coquille (Bonn)
- Sandro Gallo (Rio de Janeiro)
- Adriana Neumann de Oliveira (Porto Alegre)
- Marielle Simon (Lyon)

*Takashi Kumagai,  
Kyoto*

## Website for the Centennial of Kiyosi Itô

2015 is the centennial of the birth of Kiyosi Itô. To celebrate this anniversary, the Mathematical Society of Japan (MSJ) and RIMS, Kyoto University has created the following special website:

<http://mathsoc.jp/meeting/ito100/index.html>

This website contains open access to unpublished lecture notes by Kiyosi Itô, the collection of papers

dedicated to Itô on his 80th birthday, and a list of Itô's works and links to his papers. The website will also announce information about events related to the centennial.

*Tadahisa Funaki (President of MSJ) and Takashi Kumagai (RIMS, Kyoto)*

*on behalf of the committee for Itô's centennial projects*

## Amber Puha Appointed Bernoulli Society Representative on the World of Statistics Committee

Professor Amber Puha (<http://public.csusm.edu/apuha/>, [puha@csusm.edu](mailto:puha@csusm.edu)) has agreed to be the Bernoulli Society representative on the World of Statistics committee (<http://www.worldofstatistics.org/>), the committee formed by a number of international

statistics societies which is charged with carrying forward the good work of the International Year of Statistics 2013. We look forward to hearing from Amber as opportunities arise!

## Call for Short Course Proposals for the 2015 ISI World Statistics Congress, Rio de Janeiro.

The SCC-2015 is inviting the members of ISI and its Associations to submit proposals for short courses. Courses aimed at the development of statistical capacity of participants in the local region, including young statisticians, are especially welcome.

Please note the following points of information:

- i) Courses should be 1 to 2 days in length and will be offered immediately before the WSC 2015 meetings.
- ii) Topics may be drawn from any area of statistics represented in the ISI and its Associations. Courses that are aimed at the needs of the participants in the local region and young statisticians will be given preference.
- iii) Short courses will be offered in partnership with the Brazilian Institute for Geography and Statistics (IBGE) which is hosting the WSC. The venue for the short courses will be identified by our IBGE partners.
- iv) The fees for the courses will be determined by the ISI. They will be set at reasonably low levels to allow participants from developing countries to participate.
- v) Up to two instructors will be reimbursed for local expenses (lodging and per diem at the UN rate) for the period that they are teaching the short courses. Travel expenses to the WSC in Rio de Janeiro will not be covered, as it is expected that the instructors are already planning to attend the WSC. Unfortunately, we

cannot provide any honorarium. It is hoped that instructors will view this as a service to the international statistical community.

When submitting a proposal, you are kindly requested to provide the following information:

1. Title of short course
2. Names and contact information of instructor(s)
3. Description of course (500 words or less)
4. Anticipated course length (1 to 2 days)
5. Description of course materials that will be provided to participants (e.g. course pack, presentation slides, recommended text, etc.)
6. Description of target audience, needed prerequisites, etc.

Proposals should be submitted to Liliana Happel at [l.happel@cbs.nl](mailto:l.happel@cbs.nl) no later than May 15, 2014.

If you have questions concerning the short course program or your proposal, please feel free to contact the Chair of SCC-2015, Alicia Carriquiry, by e-mail at [alicia@iastate.edu](mailto:alicia@iastate.edu).

Indicatively, for the 2013 WSC in Hong Kong the Bernoulli Society had suggested the course "Heavy Tail Phenomena" (offered by Thomas Mikosch), which was accepted by the SCC.

*Pedro Morettin  
São Paulo*

## Changes to the Composition of the Committee for Conference in Stochastic Processes

The Executive Council of the Bernoulli Society has approved new appointments and re-appointments on the Committee for Conferences on Stochastic Processes.

Bálint Tóth has been elected as Chair of the CCSP for 2014-2015, succeeding Jean Bertoin in the Chair. Christina Goldschmidt, Zenghu Li and Iti Benjamini have been elected for a 3-year term (2014-2017), while Ana Bella Cruzeiro, Antonio Galves, Kavita Ramanan and Balint Toth have all accepted to serve for a second (and last) 4-year term (2014-2017).

The current members of the committee are: Bálint Tóth (HU and UK, Chair), Jean Bertoin (CH, Past Chair), Itai Benjamini (IL), Jochen Blath (DE), Mu-Fa Chen (CN), Ana Bela Cruzeiro (PT), Pablo A. Ferrari (AR), Antonio Galves (BR), Nina Gantert (DE), Christina Goldschmidt (UK), Wilfrid Kendall (UK, President of the BS, ex officio member), Zenghu Li (CN), Hirofumi Osada (JP), Kavita Ramanan (US), Brian Rider (US, SPA 2013 Organizer), Timo Seppäläinen (US), and Vladimir A. Vatutin (RU).

*Bálint Tóth and Jean Bertoin  
Budapest and Zürich*

## News on Bernoulli Society Members

### Klaus Krickeberg awarded Honorary Doctorate by Vietnam National University

Former president of the Bernoulli Society, Klaus Krickeberg, has been awarded an Honorary Doctorate by the Vietnam National University, Ho Chi Minh-City, for “contributions, to the statistical sciences and public health in Vietnam”. Incidentally, in the recent Kallenberg Symposium (reported on by Günther Last

in the November 2013 issue of Bernoulli News), Klaus Krickeberg gave a talk entitled “Do you need mathematics in Public Health?” containing a number of personal accounts. The talk may be found at:

[http://www.math.uni-frankfurt.de/~ismi/Kallenberg\\_symposium/](http://www.math.uni-frankfurt.de/~ismi/Kallenberg_symposium/)

### Peter Hall awarded Honorary Doctorate by the University of Cantabria

The University of Cantabria, Spain, has organized a series of events throughout 2013 to commemorate the International Year of Statistics. These included a lecture series held during the fall, a (forthcoming) book dedicated to the dissemination of statistics and its applications, and the elaboration of a series of video clips for the Spanish Statistical and Operational Research Society, SEIO.

To culminate these events, the University of Cantabria has decided to award an honorary doctorate to Professor Peter Hall, University of Melbourne, whose

more than 600 publications are among the most cited in the field – placing him among the most cited scientists in the area of mathematics. Professor Hall already holds Honorary Doctorates from the Universities of Lovaina (1997), Glasgow (2005) and Sidney (2009).

The investiture ceremony took place last January 27 in the auditorium of the University of Cantabria.

*Juan A. Cuesta-Albertos,  
Cantabria*

## Awards and Prizes

### Francisco Aranda-Ordaz Awards: Call for Nominations

The LARC-SLAPEM organizes, every two/three years, a prize to honor the memory of Francisco Aranda-Ordaz, a distinguished young Mexican statistician who died tragically in 1991. Sponsored by the Bernoulli Society, the Francisco Aranda-Ordaz Award is bestowed 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 winners are invited to present their works at the CLAPEM meeting.

Theses defended during the period of October, 2011 to April, 2014 are eligible for consideration in this edition of the Award.

A complete submission consists of:

- 1) The complete dissertation, submitted in electronic form.
- 2) The official university final exam form, signed by the student's doctoral committee or by other university officials, as appropriate.

- 3) A letter from the thesis advisor stating that he/she agrees to submit the dissertation for consideration of the award committee.

The official languages of the Award are Spanish, Portuguese, English and French. The Committee will consider other languages as an exception.

The Award Committee for 2011-2014 is coordinated by Ramsés H. Mena (chair). The Committee will notify the award winners by July 31, 2014. Awardees will be invited to attend the CLAPEM to be held in Cartagena de Indias, Colombia, in September 22-26, 2014, to present their work in a Special Invited Session. The applicants will be notified by July 31, 2014.

Nominations should be sent in electronic form to Ramsés H. Mena (ramses at [sigma.iimas.unam.mx](mailto:sigma.iimas.unam.mx)). The deadline for submission of nominations is May 10, 2014. No exceptions will be made.

*Ramsés H. Mena,  
Mexico City*

## Obituary: Marc Yor (1949-2014)



Marc Yor left us on January 9, 2014, at the age of 64.

Marc Yor received his *Thèse d'état* at Université Pierre et Marie Curie (Paris VI) in 1976, where he became a CNRS researcher the same year, and where he was appointed Professor in 1981.

Marc Yor was also a member of the French Academy of Sciences, and a member of the *Institut universitaire de France*.

Most people have known of Marc Yor through his book coauthored with Daniel Revuz, "Continuous Martingales and Brownian Motion". Their research monograph is treasured by both beginners and advanced researchers. Since its first publication in 1991, it has met an extraordinary success, reaching the third printing of the third edition in 2005. In the book, beginners find an excellent companion in the form of an important number of exercises ranging from elementary to highly challenging levels, whereas researchers appreciate particularly the authoritative account of the theory of continuous stochastic calculus, covering a large variety of applications.

Marc Yor was among those whose contribution to Probability Theory has made it among the most active branches of mathematics, as witnessed by a first Fields Medal in Probability Theory received by Wendelin Werner, a grand-student of Marc.

Marc Yor had over thirty students, many of whom became eminent mathematicians, such as Jean Bertoin, Philippe Biane and Jean-François Le Gall, each of whom has had many students and grand-students.

Marc Yor's early research breakthroughs came in martingale theory and stochastic calculus. His works on BMO and martingale inequalities, on local times of semimartingales, on the Skorokhod embedding, and on enlargement of filtrations were among the most significant. Itô's stochastic calculus was much developed by Paul-André Meyer's Strasbourg School; Marc showed how powerful this theory can be.

Starting from the 1980s, Marc Yor devoted an important part of his research interest on the concrete and fundamental example of Brownian motion. A highlight of his activities in this period was a fruitful collaboration with Jim Pitman that led to remarkable work on functionals of planar Brownian motion, and on various distributional identities and path decompositions for Brownian motion and Bessel processes. At the same time, Marc made important contributions to the study of local times and additive functionals and principal

values, of intersection local times, of quadratic functionals, of weak and strong Brownian filtrations. His latest work also involved penalizations of Brownian motion and Lévy processes, as well as "peacock processes".

Like Paul Lévy before him, Marc Yor considered that every non-trivial problem concerning Brownian motion should be dealt with and should be solved, and that its solution would tell us something interesting about Brownian motion. Naturally, when certain problems originating from financial mathematics concerning exponential functionals of Brownian motion were brought to his attention, Marc immediately got interested. These problems led him to subsequently focus attention on exponential functionals of Lévy processes, and to other problems involving Brownian motion that appear naturally in financial mathematics.

If a single word were to characterise Marc Yor as a mathematician, we would say that he was a *missionary*. His mission was to communicate his passion for mathematics to everyone he encountered. Whoever knew Marc could hardly have missed to notice Marc's generosity towards others (especially students and young researchers), as well as his extreme modesty; these undoubtedly are characteristics of a devoted missionary. We will probably never know the origin of his sense of mission, but it is not too risky to guess that Paul Lévy might have been for something in it. Marc held great admiration for Lévy; he carefully kept at home some manuscripts of Lévy, showing them only occasionally to visitors.

In 2000, the French Academy of Sciences opened a *pli cacheté* of Wolfgang Doeblin. Together with Bernard Bru, Marc Yor spent tremendous efforts to make Doeblin's work known to a large public. It was a good example of Marc's generosity towards others. As for his modesty, simply ask people in the small town of Saint-Chéron where he spent his last twenty-nine years. In the town, he was known as the former coach of the local football team, as a regular jogger, or as Carmel's husband and father of Serge, Kathleen and Géraldine, but people would have been surprised to learn that Marc was an illustrious academician whose name was printed in the dictionary.

Marc Yor has fulfilled his mathematical mission. He did not leave us. A grain having fallen into a field never disappears -- it simply brings out more.

Zhan Shi,

*Université Pierre et Marie Curie, Paris*

**Editor's Note:** Obituaries of Marc Yor further appear in the May issue of SPA and the March issue of the IMS Bulletin.

## David's Musings: On The Good Judgment Project, and on being the 365,625th most famous person in history.

*The Good Judgment Project (GJP) has roots in Phil Tetlock's study "Expert Political Judgment", which may be best known for its conclusion that the "expert" forecasters he studied were often hard-pressed to do better than the proverbial dart-throwing chimp. Tetlock and colleagues believe that forecasting tournaments are the best way to compare forecasting ability; and that participants can improve their forecasting skills through a combination of training and practice, with frequent feedback on their accuracy. Combining training and practice with what GJP's research suggests is a stable trait of forecasting skill seems to produce the phenomenon that GJP calls "superforecasters". These have been so accurate that they even outperformed the forecasts of intelligence analysts who have access to classified information.* (Extracted from the (public) Project blog <http://goodjudgmentproject.com/blog/> with minor edits.)

Partly for my own interest, and partly to have material for my "Probability in the Real World" course, I am participating in this GJP. Participants in teams are asked to assess the probability (as of today) of specified geopolitical events happening before a specified deadline. For instance "Before 1 May 2014, will China confiscate the catch or equipment of any foreign fishing vessels in the South China Sea for failing to obtain prior permission to enter those waters?" Of course you are not supposed to just guess an answer -- rather, you are supposed to search for relevant news and analysis by other people, and then (like a jury in a trial) assess and discuss this evidence to make your judgment. And, of course, you update probabilities as news (or no news) appears.

How is this relevant to an undergraduate Statistics course? For a start, there's the practical issue of how one should "score" the accuracy of probability assessments in general, and those changing over time in particular; and the philosophical point that one can indeed judge relative accuracy of different forecasters, but not their absolute accuracy. It also turns out, via a kind of statistical detective story examining the nuances of the GJP's scoring rules, that one could actually "game the system" by announcing dishonest probabilities under some circumstances, but I won't publicly say how to do so.

If you join the GJP there is a lengthy orientation, including tests of your "cognitive style", of your background factual knowledge of obscure geopolitics, and your ability to assess your own level of knowledge (as you might guess, most people are over-confident).

And a briefing on cognitive biases, in the spirit of Kahneman's *Thinking, Fast and Slow*. All are quite fascinating, to me personally.

Changing (at first sight) topics, when Andrew Gelman writes "This book is a guaranteed argument-starter. I found something to argue with on nearly every page" then I couldn't resist looking at the book: "Who's Bigger?: Where Historical Figures Really Rank" by Steven Skiena and Charles Ward. They say they have taken all people, dead or alive, with Wikipedia entries (about 700,000) and ranked them in four overlapping ways (Significance, Fame, Celebrity, Gravitas) using statistical analyses based on underlying data such as Wikipedia page length, PageRank applied to Wikipedia cross-references, and news frequency. Much of the book consists of chapters on different categories of people -- Modern World Leaders, Sports Players, Performing Arts, etc. -- naming and briefly discussing the top-ranked and some surprisingly low-ranked individuals.

For a comparison, Google Ngrams is a cool tool without pretensions to be more than what it is -- "a graph showing how (relatively frequently) given phrases have occurred in a corpus of books over the selected years". It has many fun uses -- for instance, to discover whether writers treat the word "data" as singular or plural, just check the relative frequencies of "data are" versus "data is" -- but the many potential misuses are clearly the responsibility of the user, not the tool provider.

So the "Who's Bigger" project is potentially interesting to me as an analogous tool, because they have a website [whoisbigger.com](http://whoisbigger.com) where they claim that "for every person in Wikipedia" you can enter their name and find a page with their ranking. Sounds very interesting. To check it out, I went to Google Scholar to find there the 5 most highly cited authors tagged with "label:probability", and typed these into the [whoisbigger.com](http://whoisbigger.com) search. Of these 5, only Richard A. Davis doesn't have a Wikipedia entry, so was not under consideration; Frank Kelly and David Freedman are taken to be different people with those names; Terrence Fine and "Paul Erdos" return no page. Somewhat later, I discovered that cutting-and-pasting the exact Hungarian accent for "Paul Erdos" from Wikipedia does fetch a page identifying the correct person -- but with no understandable data. Persevering, no variant of "David A. Freedman" or "David Freedman (statistician)" worked, though finally "Frank Kelly (mathematician)" identified the correct person and ranked him as 95,823 in Fame. It does better for famous historical figures -- ranking Jacob Bernoulli as 14,401 and Andrey



Kolmogorov as 5,177 sounds reasonable. But from this limited foray I would regard their rankings, outside the top few thousands, as absurdly incomplete and unreliable. If only they had modeled the project on Google Ngrams, and put more effort into making the website actually do what it claims, with proper name disambiguation, and less into their own *We interpret Stephen King as the Charles Dickens of our time* style of commentary.

As the authors write, their analysis *treats people as memes ..... there are several forces acting on our collective memory to determine which figures get preserved for posterity*. And in many ways they are aware of the defects of such analysis: of using the English language Wikipedia, that Wikipedia entries over-represent contemporary people, for instance.

To me their key claim, and their justification for the project, is that *our rankings show an excellent correlation with published rankings by human experts, and correlate better with these experts than they do among themselves*. That's interesting to me, because it suggests projects for my undergraduate course. Repeat

such a comparison for people in some category that interests you. Or look at historical figures and see if their elaborate analyses seem better than simply taking the length of the article in the final printed Encyclopedia Britannica.

This spotlights a certain conceptual circularity in the project. Wikipedia is after all the product of a crowd of contributors, and the length of a particular article already is influenced by this crowd's consensus opinion of the subject's importance. That this can be used as a broader consensus measure of significance is hardly insightful. But the key claim above is another contribution to the long-running "wisdom of crowds versus experts" debate, as was our opening quote from the GJP.

David Aldous,  
Berkeley.

**Editor's Note:** This is the ninth installment of a regular opinion column.

## Past Conferences, Meetings and Workshops

### ISOSS Silver Jubilee Celebration Meeting, 22 November 2013, Lahore, Pakistan



From left to right: Professors Munir Ahmed, Abdus Salam Hirai, Shahjahan Khan, Javed Siddiqi, and Muhammad Hanif Mian,

On 22 November 2013, a large number of statisticians as well as many patrons and supporters of statistics gathered at the ISOSS House in Lahore, Pakistan, to celebrate the 25 years of professional services of the Islamic Countries Society of Statistical Sciences (ISOSS). The Society was established in Lahore, Pakistan in 1988 in the First Islamic Countries Conference on Statistical Sciences (ICCS-1) to promote statistical sciences and their diverse applications in various sectors of lives and societies in the Islamic

countries. Its membership is open to statisticians of all orientations.

The founding President of ISOSS, Professor Munir Ahmad, gave a brief background and history of ISOSS and its landmark contributions, emphasizing the need for the creation of provincial and local Societies of statisticians in Pakistan to organize national conferences and promote other statistical activities. The founding Secretary General of ISOSS, Professor Akhlaq Ahmad, and two most senior statisticians of Pakistan, Professor

Abdus Samad Hirai and Professor Ahmad Zogo Memon, shared their experiences. The past President of ISOSS, Professor Shahjahan Khan of the University of Southern Queensland, Australia, was the chief guest in the event. He highlighted some of the recent activities of ISOSS and the need for new leadership of ISOSS with world class achievement. Emeritus Professor Javed Siddiqi of Sheffield Hallam University, UK, and a former Head of the British Computer Society was also among the speakers in the event. Among those present was the ISOSS Vice President, Professor Muhammad Hanif. The participants thanked the Executive Secretary of ISOSS, Mr. Mohammad Iftekhhar, for his outstanding professionalism and contributions to ISOSS. Traditional Pakistani dinner was served at the end of the meeting.

The event also marked the celebration of the International Year of Statistics 2013 and the Mathematics of Planet Earth. Professor J. Siddiqi and Professor S. Khan also participated in the Kinnaird Multidisciplinary Research Conference held at the Kinnaird College for Women, Lahore, from 18-19 November 2013 as part of its celebration of 100 years.

Participants were invited to the forthcoming 13<sup>th</sup> Islamic Countries Conference on Statistical Sciences (ICCS-13) to be held in Bogor Agricultural University (formerly IPB, Bogor), Indonesia, during 18-21 December 2014. The theme of the conference is *Statistics for Better Life*, contact [iccs13@isoss.net](mailto:iccs13@isoss.net) and its website is <http://www.iccs13.isoss.net>

*Shahjahan Khan,  
Queensland*

## Forthcoming Conferences, Meetings and Workshops

### **37<sup>th</sup> Conference on Stochastic Processes and their Applications (SPA), 28 July – 1 August 2014, Buenos Aires, Argentina**

The 37<sup>th</sup> SPA Conference, organized under the auspices of the Bernoulli Society and co-sponsored by the Institute for Mathematical Statistics, will take place at the University of Buenos Aires, Argentina, from July 28 to August 1.

<http://mate.dm.uba.ar/~probab/spa2014/>

Registration for the event is now open. Those planning to attend, are requested to visit the website

<http://mate.dm.uba.ar/~probab/spa2014/registration.php3>

and fill in the registration form. The registration fee through April 30 is \$250, with a discount fee of \$120 for students. Beginning May 1, the registration fees will be \$300 and \$150, respectively.

Students and professionals in the field are welcome to propose a contributed twenty-minute talk about original results of their own, or to propose a poster presentation on a topic of their choice. Contributed talks will run in parallel with the thematic sessions. Proposals should be

submitted when completing the registration form.

US-based participants are invited to apply for support from NSF until April 30, please see

<http://mate.dm.uba.ar/~probab/spa2014/deadlines.html>

The meeting program is nearly complete at this point. The plenary speakers are Anton Bovier, Ivan Corwin, Laszlo Erdős, Antonio Galves, Christophe Garban, Martin Hairer (Lévy Lecture), Milton Jara, Gady Kozma, Eyal Lubetzky, Sylvie Méléard, David Nualart (IMS Medallion Lecture), Felix Otto, Tomohiro Sasamoto, Scott Sheffield, Fabio Toninelli, and Balint Tóth. There will be about 40 thematic sessions -- the full list can be found on our webpage.

We look forward to meeting you in Buenos Aires!

*Inés Armendáriz, Pablo A. Ferrari, Pablo Groisman,  
Matthieu Jonckheere, Nora Muler, Leonardo T. Rolla  
SPA Organizing Committee*

### **Frontier Probability Days (FDP'14), 18-20 May, Tucson, Arizona.**

“Frontier Probability Days 2014” (FPD'14) is a regional workshop, taking place at the University of Arizona,

Tucson, AZ, on May 18-20, 2014. Its purpose is to bring together mathematicians, both regionally and globally,

who have an interest in probability and its applications. FPD aims to complement other regional conferences in Probability that are held annually elsewhere in the US.

The plenary speakers include: Marek Biskup (University California, Los Angeles), Michael Damron (Indiana University, Bloomington), M. Gregory Forest (University of North Carolina), Todd Kemp (University of California, San Diego), Kavita Ramanan (Brown University), Brian Rider (Temple University), Ravi Srinivasan (University of Texas, Austin).

There will also be many shorter talks. If you would like to participate and/or speak at the conference, please consult the conference webpage at:

<http://math.arizona.edu/~fpd/>

Registration is required but is free.

Travel and lodging expenses may be partially covered from a grant from the National Science Foundation. If you would like to be considered for financial support, fill out a registration form before March 2, 2014, and check the corresponding button. See the Support page for more information.

Graduate students are especially encouraged to apply.

*Tom Alberts (CalTech), Davar Khoshnevisan (U Utah),  
Firas Rassoul-Agha (U Utah), Sunder Sethuraman (U  
Arizona),  
Edward C Waymire (Origion State)*

## 2nd Conference of the International Society for NonParametric Statistics (ISNPS), 12-16 June 2014, Cadiz, Spain

Following the successful inaugural ISNPS (International Society of NonParametric Statistics) Conference in 2012 in Greece, the Second ISNPS Conference will be held in Cádiz, from June 12 to 16, 2014. The conference website is

<http://www.isnpstat.org>

The conference will feature recent advances and trends in several areas of nonparametric statistics in order to facilitate the exchange of research ideas, promote collaboration among researchers from all over the world and contribute to the further development of the field. Topics include, but are not restricted to: curve estimation, inference for high dimensional and functional data, Bayesian nonparametrics, nonparametric machine learning, resampling methods, and semiparametric inference.

The program will include plenary talks, special invited talks, invited talks and contributed talks on all areas of nonparametric statistics.

Plenary speakers include: Peter Bühlmann, Marc Hallin, Steve Marron, and Robert Tibshirani. Special invited speakers include: Montse Fuentes, Irène Gijbels, Peter Hall, Peter Rousseeuw, Robert Serfling, and Qiwei Yao.

For any questions, please contact us at: [isnps2014@adcommcentury.com](mailto:isnps2014@adcommcentury.com)

Looking forward to seeing you in June!

*Ricardo Cao Wenceslao González-Manteiga, Juan Romo  
Co-chairs of the ISNPS*

## 12<sup>th</sup> World Meeting of ISBA, 14-18 July 2014, Cancun, Mexico.

The ISBA 2014 World Meeting is the continuation of the Valencia/ISBA meetings regularly held since 1979, and the preeminent conference of the Bayesian community. The 2014 meeting will take place in Cancun, Mexico, from July 14 to 18. The meeting's website is

<http://isba2014.eventos.cimat.mx/>

The ISBA Meeting will feature invited, contributed and poster presentations, as well as Bayesian foundational lectures by J. Berger, S. Frühwirth-Schnatter,

P. Müller, G. Roberts. Keynote speakers: D. Banks, I. Prünster, S. Richardson, M. Vannucci, and C. Winkle. Short courses are planned and begin on July 13th.

For further information, you may contact the program Council at

[program-council@bayesian.org](mailto:program-council@bayesian.org)

*Michele Guindani  
Vice Chair of the Program Council*

## Workshop on Time-Dynamic Change Point Models and their Applications, 15-16 October 2014, Göttingen, Germany.

The statistical modeling and analysis of abrupt changes has received great attention recently due to its importance in many applications, such as membrane biophysics, genetic engineering, financial data analysis and telecommunications, to mention a few. Current challenges range from sophisticated modeling and quantification of statistical uncertainty of estimates to fast large-scale algorithms for identification of change points and other characteristics of discontinuous data structures.

This workshop aims to bring together researchers from different communities concerned with time dynamic change point analysis, who reflect all aspects required for a successful data analysis.

Talks will cover applications, computational issues, statistical modeling and theory.

A poster session will be included. For more information, please visit:


<http://www.stochastik.math.uni-goettingen.de/forschergruppe/index.php?id=637>

This workshop is sponsored by the German Science Foundation CRC 803 "Functionality Controlled by Organization in and Between Membranes" and the German Swiss research unit FOR 916 "Statistical Regularization".

Axel Munk,  
Göttingen

## 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

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


### May 2014




- May, 18<sup>th</sup> – 20<sup>th</sup>, 2014, *Frontier Probability Days (FDP'14)*, Tucson, Arizona.

### June 2014

- June, 12<sup>th</sup> – 16<sup>th</sup>, 2014, *2nd Conference of the International Society for NonParametric Statistics (ISNPS)*, Cadiz, Spain.

### July 2014

-  July, 7<sup>th</sup> -- 10<sup>th</sup>, 2014, *Australian Statistical Conference in Conjunction with the IMS Annual Meeting*, Sydney, Australia

-  July, 14<sup>th</sup> – 18<sup>th</sup>, 2014, *29th International Workshop on Statistical Modeling (IWSM)*, Göttingen, Germany
-  July, 14<sup>th</sup> – 18<sup>th</sup>, 2014, *12th World Meeting of ISBA*, Cancun, Mexico
-  July, 28<sup>th</sup> – August 1<sup>st</sup>, 2014, *37th Conference on Stochastic Processes and their Applications (SPA)*, Buenos Aires, Argentina

### October 2014

- October, 15<sup>th</sup> – 16<sup>th</sup>, 2014, *Workshop on Time-Dynamic Change Point Models and their Applications*, Göttingen, Germany



## Who is Who in the Bernoulli Society

### Executive Committee 2013-2015

<i>President</i>	Wilfrid Kendall (UK)	w.s.kendall@warwick.ac.uk
<i>Past President</i>	Edward Waymire (USA)	waymire@math.orst.edu
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<i>Scientific Secretary</i>	Nakahiro Yoshida (Japan)	nakahiro@ms.u-tokyo.ac.jp
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<i>Committee on the Special Year 2013</i>	Maria Eulalia Vares (Brazil)	eulalia@cbpf.br
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<i>East-Asian and Pacific</i>	(in process of being re-formed)	
<i>Latin America</i>	Carenne Ludeña (Venezuela)	carenne.ludena@ciens.ucv.ve

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<i>Stochastic Processes and Their Applications</i>	Takashi Kumagai (Japan)	kumagai@kurims.kyoto-u.ac.jp
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<i>Bernoulli E-Briefs</i>	Dario Spano (UK)	D.Spano@warwick.ac.uk

### Web Editors

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# SPA 2014

BUENOS AIRES

# 37TH CONFERENCE ON STOCHASTIC PROCESSES AND THEIR APPLICATIONS

JULY 28 - AUGUST 01 / 2014

UNIVERSIDAD DE BUENOS AIRES

## PLENARY LECTURES

Anton Bovier Bonn  
Ivan Corwin MIT  
Laszlo Erdős München  
Antonio Galves São Paulo  
Christophe Garban Lyon  
Martin Hairer - Lévy Lecture Warwick  
Milton Jara Rio de Janeiro  
Gady Kozma Weizmann Institute  
Eyal Lubetzky Microsoft  
Sylvie Méléard Palaiseau  
David Nualart - IMS Medallion Kansas  
Felix Otto Leipzig  
Tomohiro Sasamoto Chiba  
Scott Sheffield MIT  
Fabio Toninelli Lyon  
Balint Tóth Budapest  
Announcement of Doebelin Prize

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