

Bernoulli News

Newsletter of the Bernoulli Society for Mathematical Statistics and Probability

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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

EMS 2022 MOSCOW CANCELLED

Dear Members of the Bernoulli Society,

A bad streak continues. After the COVID pandemic (not finished yet!) we are facing a war that undermines the basic principles of coexistence in the contemporary world and, consequently, influences our scientific and organizational life. After the military aggression of the Russian Federation against Ukraine, the Bernoulli Society could not stay neutral and during the meeting held on Monday, February 28th, 2022, the Executive Committee decided to cancel the 33rd edition of European Meeting of Statisticians in Moscow.

Shortly after this painful decision was taken, the European Regional Committee, chaired by Gerda Claeskens, issued a call for organization of the 34th EMS in 2023. Hopefully this way we can fill the gap that has been prolonging since the last EMS held in Palermo in 2019.

As mentioned earlier, the COVID pandemic is still an important factor in many places worldwide. In some countries, including China, the so-called "zero COVID strategy" has been implemented. This strategy is, in particular, related to strong security measures imposed on visitors. As it is rather difficult to imagine that people wanting to participate in a conference would be willing to stay first in quarantine for several days, a decision on a hybrid form of the 42nd Conference on Stochastic Processes and their Applications in Wuhan was taken during the meeting of the Bernoulli Society officials and representatives of both the scientific and local organizing committees held on November 22nd, 2021. It is worth stressing that the recent series of strong lockdowns introduced in China confirms that the decision was right.

It follows, however, that 2022 is another year with no opportunity for the members of the Bernoulli Society to meet in person during one of our major conferences (like WC, SPA or EMS). Therefore this years' General Assembly will be again organized on the Zoom platform. Please note the date: July 6 th, 2022, at 15:00 CEST, and participate!

In my previous View of the President (BN 28(2)) I suggested that the conferences organized in 2022 and in subsequent years should contain a session celebrating a centennial of some scientific achievement in Probability Theory. I am pleased to inform that Zengjing Chen, the Chairman of the East-Asian and Pacific Regional Committee, has organized a session devoted to the centennial of the Central Limit Theorem and included it into the program of the SPA 2022 Wuhan conference. A similar session was planned [...]

... Continued on p. 1

Deadline for the next issue: 30 September, 2022 Send contributions to: manuele.leonelli@ie.edu

A View from the President (continued from front cover)

during the EMS in Moscow. As this conference has been cancelled, it seems that in the nearest future the only place in Europe where the history of the Central Limit Theorem will be discussed is session IP23 organized by myself during the 2022 IMS Annual Meeting in London.

On January 18th, 2022, Sir David Cox passed away at the age of 97. He was the President of the Bernoulli Society in years 1979-1981 and our Society will actively take part in commemorating his profound scientific achievements and exceptional personality. One already established way of commemoration is the "Cox Lecture" to be held during our Bernoulli – IMS World Congresses. For more information - see the related article on Page 2.

The other article that you might be interested in (on Page 7) is an interview with Maria Eulalia Vares, the first ever winner of the Willem van Zwet Medal. The interview outlines an impressive panorama of life of a scientist, woman and citizen of Brazil, Latin America and of the world.

I would like to conclude my second "View of the President" with information that may have a positive impact on the future of our Society. By the decision of the Executive Committee of May 2nd, 2022, the project "Bernoulli Society Secretariat in Toruń" will be implemented on July 1st, 2022 and will last for 15 months, with possibility of extension. The project consists in renting a furnished and fully equipped room in the building of the Faculty of Mathematics and Computer Science of the Nicolaus Copernicus University in Toruń (Poland), under very favorable conditions, and employment of a secretary and an IT specialist. We expect that the implementation of the project will improve the functioning of the Bernoulli Society. The kind support of the Nicolaus Copernicus University is fully acknowledged!

An important feature of the project is that the secretary will be a qualified archivist and will take care of digitalization and organization of the Society's archive. The physical archive, located so far in The Netherlands, has been already transported to Toruń. But the content of this archive constitutes only a part of Society's memory. The officers, the chairmen of committees, the editors of the Society's publications, the organizers of the Society's conferences or just members may possess documents that cannot be found in official archives. As we are approaching the 50th anniversary of our society, I announce

A CALL FOR SUBMISSION OF ALL DOCUMENTS RELATED TO THE BERNOULLI SOCIETY

After July 1st, 2022, you may send the documents by mail to:

Secretariat of the Bernoulli Society Nicolaus Copernicus University ul. Chopina 12/18 87-100 Toruń Poland

Please remember to enclose a signed statement that you allow us to include the submitted documents into the Bernoulli Society archive.

Electronic submissions will be possible later.

Adam Jakubowski President of the Bernoulli Society Toruń

News from the Bernoulli Society Sir David Cox, 1924-2022



It is with great sadness that we learned of the death of Sir David Cox who passed away on the 18 January 2022 at the age of 97. A pioneering statistician, who was described on the awarding of the inaugural International Prize in Statistics as "a giant in the field of statistics". He made many ground-breaking contributions to the field of statistics including the logistic regression, the proportional hazards model and the Cox process, amongst many others.

Throughout his career, he received many honours, including the Guy Medal in Gold of the Royal Statistical Society, the inaugural International Prize for Statistics, and the Copley Medal of the Royal Society (previous re-

The Editor

Madrid

cipients of which include Charles Darwin, Albert Einstein, Niels Bohr, Michael Faraday, and Carl Friedrich Gauss). He was knighted in 1985.

He served as President of the Bernoulli Society from 1979 to 1981, of the Royal Statistical Society from 1980 to 1982, of the International Statistical Institute from 1995 to 1997, and as Editor-in-Chief of the Biometrika journal for over 25 years.

Establishment of the Cox Lecture at Bernoulli/IMS World Congresses

David Cox had a profound influence on our discipline and its applications. Not only through his contributions that will leave a lasting impact, but also by his remarkable record of service, his luminary presence at scientific events, and particularly his mentorship of young scientists. Indeed, further to being one of the towering figures of our field, we are very proud that David was one of the Bernoulli Society's Past Presidents.

To honour and celebrate David's manifold legacy, the Bernoulli Society is pleased to announce the establishment of a Cox Lecture to be delivered every four years at the Bernoulli/IMS World Congress of Probability and Statistics.

EMS 2022 Moscow Canceled

In reaction to the military aggression by the Russian Federation, the Executive Committee of the Bernoulli Society, in consultation with the European Regional Committee, has decided to cancel the European Meeting of Statisticians 2022 in Moscow. We appreciate the

New Members of the CCSP

Claudio Landim (IMPA) has been elected as the new Chair of the Committee for Conferences on Stochastic Processes (CCSP) for a term of 2022-2025. We thank the previous chair, Christina Goldschmidt, for her dedicated work!

Eviatar Procaccia (Technion Israel Institute of Technology) and Rongfeng Sun (National University of Singapore) joined the CCSP for the term 2022-2025. Adam Jakubowski (Nicolaus Copernicus University) has become ex-officio member of the CCSP. The fol-

New Members of the European Regional Committee

According to the statutes of the European Regional Committee of the Bernoulli Society, seven of the sixteen members will step down by the end of 2022. As a result, seven new members need to be elected for a four-year term starting on Jan 1st 2023. The European Regional The Lecture will be in Statistics, and will be one of six special named lectures organised by the Bernoulli Society, the others being the Bernoulli Lecture (applications of Statistics or Probability), the Kolmogorov Lecture (Probability), the Laplace Lecture (Statistics), the Lévy Lecture (Stochastic Processes), and the Tukey Lecture (Statistics).

Obituaries for David have been published by The Wall

Street Journal, The Times, the Royal Statistical Soci-

ety, St John's College, Cambridge, the Medical Research Council's Biostatistics Unit at Cambridge University,

and University College London, amongst many others.

We are grateful to the Cox family for their endorsement of this initiative, and look forward to the inaugural Cox Lecture at the 2024 World Congress in Bochum.

Victor Panaretos The President-Elect, on behalf of the BS Leadership Lausanne

significant efforts that have been invested in the preparation of this meeting. We express our deepest sympathy and support to the Ukrainian people.

The Executive Committee

lowing members of the BS have been re-elected for the term 2022-2025: Sandra Cerrai (University of Maryland), Lea Popovic (Concordia University), Parthanil Roy (Indian Statistical Institute). The updated list of active members of the CCSP is available at http://www.bernoulli-society.org/organization/ccsp.

> Bojana Milošević Editor of E-Briefs Belgrade

Committee nominates the following candidates:

- Agnes Backhausz (Eötvös Loránd University, Budapest, Hungary),
- Heather Battey (Imperial College London, UK),

- Malgorzata Bogdan (University of Wroclaw, Poland),
- Ottmar Cronie (University of Gothenburg, Sweden),
- Hanne Kekkonen (Technical University Delft, Netherlands),
- Jonas Peters (University of Copenhagen, Denmark),
- Stijn Vansteelandt (Ghent University, Belgium).

A group of at least five European members of the

Bernoulli Society can nominate further candidates. Additional nominations should be sent by email to gerda.claeskens@kuleuven.be, including documentation of the support of the five nominating members and of the willingness of the nominees to serve on the committee. Additional nominations will force an election among European members of the Bernoulli Society. If no further nominations are received by Friday July 29th, 2022, the seven candidates listed above will be declared elected.

> Gerda Claeskens Chair of the ERC Leuven

Asia-Pacific Seminars in Probability and Statistics

The Bernoulli Society sponsors the new Asia-Pacific Seminars in Probability and Statistics, created as a permanent forum for good research in the field and to counterbalance the restrictions imposed by the pandemic, whilst still promoting scientific exchange and cooperation. The seminars are held remotely via the Zoom platform.

Topics: probabilistic models for natural phenomena, stochastic processes and statistical inference, statistical problems in high-dimensional spaces, asymptotic methods, statistical theory of diversity. At the same time, there are no restrictions on other topics of the seminar presentations.

Style: in this seminar series the emphasis is on novelty, beauty, and clarity. Where possible, heuristic arguments are preferred to presentation of technical details. Speakers are encouraged to discuss meaning-

ful applications and open problems. Good reviews are welcome. Presentations should be accessible to good postgraduate students in probability and mathematical statistics.

Board of the Seminar: Sanjay Chaudhuri (NUS, Singapore), Mark Holmes (University of Melbourne, currently at UBC, Vancouver), Estate Khmaladze (VUW, Wellington), Krishanu Maulik (ISI, Kolkata) Spiro Penev (UNSW, Australia), Nakahiro Yoshida (University of Tokyo, Tokyo), Lijian Yang (Tsinghua University, Beijing). The Board is responsible for the selection of speakers and is happy to receive expressions of interest via email. Information is readily obtainable at

https://sites.google.com/view/apsps/home

The Editor Madrid

42nd SPA Conference in Hybrid Format

The COVID-19 pandemic is not over yet and there is still much uncertainty ahead in particular if China would open its border to allow international visitors. Therefore, after consultation with the Bernoulli Society, the 42nd Conference on Stochastic Processes and their Applications will be staged in hybrid form: in person for domestic participants and online for international speakers. For more details refer to the website:

http://spa2022.whu.edu.cn/

The Editor Madrid

Awards and Prizes The Bernoulli Prize for an Outstanding Survey Article in Statistics



The Bernoulli Prize for an Outstanding Survey Article in Statistics is to recognize authors of an influential survey publication in statistics. The 2022 prize is given to Professor Ulrike von Luxburg (University of Tübingen, Department of Computer Science) for the article "A tutorial on spectral clustering", Statistics and Computing volume 17, pages 395–416 (2007).

This paper is probably the most known tutorial and survey work on spectral clustering. Given its citation count (> 9800 according to Google Scholar, Dec 2020) it is fair to say that it became a classic paper on spectral clustering methods and is a must for anybody who wants to enter the field. Spectral clustering has established itself during the last decade as one of the most powerful clustering techniques, mainly due to its generality and computational feasibility. U. von Luxburg's paper certainly has contributed significantly to this success story by providing an extremely readable survey which in particular provides an intuitive understanding of the underlying mathematical, computational and statistical concepts and its scope of applicability.

What makes the paper particularly useful from the Bernoulli Society's perspective is that it made spectral clustering methodology easily accessible to a broad statistical auditorium at a state of the art level at the time it has been written. It includes more than 50 citations from journals which are not immediately linked to a statistical audience as by far most of the papers on spectral clustering in that time appeared in computer science, machine learning, optimization, numerical mathematics and related journals. Bringing the techniques for spectral clustering, such as the analysis of graph Laplacians, to the attention of our community has significantly influenced subsequent statistical research on clustering methods.

> The Editor Madrid

COPSS Award Recipients 2022



Nancy Reid

The Committee of Presidents of Statistical Societies (COPSS) has announced most of the awards for the year 2022. Madhu Mazumdar (Mount Sinai) has been awarded the Elizabeth L. Scott Award and Nancy Reid (University of Toronto) has been awarded the COPSS Distinguished Achievement Award and Lectureship. The members of the COPSS 2022 Leadership Academy are: Xi Chen (New York University), Natalie Dean (Emory University), Davina Durgana (Oxford Univer-



Philip Ernst



Lester Mackey

sity and Walk), Philip Ernst (Rice University), Pierre Jacob (ESSEC Business School), Kristian Lum (Twitter), Lester Mackey (Microsoft Research) and Betsy Ogburn (Johns Hopkins University).

Please join me in congratulating all awardees, in particular the members of the Bernoulli Society Nancy Reid, Philip Ernst and Lester Mackey.

> The Editor Madrid

Nominations now open for the Willem van Zwet Medal

Nominations are now open for the second award of the Bernoulli Society's Willem van Zwet medal. This medal is awarded for special service to the Bernoulli Society. The first award was made in 2021 to Maria Eulália Vares (see Bernoulli News 28.2 page 4 for the citation). Please take some thought as to whom you might wish to nominate for the second award of this distinguished medal!

Nominations for the 2023 Willem van Zwet Medal should be communicated by email to the Willem van Zwet Medal committee care of w.s.kendall@warwick.ac.uk. The deadline for nominations is noon GMT, Monday 27 June 2022. For

Weijie Su is Awarded the SIAM Early Career Prize in Data Science

It recognizes an outstanding early career researcher in the mathematics of data science. Weijie will give a talk at the 2022 SIAM conference on Mathematics of Data Science (MDS22: September 26–30, 2022, in San Diego). His citation is for "outstanding contributions to the theoretical and computational foundations of data science."

> The Editor Madrid

New Executive Members in the Bernoulli Society

Chair of the East-Asian and Pacific Regional Committee: Zengjing Chen



Short Bio: Zengjing Chen is a Cheung Kong professor of the School of Mathematics in Shandong University. His research lies in the area of probability theory, backward stochastic differential equations, nonlinear expectations and mathematical finance. He was awarded the Sun Yefang Prize in Economic Science (China) and the State Natural Science Award Second Prize (China).

Chair of the Committee for Conferences on Stochastic Processes: Claudio Landim



Short Bio: Claudio Landim graduated in mathematics (1985) from the Pontifical Catholic University of Rio de Janeiro (PUC-Rio). He obtained a master's degree in statistics and probability (1986) from the National Institute of Pure and Applied Mathematics (IMPA), a doctorate in mathematics (1990) from the University of Paris Diderot and concluded a postdoc (1994) at the Courant Institute, New York University. He is Research Director of CNRS at the University of Rouen, France and Researcher at IMPA, Rio de Janeiro, Brazil. He served as Vice President of the Brazilian Mathematical Society (SBM) between 1999 and 2000. He was awarded the bronze medal of the National Center for Scientific Research of France (CNRS) in 1997; the Mathematics Prize of the World Academy of Sciences (TWAS) in 2006, and the Science Education Prize for Development of Scientific Educational Material, TWAS LACREP in 2019. He gave invited lectures at the International Congress of Mathematical Physics (ICMP) in 2006 and 2021, and at the International Congress of Mathematicians in 2018.



versity of Pennsylvania, has received the inaugural

more details, both of eligibility for the award and of what is needed for the nomination, please visit http://www.bernoulli-society.org/prizes/53general/323-willem-van-zwet-medal.

Early Career Prize in Data Science awarded by the Society for Industrial and Applied Mathematics (SIAM).

Wilfrid Kendall, Florencia Leonardi, Byeong Park The Willem van Zwet Medal committee as of 2022 Coventry, São Paulo, Seoul

Treasurer: Johan Segers



Short Bio: Johan Segers is Professor of Mathematical Statistics at LIDAM/ISBA, UCLouvain, and Extra-Mural Research Fellow of CentER, Tilburg University. He obtained his PhD in 2001 at KU Leuven under the supervision of former Bernoulli Society president Jozef Teugels and he was postdoc at Chalmers University, Gothenburg, and EURANDOM, Eindhoven. His research focuses on extreme value analysis, optimal transport, and statistical learning. He has been a member of the editorial board of Bernoulli Journal, The Annals of Statistics, and other journals. Johan is a Fellow of the Institute of Mathematical Statistics and Elected Member of the International Statistical Institute. He served earlier as Bernoulli Society representative in the Joint IMS/Bernoulli Society Publications Management Committee.

Vision of the Job: I am looking forward to serving the BS under the leadership of current president Adam Jakubowski and president-elect Victor Panaretos. Thanks to the management of my predecessors, in particular Geoffrey Grimmett, the financial situation of the society is quite healthy. Within certain limits, there is even room for investment in future-oriented projects. The BS is intimately linked with the ISI, of which it is a formal association, and IMS, with which it does many things in common, most importantly publishing journals, an activity that makes up a big part of the society's finances. I will work to let these partnerships continue running smoothly and transparently to the benefit of all parties involved.

Editor-in-Chief of the Bernoulli Journal: Davy Paindaveine



Short Bio: Davy Paindaveine is a professor of mathematical statistics at the Université Libre de Bruxelles and an associate member of the Toulouse School of Economics. He obtained his PhD in 2002 from the Université Libre de Bruxelles. He has been a visiting professor at the Université Pierre-et-Marie Curie (2009-2014) and in Toulouse School of Economics (2019-2022). He is a Fellow of the Institute of Mathematical Statistics, a Fellow of the American Statistical Association, and an elected member of the International Statistical Institute. He obtained several awards, the most prestigious of them being the Noether Young Scholar Award (from the American Statistical Association). He is the author of about 90 papers, with his main research fields being in asymptotic statistics, nonparametric inference, and high-dimensional statistics. He acted as a co-Editor-in-Chief of Statistics and Probability Letters (2014-2016) and served on the editorial boards of many international journals, including the Annals of Statistics and the Journal of the American Statistical Association. He was on several committees of international statistical societies, including the European Regional Committee of the Bernoulli Society (2016 - 2020).

Vision of the Job: I feel extremely honoured to have been invited to act as Editorin-Chief of the Bernoulli journal, the flagship journal of the Bernoulli Society. It is of course my mission to maintain the excellent reputation the journal has been enjoying since its inception in 1995. In that purpose, we aim at publishing research contributions of the highest quality in mathematical statistics and probability. As the broad spectrum of expertise in the editorial board suggests, all subfields of mathematical statistics and probability are considered, yet we aim at focusing primarily on contributions that are of interest to the wide readership of Bernoulli. Obviously, the journal has been a unique forum for interplay between mathematical statistics and probability. Along with its high standards and its emphasis on theoretical work, this has given Bernoulli a strong identity we intend to preserve. We hope that the journal will go on being a venue for works in which mathematical advances in stochastics contribute addressing the scientific challenges the world faces.

A Conversation with Maria Eulália Vares

Moderated by the Editor



Maria Eulália Vares is a Brazilian mathematical statistician and probability theorist who is known for her expertise in stochastic processes and large deviations theory. After working as a researcher at the Institute of Pure and Applied Mathematics (IMPA) until 2002 and at the Brazilian Center for Research in Physics (CBPF) from 2002 to 2011, she became professor in the Institute of Mathematics of the Federal University of Rio de Janeiro. From 2006 to 2009, she was the editor-in-chief of the journal Stochastic Processes and their Applications, published by Elsevier for the Bernoulli Society for Mathematical Statistics and Probability, and from 2015 to 2017 was the editor-in-chief of the Annals of Probability, published by the Institute of Mathematical Statistics. She is a Fellow of the Institute of Mathematical Statistics, and an elected member of the International Statistical Institute. She has been awarded the inaugural Willem van Zwet Medal for Special Service to the Bernoulli Society. This conversation tells us about Maria Eulália's career and her great contributions to the Bernoulli Society.

M.L. Can you tell us a little bit about yourself and how you became interested in probability?

M.E.V. I became interested in probability when I was an undergraduate student. That was back in the early 70's. I am from the south of Brazil and I did my undergraduate there at the Federal University of Rio Grande do Sul, in Porto Alegre. When I started university I had no idea whatsoever, as many students don't have, about the possibility of doing research in mathematics. This was especially true at that time. Now with the internet it is easier to have an idea of what's going on. So when I started my plan was to become a teacher in maths. But I was very fortunate to have an excellent professor, Prof. Porto, in the courses of Analysis. Honestly he was the most influential person in my academic life! He not only pushed us to truly think about what it means to do mathematics but also to understand what its implications in the real-world are, so to have a full broad picture. That was the moment when I became motivated to study probability! I then continued my studies with a master at IMPA (Instituto de Matemática Pura e Aplicada), in Rio de Janeiro, and a PhD at University of California, Berkeley. My fascination for probability started thinking about gambling and card games and their relationship with combinatorics. During my PhD, since I was interested in probability, I was given by my advisor a few expository papers, as for instance "What is a Martingale" by Doob, which I really enjoyed and I then started to read more about the topic. One more factor that led me to probability was the realization that it would grow a lot in the coming years, thanks to its potential for applications.

M.L. What led you to choose Berkeley? At that time it must have been a huge leap to go so far away from your

own country.

M.E.V. My advisor at IMPA was Prof. Barry James, who studied in Berkeley. Actually, many researchers there had completed their PhD in Berkeley. So I applied for my PhD to two places only: Berkeley and Stanford - it seems I really wanted to go to California!

M.L. Did you go back to Brazil straight after your PhD?

M.E.V. Yes, I was in Berkeley from 1977 to 1980. I traveled back on a date I, as many other people, cannot forget: 8th December 1980, which tragically was the day John Lennon was killed. My advisor, Prof. Millar, wanted me to stay a bit longer in the US, but I had a commitment to return to IMPA. I had to came back to Brazil, but it was also a moment when we were really happy to move back, because towards the end of the dictatorship we were full of positive expectations. We could see that big, positive changes were ahead for our country. Still, there were five more years before getting rid of that dictatorship. All my academic career basically progressed as a researcher at IMPA where I worked for 21 years. I left in 2002 and joined the CBPF, a research center in physics where I stayed for about ten years. I was very happy that they took me in, although being a mathematician, at a time where I was in need of a change. Last in 2011, I moved to the Federal University of Rio de Janeiro, which is a very different institution from my previous affiliations, since it has both undergraduate and postgraduate students.

M.L. How is it to be an academic in Brazil ?

M.E.V. At IMPA conditions to do research were and are quite good. One of the main difficulties that I faced at the beginning of my career was that the probability

community in Brazil was really small. The fact of raising two children mostly by myself, made it even harder because it made almost impossible for me to attend international conferences. Also, I quickly realized I had to change a bit my research area from the one of my PhD studies so not to be completely isolated. I was very luck to meet two colleagues: Enrique Andjel, who completed the PhD around the same time as I did, and Antonio Galves, who was a bit more senior than me and based at University of São Paulo (USP). They both worked in interacting particle systems and I was really fascinated by the topic! So at the beginning of my career I started this collaboration which also got me in contact with a wonderful group of mathematical physicists from Italy. This was a true gem that I found during my career. The group consisted mainly of Errico Presutti, Marzio Cassandro and Enzo Olivieri and they had the attitude that scientific research has to be done via conversation and sharing ideas, which I simply loved. The interactions with this group is what really saved my career, otherwise I would have been too isolated. It can be a true challenge for young mothers to balance professional and personal life. Luckily for me in the end it went well.

M.L. Given what you achieved throughout your career, we can surely say that!!!

M.E.V. Yes, I guess so. It was crucial for me to have this interaction with mathematical physics, which gave me a constant stream of problems to address with probabilistic techniques. Plus, working with this research group from Italy was always a great pleasure, because it never felt like working. I was always having such a great time!

M.L. I guess you also joined the Bernoulli Society because of this scientific isolation?

M.E.V. Well, actually the story is a bit different. Initially, my actual involvement with the Bernoulli Society was by attending some of the meetings of the Latin American Section of Bernoulli (which happened in Uruguay and Mexico) and interacting with the LARC (now SLAPEM) members. But I was not a member of the Bernoulli Society, or of any other society for that matter. Funnily enough, I simply had to no way to pay for the membership!! At that time you could not simply pay with a credit card online. You needed a foreign bank account to actually make the transaction. Much much later, in December 2005, Peter Jagers, who was the president of the Bernoulli Society, invited me to become Editor-in-Chief of Stochastic Processes and Applications (SPA). I thought about it for a while, because I knew it would be a big challenge. But in the end I accepted the offer and I thus joined the society!

M.L. What was your experience as Editor of SPA?

M.E.V. Surely it was one of the duties throughout my career that I enjoyed the most! But it is also the one that

made me learn the most. It made me realize about the importance of a scientific society as partner of a commercial publisher. I was already associate editor when I started as Editor-in-Chief and one of the things I realized was that it would be crucial, in my view, for the Bernoulli Society to get a stronger hold of SPA. SPA is owned by Elsevier, that's a fact. At that time there were serious issues with this, even boycotts, because of the price and the accessibility of the articles. So, in my view, it was fundamental for the Bernoulli Society to be more involved with SPA, in the sense that the role of the society is not only appointing the Editor-in-Chief and approve the chosen associate editors, who then handle the journal for a specific number of years. This is not enough!! It is a good approach from the scientific side, but there is also the other side, the commercial one, which basically consists of the price and the access policy. And I realized that the involvement of the society was essential for this other, which back then was overlooked, side. The editorial board of SPA together with the council of the Bernoulli Society, thus being much stronger, then entered into negotiation with Elsevier. We had a good meeting in Leiden, hosted by Frank den Hollander, including members of the Bernoulli council, the editorial board, and representatives of Elsevier. That was the beginning of a big change for SPA. Elsevier agreed to give free open access four years after publication, which I believe is ok for maths!! And this happened much before than for other journals and so this was a good achievement.

M.L. What other executive roles did you have with the Bernoulli Society?

M.E.V. Soon after finishing as Editor of SPA, I became chair of the Publications Committee, which at the time was specifically enhanced to address this type of issues. Again, this was a great experience for me where I learned so much! I left the committee when I became Editor of Annals of Probability, because I felt there would have been a conflict of interests. I was also twice in the council of the society, as well as in that of the Latin American section. And of course I have the role of member!

M.L. From my experience, it seems there is a lot of activity within the Latin American Section of the Bernoulli Society, from the Brazilian School of Probability to the Latin American Meeting. What is your involvement in these events?

M.E.V. I almost forgot! The Brazilian School of Probability was established in 1997 with the aim of creating a meeting point for a growing probability community here in Brazil. It was initiated by myself together with three other researchers from IMPA: Claudio Landim, Vladas Sidoravicius and Sergio Volchan. The first edition took place at IMPA. I organized several others throughout Brazil. From the very beginning, we

looked for connections with the Bernoulli Society and in 2006 we organized a school jointly with the IMS. In 2008 the school was held for the first time outside Rio-São Paulo, in the historical city of Ouro Preto, and Victor Pérez-Abreu was a plenarist. This helped to increase the ties with the Bernoulli Society. There we also managed to get so many young students from Brazil involved with the Bernoulli Society! And actually some of them now have active roles within the society and it is so great to see the new generation taking over!

M.L. This is surely thanks to people like you that pave the way for younger researchers!

M.E.V. Yes, I have to say that we managed to organize several other meetings, summer schools and others, not only in Brazil but also, for instance, in Chile. The success of all these events was thanks to the enthusiasm of Vladas Sidoravicius, he was really the driving force!! Of course we all collaborated but his involvement in getting young researchers on board was what really made the difference. Also, in that period (2004-2016) the government made substantially more public investments in basic science.

M.L. What does it mean for you to be the first recipient of the Willem van Zwet Medal for Special Service to the Bernoulli Society?

M.E.V. First of all, I think it is really important that the Bernoulli Society decided to create this medal to honor the memory of Willem van Zwet. His contributions to the society were truly immense. As for me, it is truly a big honor. I am truly indebted to the colleagues and friends that presented my candidacy, who I think were Ed Waymire and Victor Perez-Abreu, two past presidents of the society. I worked very closely with both of them as chair of the publications committee. I am also indebted to the members of the council who of course accepted my nomination. Most important to me is the message given by this medal: it wants to award individuals who put effort for the society and worked for the community. Sometimes, we as academics are really pressured to publish and to have a certain number of papers, in some specific journals. But this is not the whole point, and it should not be our only role as academics. That's why I consider so important to have this prize, and I am so honored to be the first recipient!

M.L. What are your plans for the future?

M.E.V. This is difficult to answer at my age!! From a more personal point of view, I would like to contribute a bit more for the university and for a better society in my country. Since 2013 we are seeing the collapse of many engineering and technology infrastructure, which basically implies the collapse of the country. And I would like this to change!!! In terms of work, I am really happy to be in the Department of Statistics at the Federal University of Rio de Janeiro since 2011, where we now have a growing and very nice group of probabilists. Of course, I am by far the oldest person in this group and I am enjoying so much collaborating with all younger members, also in organizing seminars and events. And I hope still to do some interesting research!

M.L. Any words of wisdom for younger researcher?

M.E.V. Scientific societies as the Bernoulli Society play a key role in the editorship of academic journals and often young researchers do not know this. Sometimes young researchers know the journals, but they have no idea who is supporting them. Many journals are now accessible and have reasonable policy access and costs thanks to the scientific societies that are behind them, as it happened with SPA. The societies organize events, which are essential for researchers to communicate their results, but they do much more, which we often don't see. So it is fundamental for young researchers to join societies. Besides, they will enjoy it, they will make new friends and so on!! One more thing I would like to say is an incentive for young female researchers, who are still underrepresented in the probability community. We need to address this issue and support women by allowing them to do research despite of the many societal and parental pressure they might have.

M.L. That's a great message to conclude this conversation Maria Eulália. Thank you so much!

M.E.V. Thank you and thanks again to the Bernoulli Society for everything that made me learn in these years. And of course thanks for the prize!!!

Past Conferences, Meetings and Workshops

Organized, Sponsored and Co-Sponsored by O Bernoulli Society for Mathematical Stratistics and Probability Frontier Probability Days 2021: December 3-5, Las Vegas, Nevada

Frontier Probability Days is a regional conference held biannually in the Intermountain West of the United States, focused on probability theory and its applications. Researchers from around the world come together for 2-3 intensive days to share their latest results and discuss new ideas. The primary purpose is to provide graduate students, postdocs, and other young researchers with a forum to disseminate their research and expand their network of contacts.

The most recent meeting was held from December 3-5, 2021 at University of Nevada Las Vegas. The Las Vegas meeting was originally scheduled for May 2020 but was postponed several times due to the pandemic. Fortunately, with the help of vaccinations and masking (both were required) the December 2021 meeting was fully safe.



Talks were held over two-and-a-half days, featuring 6 plenary speakers and 38 short talks. The plenary speakers were senior researchers from top universities who spoke on subjects as varied as stochastic partial differential equations (Hakima Bessaih – Florida International University and Atilla Yilmaz – Temple University), random walks in random and nonrandom environments (Natesh Pillai – Harvard University and Samy Tindel – Purdue University), random hypergraphs (Ioana Dumitriu – University of Washington) and integrability in particle systems and the KPZ universality class (Jeffrey Kuan – Texas A&M).

Participants also had the chance to explore Las Vegas and its many wonders. The National Finals Rodeo was held on the UNLV campus at the same time, giving participants a glimpse into the rodeo lifestyle. On the night of Saturday, December 4th a conference banquet buffet was held at the South Pointe Hotel and Casino, giving participants another opportunity to socialize with each other.

The scientific organizers are very grateful to UNLV staff and faculty for their amazing organizational efforts in putting together the meeting, especially Lori Ornelas, Elsa Juarez, and Dr. Hokwon Cho. We are also grateful to the Department of Mathematical Sciences and its chair Dr. Zhijian Wu for providing refreshments and financial support. The Department of Mathematics and Statistics at Auburn University also graciously provided support for meals, and transportation to the banquet buffet. Primary financial support was provided by the National Science Foundation under grant DMS #2209992. We thank NSF for their continued support, without which this conference series would not be possible. Further information on the meeting, as well as a repository of slide presentations, can be found on the conference website at http://lechen.faculty.unlv.edu/FPD20/. As FPD continues to grow we look forward to another successful meeting in the future!

> Le Chen, Tom Alberts Chairs of the Organizing Committee Auburn, Salt Lake City

Other Events KSS Fall Conference: November 5–6, 2021; Seoul, Korea



The KSS Fall Conference to celebrate the 50th anniversary of the Korean Statistical Society was held on November 5–6, 2021 in Korea University, Seoul, Korea. The Korean Statistical Society (KSS) was established on December 17, 1971 to promote and support academic research and education of statistics in Korea. The KSS is now the biggest statistical society in Korea and publishes three academic journals: Journal of Korean Statistical Society, Communications for Statistical Applications and Methods and The Korean Journal of Applied Statistics.

Due to the COVID-19, the conference was held virtually with a small number of on-site participants. The ceremony for the 50th anniversary was opened by Byeong U. Park (Seoul National Univ.), the President of the KSS. Seung Heon Lee, the Senior Deputy Governor of Bank of Korea and Jin Taek Chung, the President of Korea University gave congratulatory remarks on-site at the ceremony. Keunkwan Ryu, the Commissioner of Statistics Korea, gave a congratulatory video. Also, many fellow societies sent us congratulatory videos, which were streamed at the ceremony. Those include the American Statistical Association, the Bernoulli Society, the Chinese Institute of Probability and Statistics, the Chinese Statistical Association Taiwan, the Institute of Mathematical Statistics and the Japanese Statistical Society.

Keunkwan Ryu (Commissioner of Statistics Korea) delivered the president's invited talk on the role of Statistics Korea. Peter Bühlmann (ETH Zürich) gave a plenary talk on Statistical Learning: Causal-oriented and Robust. Zhenhua Lin (NUS) gave a series of lectures on Intrinsic Riemannian functional data analysis. There were over 650 participants, a total of 106 talks and 42 posters including 15 special invited sessions and 13 invited sessions. The special invited sessions were organized to commemorate the 50th anniversary of the KSS under the theme of Future of Statistics. Regular sessions were run via Zoom and poster sessions were provided via GATHER, a metaverse platform enabling participants to engage in active virtual interactions.

The Department of Statistics, Korea University, the local host of the conference made all logistic arrangements operate smoothly and nicely. The campus of Korea University had beautiful fall colors. It was a memorable moment for the Korean statistical community, making special the year 2021.

Chae Young Lim Director of Research Affairs of the KSS Seoul

Forthcoming Conferences, Meetings and Workshops, and Calendar of Events

Organized, Sponsored and Co-Sponsored by



Brazilian School of Probability 2022/São Paulo School of Advanced Science on Singular Stochastic Partial Differential Equations and Their Applications: August 2–13; Campinas, Brazil

We are very excited to announce the Brazilian School of Probability 2022/São Paulo School of advanced science on singular stochastic partial differential equations and their applications.

The São Paulo school is divided into two parts and

will happen in the weeks of August 2 to August 13, 2022 at Campinas University. In the first week there will be two introductory mini courses by Paulo Ruffino (Campinas) and Sebastian Riedel (Hannover) (stochastic calculus and rough paths) that lay the foundations for the courses of the second week and are directed

towards students and researchers with little to no experience in the field. The courses of the second week are held by Lorenzo Zambotti (Sorbonne) and Martin Hairer (Imperial College London). Here, newly developed theories and their latest developments in the field of singular SPDEs and related areas will be taught. The program will be complemented with several plenary talks, invited talks, a poster session and a visit to the LNLS laboratories, where the only particle accelerator of Latin America is located. The school will give full financial support for around 100 students and young researchers (around 50 from Brazil and around 50 from abroad). More information at

www.ime.unicamp.br/spas2022

The Brazilian School of Probability 2022 will coincide with the second week of the São Paulo School of

Calendar of Events

This calendar lists all meetings that 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 ^(O)).

A more comprehensive calendar of events is available on the BS Website www.bernoulli-society.org/ index.php/meetings.

May 2022

- OMay 23–27 (2022), 40th Finnish summer school in Probability and Statistics; Lammi, Finland.
- May 30–June 03 (2022); Stochastic Analysis and Stochastic Partial Differential Equations (in honour of Marta Sanz-Solé); Barcelona, Spain.

June 2022

- OJune 20–23 (2022), Renyi Centennial Conference; Budapest, Hungary.
- OJune 20–24 (2022), International Symposium on Nonparametric Statistics (ISNPS2022); Paphos, Cyprus.

Quote of the Issue:

Advanced Science. As in previous years, the school will consist of two mini courses, plenary talks, contributed talks and poster sessions, all presented in a relaxed atmosphere. This will be our first edition at IMECC-UNICAMP, which is home to one of Brazil's top ranked Mathematics departments. More information at

www.ime.unicamp.br/bsp2022

To guarantee a safe event a big auditorium has been reserved that allows social distancing between participants. All required measures to prevent the spread of Covid 19 will be taken.

> Dirk Erhard, Adriana Neumann, Christian Olivera Members of the Organizing Committee Salvador, Porto Alegre, Campinas

- OJune 27–July 01 (2022), 42nd Conference on Stochastic Processes and their Applications; Wuhan, China.
- June 27–30 (2022), *IMS Annual Meeting*; London, UK.

August 2022

- QAugust 02–13 (2022), São Paulo School of advanced science on singular stochastic partial differential equations and their applications; Campinas, Brazil.
- QAugust 8–13 (2022), 25th Brazilian School of Probability; Campinas, Brazil.

July 2023

- July 16–20 (2023), 64th World Statistics Congress; Ottawa, Canada.
- OJuly 24–28 (2023), 43rd Conference on Stochastic Processes and their Applications; Lisbon, Portugal.

" So it is fundamental for young researchers to join societies. Besides, they will enjoy it, they will make new friends and so on!!"

Maria Eulália Vares

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Recent Issues of Official Publications Bernoulli

Editors-in-Chief: D. Paindaveine

http://projecteuclid.org/current/euclid.bj

"De-biasing the lasso with degrees-of-freedom adjustment," P.C. Bellec, C.H. Zhang, 713–743.

"Model-free bootstrap for a general class of stationary time series," Y. Wang, D.N. Politis, 744–770.

"Statistical deconvolution of the free Fokker-Planck equation at fixed time," M. Maïda, T.D. Nguyen, T.M.P. Ngoc, V. Rivoirard, V.C. Tran, 771–802.

"Empirical process of concomitants for partly categorial data and applications in statistics," D. Gaigall, J. Gerstenberg, T.T.H. Trinh, 803–829.

"Martingale Wasserstein inequality for probability measures in the convex order," B. Jourdain, W. Margheriti, 830–858.

"Convergence rates of two-component MCMC samplers," Q. Qin, G.L. Jones, 859–885.

"Local elliptic law," J. Alt, T. Krüger, 886-909.

"Learning with tree tensor networks: Complexity estimates and model selection," B. Michel, A. Nouy, 910–936.

"Central limit theorem and self-normalized Cramér-type moderate deviation for Euler-Maruyama scheme," J. Lu, Y. Tan, L. Xu, 937–964.

" On the measure of anchored Gaussian simplices, with applications to multivariate medians," D. Paindaveine, 965–996.

"Inference in latent factor regression with clusterable features," X. Bing, F. Bunea, M. Wegkamp, 997–1020.

"Joint inference on extreme expectiles for multivariate heavy-tailed distributions," S.A. Padoan, G. Stupfler, 1021–1048.

"Asymptotically efficient estimators for stochastic blockmodels [...]," M. Tang, J. Cape, C.E. Priebe, 1049–1073.

"Oracle lower bounds for stochastic gradient sampling algorithms," N.S. Chatterji, P.L. Bartlett, P.M. Long, 1074–1092.

"Rates and coverage for monotone densities using projection-posterior," M. Chakraborty, S. Ghosal, 1093–1119. "Minimax estimation of norms of a probability density: I. Lower bounds," A. Goldenshluger, O.V. Lepski, 1120–1154.

Minimax estimation of norms of a probability density: 1. Lower bounds, A. Goldenshluger, U.V. Lepski, 1120-1154.

"Minimax estimation of norms of a probability density: II. Rate-optimal estimation procedures," A. Goldenshluger, O.V. Lepski,1155–1178.

"Local minimax rates for closeness testing of discrete distributions," J. Lam-Weil, A. Carpentier, B.K. Sriperumbudur, 1179–1197.

"Paving property for real stable polynomials and strongly Rayleigh processes," K. Alishahi, M. Barzegar, 1198–1223.

"Non-asymptotic properties of spectral decomposition of large Gram-type matrices and applications," L. Zhang, W. Zhou, H. Wang, 1224–1249.

" Nonparametric regression for locally stationary random fields under stochastic sampling design," D. Kurisu, 1250–1275.

"A Cramér–Wold device for infinite divisibility of \mathbb{Z}^d -valued distributions," D. Berger, A. Lindner, 1276–1283.

" Adaptive Bayesian density estimation in sup-norm," Z. Naulet, 1284–1308.

"Markov-modulated generalized Ornstein-Uhlenbeck processes and an application in risk theory," A. Behme, A. Sideris, 1309–1339.

" Symmetric inclusion process with slow boundary: Hydrodynamics and hydrostatics," C. Franceschini, P. Gonçalves, F. Sau, 1340–1381.

" Defective Galton-Watson processes in a varying environment," G. Kersting, C. Minuesa, 1408–1431.

" A note on the phase transition for independent alignment percolation," M. Hilário, D. Ungaretti, 1432–1447.

" Spectral equivalence of Gaussian random functions: Operator approach," A. Nazarov, Y. Nikitin, 1448–1460.

" Posterior probabilities: Nonmonotonicity, asymptotic rates, log-concavity, and Turán's inequality," S. Hart, Y. Rinott, 1461–1490.

" Convergence of jump processes with stochastic intensity to Brownian motion with inert drift," C. Barnes , 1491–1518.

Stochastic Processes and their Applications

Vol. 147: May 2022

Editor-in-Chief: Matthias Löwe

http://www.sciencedirect.com/science/journal/03044149

"Large deviations of cancer recurrence timing," P. Hanagal, K. Leder, Z. Wang, 1–50.

"Characterisation of L⁰-boundedness for a general set of processes with no strictly positive element," D.A. Bálint, 51–75.

"Universality for random permutations and some other groups," M.S. Kammoun, 76–106.

"Critical Droplets and sharp asymptotics for Kawasaki dynamics with weakly anisotropic interactions," S. Baldassarri, F.R. Nardi, 107–144.

"An estimate for the radial chemical distance in 2d critical percolation clusters," P. Sosoe, L. Reeves, 145–174.

"Percolation of the excursion sets of planar symmetric shot noise fields," R. Lachieze-Rey, S. Muirhead, 175–209.

"A characterization of solutions of quadratic BSDEs and a new approach to existence," J. Jackson, G. Žitković, 210–225.

"Remarks on the non-uniqueness in law of the Navier-Stokes equations up to the J.-L. Lions' exponent," K. Yamazaki, 226-269.

"An urn model with random multiple drawing and random addition," I. Crimaldi, P.Y. Louis, I.G. Minelli, 270–299.

"Fokker-Planck equation for Feynman-Kac transform of anomalous processes,", S. Zhang, Z.Q. Chen, 300-326.

"Positive hulls of random walks and bridges," T. Godland, Z. Kabluchko, 327–362.

"Some properties of solutions of Itô equations with drift in L_{d+1} ," N.V. Krylov, 363–387.

"Criteria for Poisson process convergence with applications to inhomogeneous Poisson–Voronoi tessellations," F. Pianoforte, M. Schulte, 388–422.

"Change-level detection for Lévy subordinators," Z. Al Masry, L. Rabehasaina, G. Verdier, 423–455.

"Cluster point processes and Poisson thinning INARMA," Z. CHen, A. Dassios, 456–480.

Bernoulli Society Bulletin e-Briefs

Vol. 49: February 2022

Editor-in-Chief: B. Milošević http://goo.gl/G9A0gl



Have a look at http://goo.gl/7EP2cZ for the latest articles in *Electronic Communications in Probability, Electronic Journal of Probability, Electronic Journal of Statistics, Probability Surveys* and *Statistics Surveys*, as well as *International Statistical Review*.

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Publications and Meetings

The Bernoulli Society official journals are *Bernoulli* and *Stochastic Processes and their Applications*. In addition, the BS co-sponsors the following open-access online publications: *Electronic Communications in Probability, Electronic Journal of Probability, Electronic Journal of Statistics, Latin American Journal of Probability and Mathematical Statistics, Probability Surveys* and *Statistics Surveys*. Published twice a year, *Bernoulli News* provides detailed information about activities of the Society, while *Bernoulli e-Briefs* is a bimonthly electronic information bulletin that summarizes and draws the attention of relevant information to the membership.

The Bernoulli Society organizes or sponsors several international meetings which have a prominent relevance in the fields of mathematical statistics, probability, stochastic processes and their applications. These meetings are often held in conjunction with the ISI and other ISI Associations, the IMS or by the BS Regional and Standing Committees. Some of the meetings with a proud tradition are the *Bernoulli–IMS World Congress in Probability and Statistics* every four years, the *Conference on Stochastic Processes and their Applications* (SPA) organized every year, the *ISI World Statistics Congress* (formerly ISI Session), the *Latin American Congress in Probability and Mathematical Statistics* (CLAPEM) organized every two or three years, the *European Meeting of Statisticians* (EMS) organized every two years and the *European Young Statisticians Meeting* (EYSM) organized every two years.

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- Bernoulli Society membership http://isi.cbs.nl/bern-form.asp
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- Full members: €84.
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