

# *Bernoulli* NEWS

Editor: Rodney Wolff  
School of Mathematical Sciences  
Queensland University of Technology  
St Lucia, QLD 4072 Brisbane, Australia

phone: +61 7 3365 3116  
fax: +61 7 3365 1477  
email: [rodney.wolff@uq.edu.au](mailto:rodney.wolff@uq.edu.au)

## **SOME HIGHLIGHTS FROM THIS ISSUE**

### **Honours for Statisticians and Probabilists**

**World Congress 2004**

**Statistics to join arXiv?**

**Reports on Recent Meetings**

**Forthcoming Research Programs**

**Forthcoming Meetings**

## CONTENTS

<b>1. Bernoulli Society: New members</b>	<b>2</b>
<b>2. Honours for Statisticians and Probabilists</b>	<b>4</b>
<b>3. World Congress 2004: a Preview</b>	<b>4</b>
<b>4. Statistics to join arXiv?</b>	<b>5</b>
<b>5. Online access to journals</b>	<b>7</b>
<b>6. Bernoulli Society Committees</b>	<b>9</b>
<b>7. General Announcements</b>	<b>12</b>
<b>8. Reports on Recent Meetings</b>	<b>12</b>
<b>9. Forthcoming Research Programs</b>	<b>15</b>
<b>10. Forthcoming Meetings</b>	<b>16</b>
<b>11. Who is Who in the Bernoulli Society</b>	<b>26</b>

---

The deadline for the next issue of Bernoulli News is 15 October 2004.

Please submit material via electronic mail,  
as plain text (ASCII or ISO 8859-1) without formatting characters; i.e.,  
do not send computer files produced by word-processors.

Pictures can be supplied in HIGH-RESOLUTION JPEG or GIF or other popular formats, or simply sent by  
regular mail.

---

## 1. Bernoulli Society: New members

We welcome the following new members of the Bernoulli Society, who have joined between 1 January 2003 and now.

- Alexander Goldenshluger
- (University of Haifa)
- Jean Opsomer
- (Iowa State University)
- Alexey Shashkin
- (Moscow State University)
- Andrei Volodin
- (University of Regina)
- Jean-Louis Philoche
- Hajime Takahashi
- (Hitotsubashi University)
- Mohammad Fraiwan Al-Saleh
- (Yarmouk University)
- Peter Ouwehand
- (University of Cape Town)
- Dai Yong Sung
- László Telegdi
- (Hungarian Academy of Sciences)
- Alexander Castro
- László Radnóti
- Jane-Ling Wang
- (University of California)
- Surin Khanabsakdi
- (Chiang Mai University)
- Dr Shalabh
- (Indian Institute of Technology)
- Jubin Antony
- (College of Fisheries, India)
- Vierender Chauhan
- Fushing Hsieh
- (Academia Sinica)
- Rūta Levuliene
- (Vilnius University)
- Stephen Witter
- Keigo Yamada
- (Kanagawa University)
- Narinder Kumar
- (Panjab University)
- G R Mohtashami Borzadaran
- (University of Birjand)
- José A Adell
- (Universidad de Zaragoza)
- Serge Cohen

- (University of Toulouse)
- Uwe Hassler
- (Goethe-Universität Frankfurt)
- Takaki Hayashi
- (Columbia University)
- Alberto Lekuona
- (Universidad de Zaragoza)
- Violet Lo
- (Deutsche Bank, New York)
- Lixing Zhu
- (The University of Hong Kong)
- Dobrin Marchev
- (University of Florida)
- Hee Jin Park
- (Seoul National University)
- Giovanni Pistone
- (Politecnico-DIMAT)
- William J Reed
- (University of Victoria)
- Alexandra Da Costa Diaz
- (UNL)
- Alexander M Lindner
- (Technical University of Munich)
- Jian-Feng Yao
- (Université de Rennes)
- Fred E Benth
- (University of Oslo)
- Anton Bovier
- (Weierstrass Institut)
- Marcel Lwamba
- Luis Rincon
- (UNAM)
- Alain-Sol Sznitman
- (ETH-Zurich)

*Volker Mammitzsch*  
(Bernoulli Society Membership Secretary)

## 2. Honours for Statisticians and Probabilists

### **Ester Samuel-Cahn**

On 23 February 2004 the Israeli Minister of Education announced that Professor Ester Samuel-Cahn of the Hebrew University in Jerusalem will be awarded the Israel Prize for her creative work in the study of statistics. (The prize was awarded on Israel's Independence Day, which was celebrated this year on 27 April.) The Israel Prize is the State's highest and most prestigious award, and since its inception in 1953 has been awarded to some 551 people for their significant contributions to science, culture and the arts.

Professor Samuel-Cahn is particularly known for her research in the areas of Empirical Bayes statistics and Sequential Analysis, especially her work on "prophet inequalities". She also was a central figure in designing the Statistics program at the Hebrew University, and has played a major role in educating generations of statisticians, as well as students from application fields. She headed the Department of Statistics in the latter 1970's and in the 1990's was President of the Israel Statistical Association.

Professor Samuel-Cahn was born in Oslo in 1933, and was forced to flee with her mother and brother to Sweden during the holocaust. She immigrated to Israel in 1946, and worked as a teacher in immigrant camps until 1953 when she started her studies in mathematics and statistics at the Hebrew University. She completed her doctorate at Columbia University in 1961. Since that time she has been a member of faculty at the Hebrew University, where she currently serves as Emeritus Professor.

*Paul Feigin*

### **Call for News of Members and Colleagues**

If you hear of news about Bernoulli Society members and colleagues which ought to be shared widely then please pass on information to the Editor.

## 3. World Congress 2004: a Preview

Professors Lauritzen and Werner will give keynote talks at the forthcoming World Congress.

### **Brownian Loop-soups, SLE and Conformal Field Theory: Wendelin Werner**

Professor Werner will give the Lévy Lecture.

It has been observed in many occurrences that large systems from statistical physics can behave randomly on large scale if taken at their critical temperature (i.e., when a phase transition occurs). For two-dimensional systems, it has been pointed out by theoretical physicists that conformal invariance of the scaling limit of these systems should play an important role, and should help to describe their scaling limits.

This did for instance give rise to the development of Conformal Field Theory, at the crossroads of theoretical physics, representation theory and geometry. Some aspects of the mathematical understanding of these systems from statistical physics has however remained limited until recently, as the precise link between them and conformal field theory remained somewhat unclear. Schramm,

combining basic ideas from complex analysis and probability constructed a class of two-dimensional random paths (the Schramm-Loewner Evolutions) that are the only possible interfaces for the scaling limits of two-dimensional models provided that they are conformally invariant. This led to various developments, including the proof of some of the physicists' predictions.

After reviewing some of these recent developments, I will describe a family of random "Sieprinsky carpet-type" conformally invariant fractal, based on a Poissonian cloud of Brownian loops (the fractal is the complement of a countable union of Brownian loops in a domain - the Brownian loop-soup that we introduced in a joint paper with Greg Lawler), and its remarkable properties. In particular, the boundaries of the "holes" in this fractal turn out to be SLE-type loops. It gives a way to tie more concrete links with conformal field theory.

### **Estimation of Structure in Graphical Models: Steffen L. Lauritzen**

Professor Lauritzen will give the Laplace Lecture.

Graphical models have become increasingly used to describe complex relationships between several random variables. Such models are generally built up by a structural component, represented by a finite graph, which might contain directed and undirected links, and a specification of a joint probability distribution which satisfies conditional independence restrictions associated with the graph. Methods for identification of the structural component from available data have been developed, mainly within the computer science community. This lecture describes and discusses some of these methods, also from a general theoretical perspective.

## **4. Statistics to join arXiv?**

### **A Personal Viewpoint**

Many probabilists are already using the eprint archive at **arxiv.org**. Started in August 1991 (as [xxx.lanl.gov](http://xxx.lanl.gov), at the Los Alamos National Laboratory), this is a fully automated electronic archive and distribution server for research papers. It is presently owned, operated, and primarily funded by Cornell University, partly funded by US National Science Foundation. Areas covered include physics and large parts of mathematics, computer science, and even quantitative biology. These main areas are split into sections; so in particular math.PR is the name of the probability archive. For historical reasons there are some differences between how the different areas are organised. Statistics is presently conspicuous by its absence.

The word "archive" does the service an injustice. In various fields, **arxiv.org** functions rather as a market place or forum where the latest ideas are exchanged and discussed. Anyone can submit research papers to the archive. Typically, LaTeX source is submitted, typically, PDF is retrieved. Users can register to receive automatically a listing of newly submitted papers of interest to them. There are plenty of ways to search arXiv, and more are coming. When papers are revised, the revision can (and should) also be uploaded (the earlier versions remain available); when a paper appears in a journal, a full bibliographic reference to the final version can (and should) be added.

Decent journals allow authors to self-archive their published papers. The better journals encourage authors to archive published papers on arXiv. The best actively place all published papers on arXiv too.

It seems likely that IMS journals will soon be in this last category, and hopefully Bernoulli Society journals, too.

Cooperation is planned between arXiv, Google and the IMS (and hopefully the Bernoulli Society, too) to provide further search facilities within the PR section of arXiv. And last, but not least: plans are underway to split off a statistics section, **math.ST** from **math.PR**.

This route towards getting statisticians into arXiv seems a good way to start. If it takes off, who knows where it will go from there. Possibly many statisticians may feel that statistics should be a whole field alongside physics, computer science and mathematics. On the other hand, people working equally in probability and statistics will find it unnatural to have to make a choice, and the choice they make will of course have impact on how easily other people can find their work. There do exist cross posting facilities.

On a personal note, I have been working for the last few years in quantum information and quantum statistics. My acquaintance with arXiv is so far mainly limited to the quant-ph section (within physics) and my experience there, is that arXiv has been instrumental in making quantum information into a vibrant community. Everyone posts all their work there, everyone consults it regularly, and published papers reference numerous recent postings. The system adds a new dimension to the already available conferences / journals / personal / Ö web pages. It makes none of these obsolete; on the contrary, the whole is more than the sum of its parts. My only grudge is that the status of "cross-listed" (e.g., from quant-ph to **math.PR**) is not symmetric, which means that a paper will be less visible on the secondary side. This is a pity if you really want to sit on the fence!

Personal websites come and go, and their content is ever changing, but arXiv has (so far) a semi-permanent status which makes it wonderful not just as a forum and a historical archive of published works, but also as a repository for the kinds of writings which do not belong in a regular journal (such as because of length or tutorial nature, but which still, everyone needs to read and to cite).

As I wrote above, plans are underway to split **math.PR** into **math.PR** and **math.ST**. In the meantime, statisticians are of course free to post papers on math.PR. (Each section has a moderator; in my experience this is completely unobtrusive and the moderators' main task is to act when the system is being blatantly abused). Anyone who is not yet a user of arXiv might like to find out more about it. Register as a user and post your latest / next preprint on math.PR (even if you consider yourself a statistician).

The procedure is very easy. To get started, at the very top level, point your browser at [arxiv.org](http://arxiv.org) and notice the "help" button at the top right of the page. You might also go directly to [arxiv.org/find/math](http://arxiv.org/find/math), type a likely name in the field "Author" (e.g., "Pitman") and then click on "Search". The default options will give you this person's postings of the last year. You can choose "all years" if you prefer, among many other possibilities. (You won't find me here yet: if you are interested go to [arxiv.org/find/quant-ph](http://arxiv.org/find/quant-ph)).

An alternative and perhaps better starting point is the front end for mathematics at the URL [front.math.ucdavis.edu/](http://front.math.ucdavis.edu/) but I am not so familiar with it yet.

*Richard Gill*

## 5. Online access to journals

### **Bernoulli Now Online with Project Euclid**

The ISI Permanent Office is pleased to announce that the Bernoulli journal is now available on-line via Project Euclid (PE), a partnership of independent journals of mathematics and statistics that is designed to address the unique needs of low-cost independent and society journals. It is a non-profit electronic journal publishing initiative of Cornell University Library. The European Mathematical Society, the American Mathematical Society, the Society of Industrial and Applied Mathematics, and the American Statistical Association have all expressed their support for the PE initiative.

Advanced features for users include browsing journal by journal, flexible keyword and full-text searching (journal by journal, any combination of journals, or all PE journals), reference linking, internal linking among PE journals (where appropriate), linking to PE from major discovery sources of the discipline, CrossRef registration, pay-per-view access and mirror sites.

Long-term retention of data is an important aspect of the project. PE will exercise responsible stewardship of the contributed files, and ongoing research will be applied to the broader challenge of how best to preserve digital maths content.

In agreement with the Bernoulli Society, the ISI has made the Bernoulli journal (volume 9.5) available for subscribers via the PE website.

All registered Bernoulli Society (non-ISI) members will receive the electronic version of Bernoulli via the PE website at no additional cost (Bernoulli non-ISI members presently receive the hard copy of the Bernoulli journal, also at no additional cost). Bernoulli Society members, who are also ISI members, will have the option of receiving both the hard copy and the web version for one price (EUR32). (Non-members will pay EUR261 for one mode, and EUR350 for both modes.)

All ISI and ISI Section members will have the option of subscribing to the electronic versions of the Bernoulli journal on their 2004 membership dues invoices.

PE provides subscriber access to our publications via unique identifier codes (ISI membership subscription numbers for ISI or ISI Section members) or IP numbers (institutional non-member subscriptions).

Members can gain access to these two publications on the PE website by creating a profile, with a user-generated password, and subsequently inputting their membership number (these 'subscriber codes' will be prominently stated on their 2004 membership invoices). They can then access the site from any computer. The ISI will inform PE, in the form of subscription data, which membership numbers are entitled to access the site. Institutional non-members will have to provide IP numbers that will be transmitted to PE.

### **Instructions for Registering Individual Journal Subscriptions ...**

- Create a Euclid user profile by going to [ProjectEuclid.org/CreateProfile](http://ProjectEuclid.org/CreateProfile) and then select "create a profile form"
- Include at least the required information, indicated in red.
- In the profile creation form, choose a Euclid User ID that you will remember. Use standard characters (A-Z, a-z, 0-1, underscore, dashes), with no spaces. Remember that your input is case sensitive.
- Choose a password (same character restrictions). You may change it later.

- In the "Personal Subscription Information" section of the form, select the journal title that you are registering in the pull-down menu.
- Below the journal title, enter your membership number (this is stated on your ISI/Section 2004 membership invoice). After registration, you should no longer need this code.

If you are registering another ISI journal, repeat steps 5 and 6 in a new box. Submit the form by clicking the "Create Profile" button.

You should now have access to the full-text of the journals registered. On future visits, you need only login to Euclid with your Euclid User ID and password to get access to all your registered journals.

## **Stochastic Processes and their Applications**

All Bernoulli Society members have free on-line access to SPA upon paying their membership fee. Details are available at [www.sciencedirect.com/spa/](http://www.sciencedirect.com/spa/).

To activate your access to the journal Stochastic Processes and their Applications, you can enter your membership number for the Bernoulli Society for Mathematical Statistics and Probability. If you cannot find your membership number, please contact Mrs. M. de Ruiter-Molloy at the ISI Permanent Office ([mmly@cbs.nl](mailto:mmly@cbs.nl)). The membership number has to be entered at [https://cs.sciencedirect.com/activate/spa/members/...](https://cs.sciencedirect.com/activate/spa/members/) Note that “**https://**” MUST be entered for this URL – “**http://**” will not work. This is to ensure that your registration details are secured when you enter them into the registration form.

After entering, click on "submit". The next step is completing a user profile. You will be asked to fill out a form and choose a password. A username will be assigned. Both username and password will be case sensitive. After registration you can directly login with your new username and password. Please do not use special characters, such as ö, ä, æ, when entering your personal details into the profile form. In the future you can go straight to: [www.sciencedirect.com/spa/](http://www.sciencedirect.com/spa/) and enter your personal username and password in the login bar on the top of the page.

If you encounter any problems registering, please note that older browsers may not support SSL encryption, which is required for secure data transmission. Also, cookies must be enabled in your browser to support the registration process.

Should you require any assistance, please do not hesitate to contact the closest Customer Support department as follows.

### **North, Central and South America**

Tel 1-888-615-4500 (USA and Canada)

Tel +1 212-462-1978 (others)

Fax +1 212-633-3680

Email [usinfo@sciencedirect.com](mailto:usinfo@sciencedirect.com)

### **Europe, the Middle East, and Africa**

Tel +31 20 485 3767

Fax +31 20 485 3432

Email [nlinfo@sciencedirect.com](mailto:nlinfo@sciencedirect.com)

### **Japan**

Tel +81 3-5561-5034

Fax +81 3-5561-5047

Email [jp.dls@elsevier.com](mailto:jp.dls@elsevier.com)

## **Asia Pacific and Australia**

Tel +65 434 3727

Fax +65 337 2230

Email [sginfo@sciencedirect.com](mailto:sginfo@sciencedirect.com)

For more information, see ...

[www.cbs.nl/isi/euclid.htm](http://www.cbs.nl/isi/euclid.htm) (on Project Euclid)

[www.cbs.nl/isi/BS/OnlineAccess.htm](http://www.cbs.nl/isi/BS/OnlineAccess.htm) (on online access for Bernoulli and ISReview)

[www.cbs.nl/isi/BS/SPA.htm](http://www.cbs.nl/isi/BS/SPA.htm) (on activating access to Stochastic Processes and their Applications)

## **6. Bernoulli Society Committees**

### **President's Report**

The upcoming 6th World Congress of the Bernoulli Society, to be held jointly with the 67th meeting of the Institute of Mathematics Statistics, presents a wonderful opportunity to learn about some of the most exciting recent developments in probability and statistics. It is also a natural time to reflect on the role of the Society and in what ways it can evolve to best serve our community. The meeting will provide opportunities for informal discussions of possible new initiatives such as the newly-created Committee of Stochastic Sciences Institutes, described elsewhere in this issue.

The story of the creation of the Bernoulli Society in 1975, and the developments within the International Statistical Institute and elsewhere that led up to its creation, can be found in the wonderful articles of Jef Teugels that originally appeared in Bernoulli News and can also be found on our website, starting at [www.cbs.nl/isi/BS/history1.htm](http://www.cbs.nl/isi/BS/history1.htm). Since the history of the ISI itself goes back to 1853, the roots of the Society are both broad and deep. Among the many successes of the Society since 1975, a major event was the First World Congress that was held in Tashkent in 1986, and since then successive world congresses have highlighted the remarkable development of our discipline over the past twenty years. Beginning with the Second World Congress in Uppsala in 1990, these meetings have been organised jointly with the Institute of Mathematical Statistics. The success of these joint meetings, and the fact both societies have similar goals, make it natural to look for further areas such as publications where the Bernoulli Society and IMS can work together. In this spirit the executive committees of the two societies are currently exploring ways to achieve this.

In closing, I would like to invite members to attend the General Assembly of the Society to be held during the World Congress at 12:30 on 30 July 2004, as well as to provide their ideas on the future of the Society.

*Don Dawson*  
(Bernoulli Society President)

## **Committee of Stochastic Sciences Institutes**

At the suggestion of the Bernoulli Society Council, a committee will be formed of directors of mathematical institutes organising, facilitating and developing programs in the stochastic sciences and related fields. The first meeting of the committee will take place at the 4th World Congress of the Bernoulli Society in Barcelona, on Tuesday, 27 July 2004, at 19:15-20:45. Frank den Hollander is the Chair (EURANDOM, The Netherlands, [denhollander@eurandom.tue.nl](mailto:denhollander@eurandom.tue.nl)).

The task the committee will set itself is to increase the co-operation of institutes that share the common goal of providing high-level research and training in the stochastic sciences with a national and international profile. The committee members will share experiences on past activities, inform each other about upcoming events, discuss fundraising both nationally and internationally, investigate possibilities for exchange of researchers and for tuning of future programs, and seek to assist colleagues who are actively working towards the creation of new institutes.

Through the committee the Bernoulli Society wishes to stimulate communication between institutes and to create a forum for international exchange. For more information, please contact the Chair.

*Frank den Hollander  
(Chair, CSSI)*

## **Committee on Conferences in Stochastic Processes (CCSP)**

First and foremost, acknowledgment and thanks go to the outgoing CCSP Chair, Robert Adler, for both model service, as well as for providing background information that would afford a very smooth transition. This, and the forward momentum Robert and his committee furnished, has made it relatively easy to take over.

The 2004 meeting of Stochastic Processes and their Applications (SPA) is subsumed by the 6th Bernoulli World Congress in Barcelona.

The next (30th) SPA is being organised by Raya Feldman (Chair), Janos Engländer and Guillaume Bonnet, and is to be held 26 June - 1 July 2005 on the campus of the University of California, Santa Barbara: see the website [www.pstat.ucsb.edu/projects/spa05/](http://www.pstat.ucsb.edu/projects/spa05/) for more information. Among possible new developments at SPA30 is the possible selection of this meeting to host an IMS Medallion lecture, or lectures, in cooperation with the Bernoulli Society and the Institute of Mathematical Statistics.

The arrangements for the 31st SPA are also underway for Paris during the third week of July, 2006, by Jean Bertoin (Chair), Sylvie Meleard, and Bernard Ycart. Excellent progress has already been made in what also promises to be an exciting SPA meeting.

CCSP continues to be engaged in the process of host selections for 2007 and beyond. Interested members of the Bernoulli Society may contact a member of CCSP to discuss potential organisers and sites for future conferences.

Current membership of CCSP is as follows: Robert Adler, Tim Brown, Erwin Bolthausen, Donald Dawson, Rick Durrett, Hans Foellmer, Tadahisa Funaki, Rudolph Gruebel, Claudio Landim, Zhi-Ming Ma, Servet Martinez, Sylvie Meleard, Claudia Neuhauser, James Norris, Victor Perez-Abreu, Ed Perkins, Ed Waymire (Chair) and Ruth Williams.

*Ed Waymire  
(Chair, CCSP)*

## European Regional Committee

The ERC is currently supporting the following activities.

25th European Meeting of Statisticians, 24-29 July 2004, Oslo, Norway. The meeting is organised jointly by the Norwegian Computing Centre and the University of Oslo. The Scientific Program Committee consists of Aad van der Vaart (Chair), Oernulf Borgan, Jeffrey Steif, Gareth Roberts, Sylvia Richardson, Ursula Gather and Tomasz Rolski. The Chairman of the Local Organising Committee is Arnaldo Frigessi, and the Deputy Chairman is Nils Lid Hjort. More details on the Special Lectures, Sessions and their organisers are elsewhere in this newsletter. The meeting's website is at [www.ems2005.no/](http://www.ems2005.no/).

5th Séminaire Européens de Statistique on Statistics of Spatio-temporal Systems, 12-19 December 2004, Höhenried, near Munich, Germany. Please see the separate announcement elsewhere in this newsletter and visit the website [www.stat.uni-muenchen.de/semstat2004](http://www.stat.uni-muenchen.de/semstat2004) for further information.

14th European Young Statisticians Meeting, August 2005, Debrecen, Hungary. The Local Organiser is Katalin Varga ([varga@szit.bme.hu](mailto:varga@szit.bme.hu) or [vkati@hu.inter.net](mailto:vkati@hu.inter.net)).

26th European Meeting of Statisticians, 24-28 July 2006, Thorun, Poland. Herold Dehling is chairing the Scientific Program Committee. The Chairman of the Local Organising Committee is Adam Jakubowski.

Updated information on these activities can always be found via the ERC's website at [www-m4.mathematik.tu-muenchen.de/m4/erc/](http://www-m4.mathematik.tu-muenchen.de/m4/erc/).

*Claudia Klüppelberg*  
(Chair, ERC)

## Committee of the Latin American Regional Chapter

The new committee of the Latin-American Regional Chapter comprises Maria Emilia Caballero, Pablo Ferrari (Chair), Ricardo Fraiman, Raul Gouet, Eduardo Gutierrez, Jose Rafael Leon, Ernesto Mordecki and Fernando Quintana. It is organising two events in the immediate future.

Second Latin American Congress on Bayesian Statistics (COBAL 2), 6-10 February 2005, Baja California, Mexico.

XII Congreso Latino Iberoamericano de Investigación de Operaciones (CLAIO) 4-8 October 2004, Sol Meliá.

*Pablo Ferrari (Chair, LARC)*

## Committee on Probability and Statistics in the Physical Sciences

The reins of the Committee will be handed over to the Chair-Elect, Wojbor Woyczynski, at the 2004 Congress. The Chair is currently organising an election of the next Chair-Elect from the Members of the Committee. The Committee is currently sponsoring the following meetings.

Eighth Brazilian School of Probability, 1-8 August 2004, Ubatuba, São Paulo, Brazil.

TIES 2004: The International Environmetrics Society and ACCURACY 2004: 6th International Symposium on Spatial Accuracy Assessment, 28 June - 1 July 2004, Portland, Maine, USA.

The Committee has a web site at the URL [www.stat.berkeley.edu/~brill/CPS2/](http://www.stat.berkeley.edu/~brill/CPS2/).

*David R Brillinger*  
(Chair, C(PS)2)

## 7. General Announcements

### **Bernoulli Society World Congress 2008**

The Bernoulli Society invites expressions of interest for hosting the Bernoulli Society World Congress in 2008. The World Congress is held jointly with the Institute of Mathematical Statistics (IMS), which has its annual meeting with us in that year. It is held every four years. The Bernoulli Society takes the lead in determining the venues of World Congresses, in the sense that we seek expressions of interest, and then approaches the IMS and consult. We can provide interested parties with information about previous World Congresses, if they are interested. Please contact me at [ddawson@math.carleton.ca](mailto:ddawson@math.carleton.ca).

*Don Dawson*  
(Bernoulli Society President)

### **Bernoulli Society Council, General Assembly and Committee Meetings at the Bernoulli Society World Congress 2004**

Members of the Bernoulli Society and its committee are kindly asked to note the following meetings at the forthcoming World Congress.

- European Regional Committee: Monday, 26 July 2004, 12:30-14:00
- Bernoulli Society Institutes Committee, Tuesday, 27 July 2004, 19:30-21:00
- Bernoulli Society Council: Wednesday 28 July 2004, 12:30-14:00
- Bernoulli Society General Assembly Friday, 30 July 2004, 12:30-14:00

## 8. Reports in Recent Meetings

### **Markov Chain Monte Carlo: Innovations and Applications in Statistics, Physics and Bioinformatics: 14-17 July 2003**

This four week programme brought together mathematical scientists working in simulation physics, statistical Markov chain Monte Carlo, and genetics. There were tutorial series on

- MCMC for physicists, with special attention to ensemble, histogram and cluster methods;
- MCMC in statistical inference;
- sequential Monte Carlo methods;
- perfect simulation; and
- MCMC for genetic pedigrees.

The intensity of the program built over the four week period, culminating in a research workshop with a wide variety of presentations. There was much to learn from people practising the same Monte Carlo techniques in other disciplines: I for one gained a great deal from listening to simulation physicists

expounding their trade, as well as renewing old acquaintance and making new friends in my own discipline. The Institute for Mathematical Sciences (or IMS, to give it the local abbreviation!) provided an excellent setting for the workshop, with really first-class support from the Institute staff: all of us who attended are really grateful to them and to the director, Professor Louis Chen, and warmly recommend the Institute to you if ever you are fortunate enough to have the opportunity to visit!

*Wilfrid Kendall*

## **2nd International Workshop in Applied Probability: 22-25 March 2004**

The 2nd International Workshop in Applied Probability (IWAP2004) took place on 22-25 March 2004. In a year that the Olympic Games are returning to their ancient birthplace and the city of their revival (Athens, Greece), IWAP was hosted at the Department of Statistics and Insurance Science, University of Piraeus, Greece. It was sponsored by Bernoulli Society, IMS, NSA and a number of local companies and ministries.

IWAP2004 is the second in a series of workshops (the 1st International Workshop in Applied Probability, IWAP2002, took place at the University of Simon Bolivar, Venezuela, on 14-17 January 2002) that are scheduled to take place every two years in different countries all over the world. The workshop Chairs for the IWAP series are Ricardo Baeza-Yates (Chile), Joseph Glaz (Connecticut), Henryk Gzyl, (Simon Bolivar), Juerg Huesler, (Bern), Markos V. Koutras (Piraeus) and Jose Luis Palacios (Simon Bolivar).

One of the objectives for the series of Applied Probability workshops is to survey recent research advances in probability and its applications in diverse areas of science and technology. By bringing together leading researchers who have a strong interest in applications with outstanding junior applied probabilists, it gives rise to stimulating discussions and exchange of ideas among participants, and provides guidance to the younger participants. It also promotes research in exciting and active areas of a wide variety of different fields, and strengthens ties and encourages collaboration between researchers in applied probability all over the world.

More than 160 participants from 32 different countries took part in IWAP2004, a fact proving that, although IWAP is a new-born baby, it has already been widely appreciated as a major academic event among the statistical community. It is planned to publish three to five special issues of research articles in *Methodology and Computing in Applied Probability* (Kluwer Academic Publishers), and a special volume with review articles.

During the conference more than 140 talks were presented in parallel sessions while eight plenary talks were delivered by

- Paul Deheuvels (Paris VI)
- Luc Devroye (McGill)
- Marc J Goovaerts (Amsterdam and Catholique University of Leuven)
- Peter Hall (Australian National University)
- Holger Rootzen, (Chalmers University of Technology)
- Sheldon Ross (University of California, Berkeley)
- Michael J Steele (Pennsylvania)
- Prasad Tetali (Georgia Institute of Technology).

*Markos Koutras*  
(Workshop Organiser)

## **9th Latin American Congress on Probability and Mathematical Statistics: 22-26 March 2004**

The 9th Latin American Congress on Probability and Mathematical Statistics (IX CLAPEM) took place in the Hotel San Rafael, Punta del Este, Uruguay.

It was organised by the Latin American Regional Committee of the Bernoulli Society and the Universidad de la Republica (Montevideo, Uruguay). This event was organised under the auspices of the Ministerio de Educacion y Cultura del Uruguay, and sponsored by the Institute of Mathematical Statistics.

Short courses were delivered by Víctor de la Peña (USA), Hermann Thorisson (Iceland), Aad van der Vaart (Holland) and Nanny Wermuth (Germany). The opening address was given by Yuval Peres (USA). The invited conference speakers were Miguel Abadi (Brazil), Jean Bertoin (France), Tom Britton (Sweden), Alejandra Cabaña (Venezuela), Juan Cuesta-Albertos (Spain), Antonio Cuevas (Spain), Eustasio del Barrio (Spain), Georgina Flesia (Argentina), Michel Ledoux (France), Jose Rafael Leon (Venezuela), Marc Lavielle (France), Gabor Lugosi (Spain), Servet Martinez (Chile), Laurent Saloff-Coste (USA), Maria Eulalia Vares (Brazil) and Victor Yohai (Argentina). In addition, 67 oral presentations and 23 posters were delivered by participants from all over the world.

The congress had eight special sessions, devoted to specific subjects in probability and statistics. Each session comprised invited lectures of 30 minutes. The list of special sessions, with its respective organisers was as follows.

- Lévy Processes (Jan Rosinski, USA)
- Goodness of fit to distributions and models (Carlos Matrán, Spain)
- Stochastic calculus and statistics towards finance (Ernesto Mordecki, Uruguay)
- Bayesian Model Selection (Luis Raul Pericchi, Puerto Rico)
- Inverse problems and new developments in statistics (Jean Marc Azais, France)
- On skew distributions: theory and applications (Reinaldo Arellano and Pilar Iglesias, Chile)
- Statistical analysis of performance for telecommunications networks (Gonzalo Perera, Uruguay)
- Percolation and particle systems (Pablo Ferrari, Brazil)

The international sponsors of the Congress were the Institute of Mathematical Statistics, the Regional French Co-operation Program, the Centre International des Mathématiques Pures et Appliquées, the Bernoulli Society, the International Mathematical Union, and the National Science Foundation USA. Local sponsors were Programa de Desarrollo de las Ciencias Básicas, Dirección Nacional de Ciencia y Tecnología de Uruguay, Facultad de Ciencias Facultad de Ciencias Económicas y Administración, and Facultad de Ingeniería.

The journal *Publicaciones Matemáticas del Uruguay* will print a special issue in 2004, with articles submitted by participants of the congress. In order to be published, the journal will follow its usual refereeing process.

See [imerl.fing.edu.uy/clapem](http://imerl.fing.edu.uy/clapem) for further details.

*Ernesto Mordecki*  
(Chair, Local Organising Committee)

## **6th German Open Conference on Probability and Statistics: 23-26 March 2004**

The 6th German Open Conference on Probability and Statistics was held at the University of Karlsruhe, 23-26 March 2004. This conference was organised by the Fachgruppe Stochastik (probability and statistics group, a subsection of the Deutsche Mathematiker-Vereinigung, DMV).

The local organisers of this meeting welcomed more than 430 participants from 24 countries who gave 16 invited and 250 contributed talks. Plenary lectures were presented by Jürg Hüsler (Bern), Kurt Johansson (Stockholm), Klaus Mecke (Stuttgart), and Hans-Georg Müller (UC Davis). The program covered a wide range of research domains including mathematical finance and insurance, stochastic analysis, stochastic geometry and spatial statistics, non-parametric and multivariate statistics and time series analysis. Many participants described the conference and its setting as an ideal environment for the exchange of new scientific ideas and results in the area of probability and statistics. The assembly of the Fachgruppe Stochastik has chosen the University of Frankfurt to host the next conference in 2006. More information is at [mspcdip.mathematik.uni-karlsruhe.de/stoch2004/](http://mspcdip.mathematik.uni-karlsruhe.de/stoch2004/).

*Norbert Henze, Günther Last  
(Local Organising Committee)*

### **Contribute a Story!**

Would you like to write a short article about activities in statistics and probability which are going on in your department? You could mention research, teaching programs, staff profiles (including young statisticians and probabilists), and any other events of interest. A mere 1000 words would be enough. You will find *Bernoulli News*, while very discerning, has the least depressing rejection rate of any journal to which you have sent an article! Don't forget to provide pictures, preferably in high-resolution JPEG format. Spread the news to your colleagues around the world of the exciting work your group is doing! Please do contact the Editor if you are interested. The deadline for the next issue of *Bernoulli News* is 15 October 2004.

## **9. Forthcoming research programs**

### **IMA Program on Probability and Statistics in Complex Systems**

The theme of the current academic year at the Institute for Mathematics and its Applications, in Minneapolis, USA, is Probability and Statistics in Complex Systems ( [www.ima.umn.edu/complex/](http://www.ima.umn.edu/complex/)).

The program addresses systems with a very large number of interacting parts in which the interactions are non-linear, in the sense that the behaviour of the system cannot be predicted simply by understanding the behaviour of the component parts. The mathematical and statistical foundations of this program include stochastic modelling and simulation and analysis of massive data sets, as well as dynamical systems, network and graph theory, optimisation, control, design of computer and physical experiments, and statistical visualisation.

The fall quarter has been devoted to genomics.

The winter quarter will be devoted to communications networks and related models for power systems. The problems associated with designing, engineering, and managing such rapidly evolving systems have shaped much of networking research in the past and are likely to play an even more important role in the future as the scale of the problems addressed extend well beyond what has previously been considered.

The winter program will begin with a short course on “The Internet for Mathematicians” (7-9 January 2004). Steven H Strogatz will open the program with a public lecture entitled “Sync: the Emerging Science of Spontaneous Order.” The course is immediately followed by a one-day tutorial “Measurement, Modelling and Analysis of the Internet” (11 January 2004). The winter quarter will include two other workshops: “Robustness in Complex Systems” (9-13 February 2004), and “Control and Pricing in Communication and Power Networks” (8-13 March). Each workshop will be preceded by a one-day tutorial.

The spring quarter is concerned with advanced mathematical, statistical and computational methods in finance and econometrics. It contains three workshops: “Risk Management and Model Specifications Issues in Finance” (12-16 April 2004), “Model Implementation, Algorithms and Software Issues” (3-7 May 2004) and “Financial Data Analysis and Applications” (24-28 May 2004). Moreover, it has one ‘hot topics’ workshop, unrelated to the annual theme, entitled “Compatible Spatial Discretisations for Partial Differential Equations” (11-15 May 2004).

To request an invitation for one of the workshops, tutorials or short courses, point to [www.ima.umn.edu/docs/reg\\_form1.html](http://www.ima.umn.edu/docs/reg_form1.html).

Questions? Write to [staff@ima.umn.edu](mailto:staff@ima.umn.edu). We hope to see you here.

*Tom Kurtz*

## **10. Forthcoming Meetings**

### **International Workshop on Recent Advances in Time Series Analysis: 9-12 June 2004**

This workshop will be held in Protaras, Cyprus, 9-12 June 2004.

The aim of this four day workshop is to bring together a number of experts in time series analysis with young researchers in the field. The meeting is organised around four tutorial short courses and six sessions with invited speakers, experts in the fields of non-linear time series (organised by D Tjostheim), time series and finance (organised by T Mikosch), statistical inference for time series (organised by M Neumann), non-stationary time series (organised by G Nason), multivariate time series (organised by M Deistler) and applications of time series analysis (organised by D Stoffer). The tutorial short courses will be given by Rainer Dahlhaus (graphical models for time series), Richard Davis (state-space models in time series), Dimitris Politis (resampling methods for time series) and Qiwei Yao (volatility

estimation via ARCH/GARCH models and beyond). A special invited seminar will also be given by Nobel-prize winner Clive Granger ("Time Series Analysis in the Near Future").

To give a good number (around 25) of young researchers the possibility to present their work during various poster sessions (there will be no contributed talks), we have managed to keep the costs comparatively low. Registration, accommodation (five nights) and half board in a nicely situated sea-shore hotel will cost EUR 150 (upon early registration by 31 March 2004) or EUR 200 (registering up to 31 May 2004).

Further information, including about registration, can soon be found on the website [www.ucy.ac.cy/~rats/](http://www.ucy.ac.cy/~rats/).

For inquiries, please contact Theofanis Sapatinas ([t.sapatinas@ucy.ac.cy](mailto:t.sapatinas@ucy.ac.cy)).

The Organising Committee comprises Kostantinos Fokianos, Efstathios Paparoditis, Theofanis Sapatinas and Rainer von Sachs.

### **Distribution Theory, Order Statistics and Inference: a Conference in Honour of Barry C. Arnold: 16-18 June 2004**

This International Conference is being organised to celebrate the occasion of Professor Barry C Arnold turning 65. It will be held in Santander, Spain, 16-18 June 2004. The areas of order statistics, distribution theory and inference, in which Barry Arnold has made fundamental and pioneering contributions, will be the primary areas of focus at this conference. For further details, please contact N Balakrishnan ([bala@mcmaster.ca](mailto:bala@mcmaster.ca)), Enrique Castillo ([castie@unican.es](mailto:castie@unican.es)), or Jose-Maria Sarabia ([sarabiaj@unican.es](mailto:sarabiaj@unican.es)).

### **Workshop on Statistics in Functional Genomics: 27 June - 2 July 2004**

This conference will be held in Ascona, Switzerland, 27 June - 2 July 2004.

Functional genomics is concerned with assigning biological function to DNA sequences. Innovative approaches, such as the cDNA and oligonucleotide microarray technologies, have been developed to yield information about gene expression levels for entire genomes. Analysis of large, complex data sets resulting from biological experiments has generated many research problems in modern statistics.

Invited speakers are Philip Brown (Kent), Sandrine Dudoit (Berkeley), Robert Gentleman (Harvard), Othmar Pfannes (GeneData), Sylvia Richardson (Imperial), Terry Speed (Berkeley), Martin Vingron (Max Planck Institute) and Anja Wille (ETH Zurich).

The conference website can be found at [www.stat.math.ethz.ch/talks/Ascona\\_04/](http://www.stat.math.ethz.ch/talks/Ascona_04/), or, for more information, contact Christina Künzli ([kuenzli@stat.math.ethz.ch](mailto:kuenzli@stat.math.ethz.ch)) at

Seminar für Statistik LEO D 11  
Leonhardstrasse 27  
8092 Zürich  
SWITZERLAND  
Phone +41 1 632 3438  
Fax +41 1 632 1228.

## **Celebrating Statistics: International Conference in Honour of Sir David Cox on the Occasion of his 80th Birthday: 14-18 July 2004**

This conference will be held in Neuchâtel, Switzerland, 14-18 July 2004, and is being organised by Anthony Davison (Swiss Federal Institute of Technology), Yadolah Dodge (Neuchâtel) and Nanny Wermuth (Johannes Gutenberg-Universität Mainz).

Speakers include O Barndorff-Nielsen (Aarhus), S Darby (Oxford), D Firth (Oxford), P Hall (Canberra), V Isham (University College, London), P McCullagh (Chicago), N Reid (Toronto), I Rodríguez-Iturbe (Princeton), A Rotnitzky (Harvard), N Shephard (Oxford), N Wermuth (Mainz) and S Zeger (Johns Hopkins).

Those wishing to present papers are asked to submit an abstract in English (limited to one typed page) to the conference organisers, no later than 30 September 2003.

For further details, contact Yadolah Dodge at [yadolah.dodge@unine.ch](mailto:yadolah.dodge@unine.ch) or see website [www.unine.ch/statistics/cox/Welcome.html](http://www.unine.ch/statistics/cox/Welcome.html).

## **2004 Stochastic Networks Conference: 19-24 July 2004**

This conference will be held in Montréal, Canada, 19-24 July 2004. For details see [www.stanford.edu/group/stochnetconf/](http://www.stanford.edu/group/stochnetconf/).

## **6<sup>th</sup> International Chinese Statistical Association Conference: 21-23 July 2004**

The Sixth ICSA International Conference will be held at the National University of Singapore, Singapore, 21-23 July 2004. See [www.stat.nus.edu.sg/ICSA.htm](http://www.stat.nus.edu.sg/ICSA.htm) for details.

## **Workshop on Particle and Monte Carlo Methods: 24-25 July 2004**

A workshop on Particle and Monte Carlo Methods will be held at the University of Barcelona, Spain, 24-25 July 2004, prior to the Bernoulli Society / IMS conference. The aim of this two-day workshop is to gather specialists in the domain of interacting type particle systems and simulation methods, essentially Markov chain Monte Carlo methods, with applications to such topics as non-linear filtering, statistical inference of hidden Markov models, rare events analysis, mathematical finance, and directed polymer simulations. For more information, please visit [www.irisa.fr/aspi/events/barcelona04/](http://www.irisa.fr/aspi/events/barcelona04/).

## **16th National Symposium of Probability and Statistics, Brazil (SINAPE): 26-30 July 2004**

The SINAPE is the most important meeting of the Brazilian statistical community. It is organised by the ABE (Brazilian Statistical Association). The program involves different scientific activities including mini-courses, conferences, thematic sessions, tutorial sessions, round tables, communications and prizes

for the best master dissertations and undergraduate scientific works. The meeting brings together around 700 participants during 5 days of intense activities. See [www.redeabe.org.br/sinape/](http://www.redeabe.org.br/sinape/) for details.

### **6th Society World Congress of the Bernoulli Society, and 67th Annual Meeting of the Institute of Mathematical Statistics: 26-31 July 2004**

The 2004 Bernoulli Society World Congress, and IMS Annual Meeting, will be held in Barcelona, Spain, 26-31 July 2004. The location will be the historic building of the University of Barcelona, located in downtown Barcelona. Barcelona represents a change of venue from the originally suggested site of Jerusalem. Wilfrid Kendall is the Chair of the Scientific Committee and David Nualart is the Chair of the Organising Committee. See [www.imub.ub.es/events/wc2004/](http://www.imub.ub.es/events/wc2004/) or email [wc2004@imub.ub.es](mailto:wc2004@imub.ub.es).

### **Summer School on Imprecise Probabilities: 27-31 July 2004**

A summer school in imprecise probabilities will be held at the University of Lugano, Switzerland, 27-31 July 2004.

Imprecise probability is a generic term for the many mathematical or statistical models which measure chance or uncertainty without sharp numerical probabilities. Imprecise probability models are needed in inference problems where the relevant information is scarce, vague or conflicting, and in decision problems where preferences may also be incomplete.

The school on imprecise probabilities will offer a wide and deep introduction to imprecise probability topics, both theoretical and applied. In particular, the school will focus on coherent lower previsions and their behavioral interpretation, decision theory, robust statistics, risk analysis, imprecise probability methods for artificial intelligence and knowledge discovery.

The school is organised by the Society for Imprecise Probability Theories and Applications (SIPTA). The school is mainly intended for advanced master or PhD students, postdoctoral fellows, and junior researchers.

The school is divided in five courses, one per day, of eight hours each.

- Introduction to using imprecise probability in risk analysis: Scott Ferson (Applied Biomathematics, USA).
- Imprecise probability models and their behavioral interpretation: Gert de Cooman (Gent).
- Some decision theory with imprecise and indeterminate probability and utility: Teddy Seidenfeld (Carnegie Mellon).
- Independence, graphical models, knowledge discovery from data sets under weak assumptions, applications to classification: Serafin Moral (Granada) and Marco Zaffalon (IDSIA).
- Robust Neyman Pearson theory and summary view on imprecise probabilities: Thomas Augustin (Munich).

Registration cost will be about CHF50 (about USD39 or EUR32), including lectures and coffee breaks. People wishing to participate should apply by 31 May 2004.

For details, please visit the website [www.idsia.ch/~zaffalon/events/school2004/school.htm](http://www.idsia.ch/~zaffalon/events/school2004/school.htm).

### **8th Brazilian School of Probability: 1-7 August 2004**

This year the school will take place in Praia das Toninhas, Ubatuba, São Paulo.

The school is intended as a forum to discuss new developments in Probability and Stochastic Processes. This year the topics are: fragmentation, random surfaces, hydrodynamics, random motion in random environments, traffic models, cellular automata. Activities include mini-courses, invited talks, short communications and problem sessions.

For information and registration, please see [www.ime.usp.br/ebp8/](http://www.ime.usp.br/ebp8/).

### **EMS Summer School on Empirical Processes Theory and Statistical Applications: 30 August – 3 September 2004**

The EMS Summer School on Empirical Processes will be held in Laredo, Spain, 30 August - 3 September 2004.

One of the main objectives in Mathematical Statistics is to know the asymptotic behaviour of statistical procedures. This motivated throughout the last century a parallel evolution of the complexity of the proposals for procedures and of the complexity of the mathematical techniques necessary for justifying their use. Beginning with the Functional Central Limit Theorem and the Invariance Principle, the currently called Empirical Process Theory collected from the 50's a number of techniques, results and points of view which have showed their ability to solve a great diversity of problems of this nature as well as to motivate new statistical procedures. In fact the evolution of this theory is a good indicator of the vast transformation that Probability and Statistics experienced during the past century. This school intends to put young researchers in contact with four of the main representatives of the development of the Empirical Process Theory in order that they can take advantage of all of their experience. Therefore, the school will be devoted to disseminating the power of this theory through courses which will be given by representative members of the main working groups which have contributed and contribute to the development of the theory. The courses will also give a vision of the present perspectives of study as well as the more significant statistical applications of the theory: bootstrap, functional estimation, censored data, tests of fit, oracle inequalities,... The school will be based on the following four courses (of seven and a half hours each).

- Basics of Empirical Processes: Evarist Giné, University of Connecticut, USA.
- Goodness-of-fit Tests: Eustasio del Barrio, University of Valladolid, Spain.
- Oracle Inequalities and Regularisation: Sara van de Geer, University of Leiden, The Netherlands.
- Local Behaviour of Empirical Processes and Applications: Paul Deheuvels, Université Pierre et Marie Curie, Paris VI, France.

The registration fee is EUR100. The organisation have been able to get some financial aid from the SCH bank which allow them to offer

- 50 accommodation grants including half board, in double room for 6 days each;
- 6 transportation grants, with a maximum of EUR1000.

See [www.eio.uva.es/ems/](http://www.eio.uva.es/ems/) for details, or contact the school organiser, Marco Zaffalon ([zaffalon@idsia.ch](mailto:zaffalon@idsia.ch)).

## **XXIV International Seminar on Stability Problems for Stochastic Models: 10-17 September 2004**

This conference will be held in Jurmala, Latvia, in the period 10-17 September 2004. Eugene Kopytov ([stochastic@tsi.lv](mailto:stochastic@tsi.lv)) is the Chairman of the Local Organising Committee. The meeting's website for further information is at [www.tsi.lv/stochastic/](http://www.tsi.lv/stochastic/).

## **XII Annual Congress of the Portuguese Statistical Society: 29 September - 2 October 2004**

This conference will be held at the Evora, Portugal in the period 29 September - 2 October 2004, and is being organised by the Portugese Statistical Society (SPE) and the University of Evora. Fernando Rosado is the Congress President, as President of the SPE. The local organising committee comprises Carlos Braumann (Evora), Russell Alpizar-Jara (Evora), Filomena Mendes (INE, Evora) and Manuela Oliveira (Evora), and the scientific committee comprises Fernando Rosado (Lisboa), Carlos Braumann (Evora), Maria Eugénia Graça Martins (Lisboa), Paulo Eduardo Oliveira (Coimbra) and Carlos Daniel Paulino (Univ Tecnica de Lisboa). The working languages of the conference will be Portuguese and English.

The invited speakers are

- Lourdes Centeno (Univ Tecnica de Lisboa)
- David Cox (Oxford)
- Bradley Efron (Stanford)
- João Tiago Mexia (Univ Nova de Lisboa)
- Daniel Peña (Carlos III)
- In addition, there will be a tutorial on Análise de Clusters (Cluster Analysis) given by João Branco (Univ Técnica de Lisboa).

Contributed papers can be on any subject in probability, statistics and their applications. They can be presented orally or in poster form. Those interested in presenting one should submit an abstract. Abstracts should include keywords and the preferred form of presentation and shall not exceed one A4 page in Word format with a 12 point font and 1.5 line spacing. They should be sent until May 15, 2004 to [spe2004@uevora.pt](mailto:spe2004@uevora.pt).

Although the publication of the proceedings will depend on the financial success of the congress, they have always been published in the past. The publication of contributed papers in the proceedings will be conditional on a referee's report.

The registration form can be found at [www.eventos.uevora.pt/spe2004/](http://www.eventos.uevora.pt/spe2004/) as well as other information about the meeting. Please complete the form and send it by regular mail, accompanied by a cheque with payment, to the organising committee. Special fees apply to SPE members and to students. The Congress will be held at the Evora Hotel. Special prices are available, and reservations should be made before 23 July 2004.

## **XII Congreso Latino Iberoamericano de Investigación de Operaciones (CLAIO): 4-8 October 2004**

This conference will be held at the Hotel Habana Libre Tryp, Sol Meliá. It will be a meeting of interest to statisticians, covering topics such as Quality Control, Stochastic Processes, Forecast Methods, Logistic Applications, Transport and Distribution of Resources, Graphs and Inventories, Vehicle Routing, Applications of the Investigation of Operations to Biology and Medicine, Biometry, Ecological Games, Bioinformatics. For further details of the meeting, please see [www.matcom.uh.cu/root/investigacion/eventos/claio](http://www.matcom.uh.cu/root/investigacion/eventos/claio).

## **Séminaire Européen de Statistique (SemStat): 12-19 December 2004**

The next SemStat on Statistics of Spatio-temporal Systems will be held in 12-19 December 2004 in Höhenried near Munich, Germany, financed through a successful bid of the European Mathematical Society (EMS) to the 6th framework program of the European Commission. This event is held under the auspices of the Department of Statistics of the Ludwig-Maximilians-University, Munich, with additional financial support from the German Science Foundation through the SFB 386.

The meeting takes place in the beautiful surroundings of Schloss Höhenried at Lake Starnberg, approximately 40 minutes by train from Munich. For further details, see [www.schloss-hoehenried.de](http://www.schloss-hoehenried.de).

The following scientists have so far agreed to give invited lectures at this meeting.

- Ulf Dieckmann (IIASA Laxenburg, Austria)
- Peter Diggle (Lancaster, UK)
- David Higdon (Los Alamos, US)
- Valerie Isham and Richard Chandler (London, UK)
- Eva Vedel Jensen (Aalborg, Denmark)
- Montserrat Fuentes (Raleigh, US)
- Richard Law (York, UK)

Applications are now invited from PhD students and postdocs from EU countries to participate in this exciting event. The deadline is 30 September 2004.

Please visit the Semstat website at [www.stat.uni-muenchen.de/semstat2004/](http://www.stat.uni-muenchen.de/semstat2004/) for further information.

### **School on Information and Randomness: 13-17 December 2004**

This school will be held at the Center for Mathematical Modeling, Universidad de Chile.

Courses will be delivered by Chris Burdzy (Washington), Bernard Host (Marne-la-Vallee), Chris Hoffman (Washington) and Heinrich Matzinger (Bielefeld and Georgia Institute of Technology). The organisers are Alejandro Maass, Servet Martinez and Jaime San Martin.

For information contact Gladys Cavallone [gladys@dim.uchile.cl](mailto:gladys@dim.uchile.cl).

### **International Conference on the Future of Statistical Theory, Practice and Education: 29 December 2004 - 1 January 2005**

This conference will be held at the Birla Science Museum, Hyderabad, India, across the New Year: 29 December 2004 - 1 January 2005. For more information, please contact C R Rao (Penn State) ([crr1@psu.edu](mailto:crr1@psu.edu)), N Balakrishnan (McMaster) ([bala@mcmaster.ca](mailto:bala@mcmaster.ca)), N Kannan (Texas, San Antonio) ([nkannan@utsa.edu](mailto:nkannan@utsa.edu)), H N Nagaraja (Ohio State) ([hnn@stat.ohio-state.edu](mailto:hnn@stat.ohio-state.edu)) or Dipak Dey (Connecticut) ([dey@merlot.stat.uconn.edu](mailto:dey@merlot.stat.uconn.edu)).

### **2nd Latin American Congress on Bayesian Statistics (COBAL 2): 6-10 February 2005**

Following up on the success of COBAL1, the Second Latin American Congress on Bayesian Statistics (COBAL 2) will be held 6-10 February 2005 at Hotel Presidente Intercontinental "Los Cabos", in San Jose del Cabo, Baja California, Mexico. This meeting will consist of invited talks and poster sessions. More details on the program, registration fees and lodging costs will be available soon at the following website [www.dpye.iimas.unam.mx/cobal2](http://www.dpye.iimas.unam.mx/cobal2). For more information, please send an e-mail to [cobal2@sigma.iimas.unam.mx](mailto:cobal2@sigma.iimas.unam.mx).

### **30th Conference on Stochastic Processes and Their Applications: 26 June - 1 July 2005**

This meeting will be held in Santa Barbara, California, USA, 26 June - 1 July 2005. For further information, please see the website [www.pstat.ucsb.edu/projects/spa05/](http://www.pstat.ucsb.edu/projects/spa05/).

### **25th European Meeting of Statisticians: 24-28 July 2005**

We look forward to welcoming you to Oslo!

This is the first European Meeting of Statisticians (EMS) following the new ideas of the European Regional Committee of the Bernoulli Society. The renewed EMS wants to be a central international event in all areas of statistics and probability, including methodological statistics, applied and computational statistics, probability theory, stochastic processes and applied probability.

The scientific program has just been announced, as is detailed below. We hope to see an increase in terms of participation and contributed talks.

We encourage students and young statisticians to join the meeting in Oslo. In order to make this possible we will be offering accommodation near campus (with good standards) at a very good price, for those, students or otherwise, who do not wish to stay in a more conventional hotel. We currently estimate the on-campus accommodation to cost circa EUR 200 for the whole period. (In fact, because of local rules, the rent will be for two full weeks. We are currently working on the possibility to organise a training event during the week preceding the conference, for those who would be interested.) Of course we will offer traditional hotel accommodation, too. In summary, we aim to organise a conference for each budget.

This is the 25th EMS and we are planning to mark this round number by looking back into the history of the EMS. We wish to collect and publish historical material from the whole series of the EMS. Do you have interesting material, especially from the first 15 EMS meetings? Would you be interested in joining a small group planning this activity? Please email us at [frigessi@nr.no](mailto:frigessi@nr.no) if so.

Expected arrival of participants is Saturday, 23 July 2005. The meeting starts on Sunday, 24 July 2005, in the morning, because we want to make full use of over-the-weekend low airfares. The conference will close in the afternoon of Thursday, 28 July 2005. For us "low cost" is an important issue. The reason why the conference is in July, and not in August as is the tradition, is to use the campus facilities in full in absence of regular classes, and to profit from the long warm summer days of July. The Scandinavian summer is a unique experience!

The Scientific Program committee is chaired by Aad van der Vaart (Free University Amsterdam, and Eurandom) and the Local Organising Committee includes Arnaldo Frigessi (Norwegian Computing Centre, and Oslo), Chair, and Nils L Hjort (Oslo), Deputy Chair.

Keynote addresses will be given as follows.

- David Donoho (Forum Lecture)
- Yuval Peres (Opening Lecture)
- Odd Aalen (Closing Lecture)
- Jean Bertoin (Special Invited Lecture)
- Wilfrid Kendall (Special Invited Lecture)
- Neil Shepard (Special Invited Lecture)
- Laurie Davies (Special Invited Lecture)
- Keith Worsley (Special Invited Lecture)
- The invited sessions and organisers are as follows.
- Strategies for Analysing Complex Event History Data (Robin Hendersson)
- Dynamic Treatment Regimes and Causal Inference (Susan Murphy)
- Statistics for Animal Populations (Steve Brooks)
- Geostatistical Modelling and Inference (Leonhard Held)
- Statistical Challenges in Genomics (Mark van der Laan)
- Statistical Genetics (Simon Tavaré)
- Non- and Semi-parametrics Bayes Methods (Sonia Petrone)
- Statistics and Machine Learning (Gabor Lugosi)
- Statistics in High Dimensions (Vladimir Spokoiny)
- Model Selection, Model Building (Hans Künsch)
- Financial Statistics (Michael Sørensen)
- Time Series (Daniel Peña)

- Methodology for Hierarchical Models (Christian Robert)
- MCMC (Jun Liu)
- Signal Processing and Image Reconstruction (Havard Rue)
- New Directions in Robust Statistics (Xuming He)
- Statistical Algorithms (Jaromir Antoch)
- Random Walks and Lévy Processes (Zhan Shi)
- Random Matrices and Related Topics (Ofer Zeitouni)
- Interacting Particle Systems (Olle Häggstrom)
- Continuous Limits of Discrete Models and the Stochastic Loewner Evolution
- Analysis of Stochastic Functionals (Marc Yor)
- Stochastic Geometry and Telecommunication Modelling (Francois Baccelli)
- Applied Probability and Queues

In addition there will be an invited discussion session on Statistical Software.

See the web page [www.ems2005.no/](http://www.ems2005.no/).

**9th International Vilnius Conference on Probability Theory and Mathematical Statistics:  
25-30 June 2006**

This conference will be held in Vilnius, Lithuania, on 25-30 June 2006, under the auspices of the International Statistical Institute. For more information, contact Aleksandras Plikusas ([conf@ktl.mii.lt](mailto:conf@ktl.mii.lt)) at the Institute of Mathematics and Informatics, Akademijos str. 4, 08663, Vilnius, Lithuania, or visit [www.science.mii.lt/vilconf9/](http://www.science.mii.lt/vilconf9/).

## 11. Who is Who in the Bernoulli Society

OFFICE	OFFICE BEARER	LOCATION	EMAIL
President	Donald Dawson	Ottawa, Canada	<a href="mailto:ddawson@math.carleton.ca">ddawson@math.carleton.ca</a>
President Elect	Peter Jagers	Göteborg, Sweden	<a href="mailto:jagers@math.chalmers.se">jagers@math.chalmers.se</a>
Past President	Peter Hall	Canberra, Australia	<a href="mailto:halpstat@pretty.anu.edu.au">halpstat@pretty.anu.edu.au</a>
Scientific Secretary	Enno Mammen	Mannheim, Germany	<a href="mailto:emammen@rumms.uni-mannheim.de">emammen@rumms.uni-mannheim.de</a>
Membership Secretary	Volker Mammitzsch	Marburg, Germany	<a href="mailto:mammit@mathematik.uni-marburg.de">mammit@mathematik.uni-marburg.de</a>
Treasurer	Mathisca de Gunst	Amsterdam, The Netherlands	<a href="mailto:degunst@cs.vu.nl">degunst@cs.vu.nl</a>
Executive Secretary	Daniel Berze	Voorburg, The Netherlands	<a href="mailto:isi@cbs.nl">isi@cbs.nl</a>
Council Member 2001-2005	Paul Feigin	Haifa, Israel	<a href="mailto:paulf@ie.technion.ac.il">paulf@ie.technion.ac.il</a>
Council Member 2001-2005	Chii-Ruey Hwang	Taiwan	<a href="mailto:crhwang@sinica.edu.tw">crhwang@sinica.edu.tw</a>
Council Member 2001-2005	Tom Kurtz	Madison, USA	<a href="mailto:kurtz@math.wisc.edu">kurtz@math.wisc.edu</a>
Council Member 2001-2005	Elisabeth de Turckheim	Jouy-en-Josas, France	<a href="mailto:et@jouy.inra.fr">et@jouy.inra.fr</a>
Council Member 2001-2005	Ruth Williams	San Diego, USA	<a href="mailto:williams@euclid.ucsd.edu">williams@euclid.ucsd.edu</a>
Council Member 2001-2005	Victor Yohai	Buenos Aires, Argentina	<a href="mailto:vyohai@sinectis.com.ar">vyohai@sinectis.com.ar</a>
Council Member 2003-2007	Tim Brown	Canberra, Australia	<a href="mailto:tim.brown@anu.edu.au">tim.brown@anu.edu.au</a>
Council Member 2003-2007	Colleen Cutler	Waterloo, Canada	<a href="mailto:cdcutler@uwaterloo.ca">cdcutler@uwaterloo.ca</a>
Council Member 2003-2007	Frank den Hollander	Eindhoven, The Netherlands	<a href="mailto:denhollander@eurandom.tue.nl">denhollander@eurandom.tue.nl</a>
Council Member 2003-2007	Valerie Isham	London, UK	<a href="mailto:valerie@stats.ucl.ac.uk">valerie@stats.ucl.ac.uk</a>
Council Member 2003-2007	Zhi-ming Ma	Beijing, China	<a href="mailto:mazm@mail.amt.ac.cn">mazm@mail.amt.ac.cn</a>
Council Member 2003-2007	Mario Wschebor	Montevideo, Uruguay	<a href="mailto:wschebor@cmat.edu.uy">wschebor@cmat.edu.uy</a>
Chair, Publication Committee	Peter Jagers	Göteborg, Sweden	<a href="mailto:jagers@math.chalmers.se">jagers@math.chalmers.se</a>
Co-Chair, BS/IMS Liaison Committee	W.R. van Zwet	Leiden, The Netherlands	<a href="mailto:vanzwet@math.leidenuniv.nl">vanzwet@math.leidenuniv.nl</a>
Co-Chair, BS/IMS Liaison Committee	Ole E. Barndorff-Nielsen	Aarhus, Denmark	<a href="mailto:oebn@imf.au.dk">oebn@imf.au.dk</a>
Chair, Committee for Conferences on Stochastic Processes	Ed Waymire	Corvallis, USA	<a href="mailto:waymire@math.orst.edu">waymire@math.orst.edu</a>
Chair, European Regional Committee	Claudia Klüppelberg	Munich, Germany	<a href="mailto:cklu@ma.tum.de">cklu@ma.tum.de</a>
Chair, Committee on Probability and	David Brillinger	Berkeley, USA	<a href="mailto:brill@stat.berkeley.edu">brill@stat.berkeley.edu</a>

Statistics in the Physical Sciences			
Chair, Latin America Regional Committee	Pablo Ferrari	São Paulo, Brazil	<a href="mailto:pablo@ime.usp.br">pablo@ime.usp.br</a>
Chair, East-Asian and Pacific Regional Committee	Tim Brown	Canberra, Australia	<a href="mailto:tim.brown@anu.edu.au">tim.brown@anu.edu.au</a>
Editor, <i>Bernoulli</i>	Peter McCullagh	Chicago, USA	<a href="mailto:pmcc@galton.uchicago.edu">pmcc@galton.uchicago.edu</a>
Editor, <i>Bernoulli News</i>	Rodney Wolff	Brisbane, Australia	<a href="mailto:r.wolff@qut.edu.au">r.wolff@qut.edu.au</a>
Editor, <i>Journal of Stochastic Processes and Their Applications</i>	Philip Protter	Ithaca, USA	<a href="mailto:pep4@cornell.edu">pep4@cornell.edu</a>
Editor, <i>ISReview</i>	E. Arjas	Helsinki, Finland	<a href="mailto:elja.arjas@rni.helsinki.fi">elja.arjas@rni.helsinki.fi</a>