

# *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**

**Message from Presidents of BS and IMS**

**Reports on Recent Meetings**

**Forthcoming Research Programs**

**Forthcoming Meetings**

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

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.

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## 1. Honours for Statisticians and Probabilists

### Noel Cressie

Noel Cressie, Professor of Statistics and Director of the Program in Spatial Statistics and Environmental Sciences at The Ohio State University, was named Distinguished Professor of Mathematical and Physical Sciences at Ohio State University on 1 May 2004.



*Professor Noel Cressie*

### Thomas Bruss

Professor F. Thomas Bruss has been awarded the fourteenth Jacques-Deruyts Prize of the Belgian Royal Academy of Sciences for the period 2000-2004.



*Professor Thomas Bruss*

This Prize is awarded every four years for distinguished contributions to a field of Mathematics.

Thomas Bruss studied Mathematics in Saarbruecken, Cambridge and Sheffield. He started his career as Assistant and First-assistant in Namur from where he moved on to the United States of America as Visiting Associate Professor at University of California Santa Barbara, University of Arizona, and University of California Los Angeles. In 1990 he was appointed Professor at Vesalius College, Brussels. Since 1993 he has been Professor of Mathematics at the Université Libre de Bruxelles, and now Chairman of the Mathematics Department. His research is in probability: probabilistic models, optimal stopping, limit theorems and branching processes. He is a member of the International Statistical Institute, a fellow of the Institute of Mathematical Statistics and fellow of the von-Humboldt Foundation.

### **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 the information to the Editor.

The deadline for the next issue is 15 April 2005.

Please email submissions as plain text to the Editor, Rodney Wolff ([r.wolff@qut.edu.au](mailto:r.wolff@qut.edu.au)).

## **2. Joint Message from the Presidents of BS and IMS**

### **Joint Membership of the Bernoulli Society and the Institute of Mathematical Statistics**

We are very pleased to announce that our two societies have created a joint BS/IMS membership beginning in 2005. Our two societies share common objectives, namely the advancement of probability and statistics and their applications. The Bernoulli Society was created in 1975 as a section of the International Statistical Institute which in turn goes back to 1853. The Institute of Mathematical Statistics was created in 1935. The two societies have worked together for a number of years on joint activities. Since 1990 every four years the Annual Meeting of the IMS has been held jointly with the World Congress of the Bernoulli Society. These meetings have become major international events that have brought together probabilists and statisticians from around the world. More recently the two societies have co-sponsored a number of other meetings and are jointly sponsoring the new electronic journal Probability Surveys. The two societies will continue to work together to provide joint activities for our community and the new joint membership category provides individuals the opportunity to participate in both societies. Joint members will enjoy all benefits of both societies at substantial savings (the 2005 joint fee is EUR93 (USD116)). The benefits of joint membership include the Bernoulli Society

journal Bernoulli, Bernoulli News, the IMS Bulletin, electronic access to all IMS journals and reduced registration fees at meetings of both societies.

We believe joint BS/IMS membership provides an important new option for our members and look forward to increased participation by members of both societies.

*Louis Chen (President, IMS)  
and Don Dawson (President, BS)*

### **3. Bernoulli Society Committees**

#### **President's Report**



*Don Dawson,  
Bernoulli Society President*

I would like to begin by thanking Enno Mammen who has completed his term as Scientific Secretary, and Mathisca de Gunst whose term as Treasurer is ending in December, for their great dedication and important contributions to the Society over the past four years. At the same time I would like to welcome two new members to the Bernoulli Executive.

Professor Arnaldo Frigessi of the University of Oslo has been appointed as Scientific Secretary for a four year term beginning in August 2004. Professor Ursula Gather of the University of Dortmund has been appointed Treasurer for a four year term beginning January 2005.

I am also very pleased to announce that Professor Jane-Ling Wang of University of California Davis has been appointed as the Bernoulli Society Program Chair for the 2007 Session of the ISI to be held in Lisbon, Portugal.

The joint 6<sup>th</sup> World Congress of the Bernoulli Society and 67<sup>th</sup> Annual meeting of the IMS held in Barcelona 26-31 July 2004 were great successes thanks to the excellent work of the Local Committee chaired by David Nualart, the Scientific Program Committee chaired by Wilfrid Kendall, the high quality of the invited and contributed lectures and the enthusiasm of the over 700 participants.

The success of the Bernoulli Society in serving our community very much depends on the efforts of colleagues such as those mentioned above who are willing to devote their time and energy to the Society. I am sure that their contributions are appreciated by all our members.

The coming year promises to be another exciting one beginning with the ISI session in Sydney, Australia, in April. The Bernoulli Society contribution to the program of ISI 2005 has been organised by our program committee chaired by Leopold Simar. The 25<sup>th</sup> European Meeting of Statisticians will be held in Oslo, Norway, 24-28 July 2005. The Chair of the Program Committee is Aad van der Vaart and the Chair of the Local Committee is Arnaldo Frigessi. The 30<sup>th</sup> Conference on Stochastic Processes and their Applications will be held at UC Santa Barbara 26 June - 1 July 2005. The Chair of the Program Committee is Raya Feldman. As part of the increased cooperation between the BS and IMS, two IMS Medallion Speakers will be included in the SPA program.

Looking further ahead I am pleased to announce that the Bernoulli Society and IMS have selected the National University of Singapore to host the next joint Bernoulli Society World Congress and IMS Annual Meeting in 2008 with Professor Louis Chen as Chair of the Local Committee.

The 2005 ISI Session in Sydney will present an ideal opportunity to reflect on the Bernoulli Society's role within the International Statistical Institute. At the August 2004 meeting in Daejeon, Korea, the ISI Council approved three new sections and struck a committee to prepare recommendations on a strategic planning process. This process should include consideration of how best to facilitate communications and cooperation between the sections including the Bernoulli Society and the wide spectrum of the international statistical community represented within the ISI.

*Don Dawson*  
(Bernoulli Society President)

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

The next (30th) Meeting on Stochastic Processes and Their Applications (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: visit the conference website [www.pstat.ucsb.edu/projects/spa05/](http://www.pstat.ucsb.edu/projects/spa05/).

SPA30 is an official conference host for the presentation of IMS Medallion lectures. This is a new cooperation between the Bernoulli Society and the Institute of Mathematical Statistics. The IMS Medallion Lecturers to speak at SPA30 are Jean-François Le Gall and Alain-So Sznitman.

The arrangements for the 31<sup>st</sup> SPA is scheduled to be held in Paris 17-21 July 2006, on the campus of University Rene Descartes (Paris V) in the heart of the Latin quarter. The organisers are Jean Bertoin (chair), Mireille Chaleyat-Maurel, Anne Estrade, Sylvie Meleard, and Bernard Ycart. A conference web page is under construction which will be announced in a future issue of this newsletter.

CCSP continues to be engaged in the process of making host selections for 2007 and beyond. Interested members of the Bernoulli Society are invited to submit brief proposals indicating possible local organisers, host site, and possible dates in this regard to CCSP chair Ed Waymire ([waymire@math.orst.edu](mailto:waymire@math.orst.edu)) for consideration by the committee.

*Ed Waymire*  
(Chair, CCSP)

## European Regional Committee

The ERC Committee now comprises the following people.

Marie Husková (Chair) [huskova@karlin.mff.cuni.cz](mailto:huskova@karlin.mff.cuni.cz)  
Claudia Klüppelberg (Past Chair) [cklu@ma.tum.de](mailto:cklu@ma.tum.de)  
Michael Sørensen (Program Coordinator) [michael@math.ku.dk](mailto:michael@math.ku.dk)  
Stephen P Brooks [s.p.brooks@statslab.cam.ac.uk](mailto:s.p.brooks@statslab.cam.ac.uk)  
Alexander Bulinski [bulinski@mech.math.msu.su](mailto:bulinski@mech.math.msu.su)  
Petros Dellaportas [petros@aueb.gr](mailto:petros@aueb.gr)  
Ingrid K Glad [glad@math.uio.no](mailto:glad@math.uio.no)  
Adam Jakubowski [adjakubo@mat.uni.torun.pl](mailto:adjakubo@mat.uni.torun.pl)  
Tonu Kollo [kollo@ut.ee](mailto:kollo@ut.ee)  
Catherine Larédo [cl@banian.jouy.inra.fr](mailto:cl@banian.jouy.inra.fr)  
Daniel Peña [dpena@est-econ.uc3m.es](mailto:dpena@est-econ.uc3m.es)  
Ingrid Van Keilegom [vankeilegom@stat.ucl.ac.be](mailto:vankeilegom@stat.ucl.ac.be)  
Sara van de Geer [geer@math.leidenuniv.nl](mailto:geer@math.leidenuniv.nl)  
Zoran Vondracek [vondra@math.hr](mailto:vondra@math.hr)  
Andras Zempleni [zempleni@ludens.elte.hu](mailto:zempleni@ludens.elte.hu)  
Antonia Turkman [tonia.turkman@mail.fc.ul.pt](mailto:tonia.turkman@mail.fc.ul.pt)  
Eva Vendel Jensen [eva@imf.au.dk](mailto:eva@imf.au.dk)  
Jürg Hüsler [huesler@stat.unibe.ch](mailto:huesler@stat.unibe.ch)

The SemStat steering group now comprises the following people.

Alex Lindner (chair) [lindner@ma.tum.de](mailto:lindner@ma.tum.de)  
Bärbel Finkenstädt [stsbe@csv.warwick.ac.uk](mailto:stsbe@csv.warwick.ac.uk)  
Ole E. Barndorff-Nielsen [oebn@imf.au.dk](mailto:oebn@imf.au.dk)  
Michael Sørensen [michael@math.ku.dk](mailto:michael@math.ku.dk)  
Leonhard Held [held@stat.uni-muenchen.de](mailto:held@stat.uni-muenchen.de)  
Gesine Reinert [reinert@stats.ox.ac.uk](mailto:reinert@stats.ox.ac.uk)  
Aad van der Vaart [aad@cs.vu.nl](mailto:aad@cs.vu.nl)  
Enno Mammen [enno@statlab.uni-heidelberg.de](mailto:enno@statlab.uni-heidelberg.de)  
Ingrid Van Keilegom [vankeilegom@stat.ucl.ac.be](mailto:vankeilegom@stat.ucl.ac.be)

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

*Marie Husková*  
(Chair, ERC)

## 4. General Announcements

### Joint arXiv for Probability and Statistics

The eprint archive arxiv.org now covers both probability under math.PR ([front.math.ucdavis.edu/search?c=PR](http://front.math.ucdavis.edu/search?c=PR)) and statistics under math.ST ([front.math.ucdavis.edu/search?c=ST](http://front.math.ucdavis.edu/search?c=ST)). Richard Gill represented the Bernoulli Society in the initiative to create math.ST: see Richard's article "Statistics to join arXiv?" in the May 2004 issue of Bernoulli News for more background on this.

As a result of a decision of Council in Barcelona, authors of papers in the Bernoulli Society's official journal Bernoulli will retain the right to place the final versions of accepted papers on their institutional website and arXiv. The Society's copyright form is being modified accordingly.

*Don Dawson*  
(Bernoulli Society President)

### Call for Proposals: Invited Paper Sessions at the 56<sup>th</sup> ISI Session 2007

The 56<sup>th</sup> Session of the International Statistical Institute (ISI) will take place 22-29 August 2007, in Lisbon, Portugal. The Bernoulli Society Program Committee (see description below) will work in coordination with the ISI Program Coordinating Committee (chaired by Pedro Luis do Nascimento Silva) to prepare Invited Paper Sessions focusing on topics of interest to the Bernoulli Section members. The Committee cordially invites all Bernoulli Section members to submit proposals for invited paper sessions. Please submit proposals to the Bernoulli Section Program Committee Chair, Jane-Ling Wang ([wang@wald.ucdavis.edu](mailto:wang@wald.ucdavis.edu)).

All members can also submit non-Section related proposals for invited paper sessions to the ISI General Topics Committee Chair, Richard Smith ([rls@email.unc.edu](mailto:rls@email.unc.edu)). The General Topics Committee ensures that those areas of statistics that are not covered by the ISI Sections are represented in the invited papers program.

For instructions and proposal forms, see: [www.cbs.nl/isi/07session/56thsessionInvitedPapers.htm](http://www.cbs.nl/isi/07session/56thsessionInvitedPapers.htm).

The deadline for submission is 15 January 2005. All proposals will be evaluated at the 55<sup>th</sup> Session of ISI in Sydney and the organisers will be informed shortly afterwards.

The conference Committee is as follows.

Graciela Boente is Professor of Mathematics at the University of Buenos Aires, Argentina. She has been Chair of the Instituto de Cálculo, a research centre focusing on Statistics and Applied Mathematics, since 1998. Her research has focused on multivariate statistics, robust statistics, nonparametric inference, and functional data analysis. She organised several international meetings and has given editorial service.



*Lutz Duembgen*

Lutz Duembgen is Professor of the Institute of Mathematical Statistics and Actuarial Science at the University of Bern, Switzerland. His current research focuses on non-parametric curve estimation, classification and discriminant analysis, multivariate regression with errors-in-variables, and statistical computing. He has wide editorial service and is experienced in conference planning.



*Maria Ivette Gomes*

Maria Ivette Gomes is Professor of the Department of Statistics and Operation Research at the University of Lisbon, Portugal. Her research interests include: statistics of extremes, computational statistics, exploratory data analysis, resampling methodologies, and statistical quality control. She is experienced with editorial work and conference organisations. She is also the Vice-chair of the ISI Program coordinating Committee for the 56th Session in 2007.



*Chii-Ruey Hwang*

Chii-Ruey Hwang is a Research Fellow of the Institute of Mathematics at the Academia Sinica in Taiwan. His research focuses on developing theories for method of sieves, Markov chain Monte Carlo methods, simulating annealing, and convergence rate for Markov processes. He has provided key services to the Bernoulli Society including planning of several conferences, and is currently on the Council of the Society.



*Rahul Mukerjee*

Rahul Mukerjee is a Professor at the Indian Institute of Management in Calcutta, India. His research interests include: asymptotic theory, experimental design, and survey sampling. He has extensive professional and editorial services, and is currently associate editor for several international journals. He is a long-term member of ISI and a new member of the Bernoulli Society. We warmly welcome him aboard.



*Jane-Ling Wang*

Jane-Ling Wang is Professor of Statistics at the University of California, Davis, and Co-Editor of *Statistica Sinica*. Her current research interests include: longitudinal data analysis, survival analysis, biodemography, smoothing methods, and dimension reduction methods. She has participated in various committees for several statistical societies, and has participated in the organisation of several international meetings.



*Bin Yu*

Bin Yu is Professor of Statistics at the University of California, Berkeley, USA. Her current research interests include: statistical inference, machine learning, information theory, statistical modeling and data analysis in remote sensing, data networks, neuroscience, finance, and bioinformatics. She has provided extensive service to the statistical communities and engineering societies including membership on several boards, and has played key role in numerous statistical meetings and IEEE meetings.

*Jane-Ling Wang*

### **The New Library, Faculty of Mathematics and Physics, Charles University, Prague**

The August 2002 floods in Prague dramatically affected the mathematical and computer science's part of the library of the Faculty of Mathematics and Physics, Charles University. The water that reached a height of 2.9 metres from the pavement level, damaged 13,000 books, 468 titles of journals, 6,800 textbooks and 2,000 diploma theses.

The Faculty of Mathematics and Physics in addition to other steps to save and recover damaged and lost books and journals decided to organize a public appeal that was also addressed to members of Bernoulli Society for Mathematical Statistics and Probability and the International Statistical Institute (see [Bernoulli News 9\(2\) \(2002\)](#) and [ISI Newsletter 26\(3\) \(2002\)](#)).

The participants of the 24th European Meeting of Statisticians that took place in Prague only a few days after the flood collected more than €4,000 and started great support the Faculty received from foreign and home organisations, institutions, societies, universities and individual donors. Financial donations from all the donors reached almost 104,000 Euro. The principal financial support was provided by The Ministry of Education, Youth and Sports and Charles University. In addition, the Faculty received 5,907 books and 156 journal titles from 165 donors. The donors that were identified were being sent letters of

thanks. Two press conferences were held on the occasion of the presentation of a large collection of books and journals from French and German mathematicians.

In September 2004 the construction of the new library was finished, and after the previous unfortunate experience, it was decided to situate it on the first floor. The library has just been opened for the beginning of academic year 2004-5.

The Faculty of Mathematics and Physics would like to thank all the people and institutions that contributed to the renewal of the library with their understanding and help.

*Ivan Netuka (Dean)*  
*Marie Husková (Chair, ERC)*

## **The Abel Prize**

There is no Nobel Prize in mathematics. But there is an Abel Prize, which is an international prize for outstanding scientific work in the field of mathematics, including mathematical aspects of computer science, mathematical physics, probability, numerical analysis and scientific computing, statistics, and also applications of mathematics in the sciences. The intention is to award prizes over the course of time in a broad range of fields within the mathematical sciences.

As the Abel Prize is meant for mathematics in the wide sense, including statistics, statisticians are encouraged to nominate worthy candidates for the prize. There are several superb scientists in statistics, as there are in other fields of the mathematical sciences. An Abel Prize to a statistician would be a big plus to the field, and would strengthen the ties between statistics and the rest of mathematics – and even strengthen mathematics as a whole.

The prize will be awarded by the Norwegian Academy of Science and Letters, which has appointed an Abel Committee consisting of five mathematicians to review the nominated candidates and submit a recommendation for a worthy Abel laureate. The committee is currently chaired by Erling Størmer, and has the following members Ingrid Daubechies, Lázsló Lovász, Gilbert Strang and Don Zagier.

Jean-Pierre Serre was the first Abel Prize laureate, and in 2004 the prize was shared between Sir Michael Francis Atiyah and Isadore M Singer.

More information about the Abel Prize and about Niels Henrik Abel is found at [www.abelprisen.no/en/](http://www.abelprisen.no/en/) .

*Tore Schweder*

## **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 (€32). (Non-members will pay €261 for one mode, and €350 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/](https://cs.sciencedirect.com/activate/spa/members/)

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.

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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)

## 5. Forthcoming Papers in Bernoulli

- Adell, J A and Lekuona, A, Sharp estimates in signed Poisson approximation of Poisson mixtures.
- Bibby, BM, Skovgaard, IM and Sørensen, M, Diffusion-type models with given marginal distribution and autocorrelation function.
- Butucea, C and Neumann, M H, Exact asymptotics for estimating the marginal density of discretely observed diffusion processes.
- Butucea, C and Matias, C, Minimax estimation of the noise level and of the deconvolution density in a semiparametric convolution model.
- Cai, T T and Low, M G, Adaptive estimation of linear functionals under different performance measures.
- Chiu, SN and Yin, C, Passage times for a spectrally negative Lévy process with applications to risk theory.
- Crimaldi, I and Pratelli, L, Convergence results for conditional expectations.
- Dassios, A, On the quantiles of the Brownian motion and their hitting times.
- Decreusefond, L and Savy, N, Filtered Brownian motions as weak limit of filtered Poisson processes.

- del Barrio, E, Giné, E and Utzet, F, Asymptotics for L2 functionals of the empirical quantile process with applications to tests of fit based on weighted Wasserstein distances.
- Evans, S N, Hansen, B B and Stark, P B, Minimax expected measure confidence sets for restricted location parameters.
- Fushiki, T, Komaki, F and Aihara, K, Nonparametric bootstrap prediction.
- Gamboa, F and Loubes, J-M, Wavelet estimation of a multifractal function.
- Ghosh, AK and Chaudhuri, P, On data depth and distribution free discriminant analysis using separating surfaces.
- González, G, Martínez, R and Mota M, On the unlimited growth of a class of homogeneous multitype Markov chains.
- González, M, Molina, M and del Puerto, I, On L2-convergence of controlled branching processes with random control function.
- Hayashi, T and Yoshida, N, On covariance estimation of nonsynchronously observed diffusion processes.
- Klüppelberg, C and Lindner, A, Extreme value theory for moving average processes with light-tailed innovations.
- Konakov, V and Mammen, E, Edgeworth type expansions for transition densities of Markov chains convergence to diffusions.
- Lenstra, A J, Cramér–Rao revisited.
- Morvai, G and Weiss, B, On classifying processes.
- Nagaev, A and Zaigraev, A, New large-deviation local theorems for sums independent and identically distributed random vectors when the limit distribution is  $\alpha$ -stable.
- Peszat, S and Russo, F, Large-noise asymptotics for one-dimensional diffusions.
- Qin, G and Tsao, M, Empirical likelihood based inference for the derivative of the nonparametric regression function.
- Reiss, M, Adaptive estimation for affine stochastic delay differential equations.
- Rivero, V, Recurrent extensions of self-similar Markov processes and Cramér's condition.
- Roos, B, On Hipp's compound Poisson approximations via concentration functions.
- Shimura, T and Watanabe, T, Infinite divisibility and generalized subexponentiality.
- Vandekerkhove, P, Consistent and asymptotically normal parameter estimates for hidden Markov mixtures of Markov model.
- van Zanten, H, On the rate of convergence of the MLE in Brownian semimartingale models.

## 6. Reports On Recent Meetings

### **Joint Meeting of the Bernoulli Society and the Institute of Mathematical Statistics: 26-31 July 2004**

The sixth edition of the joint meeting of the Bernoulli Society and the Institute of Mathematical Statistics was held in Barcelona, 26-31 July 2004. Scheduled every four years, the joint IMS/BS meetings are the major worldwide events in Probability and Statistics.

On this occasion the meeting gathered more than 700 participants and scheduled 474 talks arranged in 35 invited paper sessions and 68 contributed paper sessions. Special lectures have been given by the following main speakers: David Aldous (Kolmogorov Lecture), Wendelin Werner (Lévy Lecture), Jun Liu (Bernoulli Lecture), Steffen Lauritzen (Laplace Lecture), Iain Johnstone (IMS Wald Lectures) and Peter Bickel (IMS Rietz Lecture); Vladimir Koltchinskii, Evarist Giné, Cun-Hui Zhang, Alison Etheridge, and Dominique Picard were the IMS Medallion Lecturers.

The dense and appealing scientific program covered a wide range of topics in statistics and probability and it was designed by the Scientific Committee chaired by Wilfrid Kendall. The high quality of the contributed papers presented in the conference and the great number of distinguished invited speakers ensured the success of the congress.

The site of the congress was the historical building of the University of Barcelona. The opening ceremony, some of the plenary lectures and the reception of the IMS took place in the Paraninf, a magnificent and tall room that impressed all the participants. The botanical gardens that surround this building were used for the coffee-breaks and the reception on Monday night where the participants had the opportunity to meet and talk in a friendly atmosphere with live music. Also, posters and stands exhibitions were located at the main entrance hall of the University building.

The sessions on Mathematical Finance on Monday and Tuesday were organised at the Borsa de Barcelona (Barcelona Stock Market).

A satellite meeting on "Particle and Monte Carlo methods" took place on 24-25 July at the Aula Magna of the University of Barcelona.

On Tuesday night there was a reception on the Palau Reial de Pedralbes offered by the Town Hall. Everybody enjoyed very much this reception and the beautiful gardens of this Palace. This Italianate-style palace was built by the citizens of Barcelona at the beginning of the XX century as a gift for King Alfonso XIII, the grandfather of the present king of Spain, Juan Carlos, and it was officially opened in 1926.

The conference dinner on Thursday night, which took place at the Palauet Luca located in the heart of the Eixample in Barcelona, was attended by a large number of participants in a very warm atmosphere with live music and dancing. Finally, on Friday there was a Congress Concert by the prestigious Coral Sant Jordi in the Gothic church Santa Maria del Mar.

There was an accompanying persons program with a half day visit on 27 July to Modernist Barcelona and a full day visit on 29 July to the Museo Dalí and the Costa Brava.

The participation of students and new researchers in the Congress was promoted by means of grants offered by European Science Council through its Marie Curie Conferences program, and by the IMS through the LAHA travel grants. Also, the Congress was sponsored by the Ministerio de Ciencia y Tecnología (Spanish Government), the Generalitat de Catalunya (Catalan Government), "La Caixa", the Barcelona Stock Market, the City Hall, the University of Barcelona and the Universitat Autònoma de Barcelona.

This Congress was also an activity associated with the Forum Barcelona 2004, which is an international multicultural event.

More details on the congress can be found at [www.imub.ub.es/events/wc2004/](http://www.imub.ub.es/events/wc2004/).

*David Nualart*

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

The University of Lugano hosted the first Summer School on Imprecise Probabilities, organised by the Society for Imprecise Probability Theories and Applications (SIPTA). The school was intended for doctoral students and young researchers, as a wide and deep view on the following topics in imprecise probability

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

Abstracts of the lectures and electronic copies of the speakers' slides are available at the web address of the school: [www.idsia.ch/~zaffalon/events/school2004/topics.htm](http://www.idsia.ch/~zaffalon/events/school2004/topics.htm).

Given the interest raised by the school, which was attended by 45 students, SIPTA is considering now to make the school a regular event in the future.

Regarding this, or other activities related to imprecise probabilities, please see the web site of SIPTA ([www.sipta.org](http://www.sipta.org)) for up-to-date information.

*Marco Zaffalon*

## 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 April 2005.

## 7. Forthcoming Meetings

### 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-Vallée), 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).

### **2<sup>nd</sup> Bachelier Colloquium on Stochastic Calculus and Finance, in Honour of the 70<sup>th</sup> birthday of Albert Shiryaev, 9-14 January 2005**

This conference will be held at the Metabief, France, 9-14 January 2005. For more information, please contact Yurii Kabanov ( [kabanov@math.univ-fcomte.fr](mailto:kabanov@math.univ-fcomte.fr) ). The Organising/Scientific Committee includes Yurii Kabanov (chair), Leonid Galtchouk, Boris Rozovskii, Robert Liptser, Alexander Novikov and Jordan Stoyanov.

### **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@mcmail.cis.mcmaster.ca](mailto:bala@mcmail.cis.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) ).

### **4<sup>th</sup> Symposium on Lévy Processes, 10-14 January 2005**

The Fourth Symposium on Lévy Processes: Theory and Applications will be held at the newly founded Manchester Institute for Mathematical Sciences at the University of Manchester, United Kingdom. The pattern of the Symposium will be similar to that of the first two such meetings in Aarhus (1999, 2002) and the third in Paris (2003). The organisers are Ron Doney (Manchester), Dave Applebaum (Nottingham Trent), Nick Bingham (Sheffield), Charles Goldie (Sussex) and René Schilling (Sussex). There will be breakout sessions on fractals, sub-organised by B Hambly (Oxford) and T Kumagai (Kyoto), and on finance, by A Kyprianou (Utrecht). In addition the symposium will include a special day in honour of the 75th birthday of S. James Taylor.

For more information please visit the website [www.ma.man.ac.uk/4levy-conference.html](http://www.ma.man.ac.uk/4levy-conference.html) or contact the organisers at [rad@maths.man.ac.uk](mailto:rad@maths.man.ac.uk) or [r.schilling@sussex.ac.uk](mailto:r.schilling@sussex.ac.uk).

### **2<sup>nd</sup> Joint IMS/ISBA International Conference, 12-14 January 2005**

The second joint international meeting of the IMS (Institute of Mathematical Statistics) and ISBA (International Society for Bayesian Analysis) will be held in Bormio, Italy (site of the world ski championships), 12-14 January, 2005.

A central theme of the conference will be Markov chain Monte Carlo (MCMC) and related methods and applications in the fifteen years since the publication of Gelfand and Smith (1990, *JASA*), the paper that introduced these methods to mainstream statisticians. The conference will also feature three plenary speakers and six invited sessions from internationally known experts covering a broad array of current and developing statistical practice:

- Molecular Biology
- Spatial and spatiotemporal methods
- Bio-informatics/genetics
- MCMC algorithms/software
- Statistical data mining
- Modern non-parametrics

As with the first joint IMS-ISBA meeting in Isla Verde, Puerto Rico, nightly poster sessions will offer substantial opportunity for informal learning and interaction.

## **2<sup>nd</sup> 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).

## **14<sup>th</sup> International Workshop on Matrices and Vectors, 29 March - 1 April 2005**

This workshop will be held at Massey University, Albany Campus, Auckland, New Zealand, 29 March - 1 April 2005. The purpose of the Workshop is to stimulate research and, in an informal setting, to foster the interaction of researchers in the interface between statistics and matrix theory. The Workshop will provide a forum through which statisticians may be better informed of the latest developments and newest techniques in linear algebra and matrix theory and may exchange ideas with researchers from a wide variety of countries.

The Workshop will include invited and contributed talks. It is intended that refereed Conference Proceedings will be published.

Further details will become available at [iwms2005.massey.ac.nz/](http://iwms2005.massey.ac.nz/). This website will be updated on a regular basis.

IWMS-2005 is a satellite conference of the 55th Biennial Session of the International Statistical Institute to be held in Sydney, Australia, 5-12 April, 2005.

The Local Organising Committee is chaired by Jeff Hunter: [j.hunter@massey.ac.nz](mailto:j.hunter@massey.ac.nz).

The International Organising Committee consists of

- George Styan ( [styan@math.mcgill.ca](mailto:styan@math.mcgill.ca) ) (chair);
- Hans Werner ( [werner@united.econ.uni-bonn.de](mailto:werner@united.econ.uni-bonn.de) ) (vice-chair); and
- Simo Puntanen ( [simo.puntanen@uta.fi](mailto:simo.puntanen@uta.fi) ).

### **International Conference to Commemorate the Centenary of Gini Lorenz, 23-26 May 2005**

The University of Siena, Italy, will host this conference 23-26 May 2005. The Conference main topics are related to Income and Wealth Distributions, Lorenz Curve, Human Capital, Inequality and Poverty.

Invited speakers are

- Barry Arnold
- Adelchi Azzalini
- Satya R Chakravarty
- Frank A Cowell
- Camilo Dagum
- Lorenzo Fattorini
- M-P Victoria Feser
- Joseph L Gastwirth
- Charles M Goldie
- Christian Kleiber
- Gleb Koshevoy
- Samuel Kots
- Achille Lemmi
- Paola Monari
- Karl Mosler
- Ganapati P Patil
- Jacques Silber
- Ugo Trivellato
- Shlomo Yitzhaki
- Ricardas Zitikis

The Chairman of Scientific Committee is Professor S Kotz, and the Chairman of Organising Committee is Professor A Lemmi.

Contact [servcong@unisi.it](mailto:servcong@unisi.it) for more information.

### **International Conference on Statistics in Honour of Professor Kai-Tai Fang's 65<sup>th</sup> Birthday, 20-24 June 2005**

This meeting will be held in Hong Kong, China, 20-24 June 2005.

Professor Kai-Tai Fang, Fellow of the American Statistical Association and the Institute of Mathematical Statistics, is the co-inventor of the uniform experimental design, which is used by engineers to expedite product development. He has discovered new methods for inference in multivariate data. In recent

years he has collaborated with biologists and chemists to enhance our understanding of Chinese medicine. He is the author or co-author of six research monographs, twelve textbooks and over 250 articles that cover computational statistics, distribution theory, experimental design, growth curve models, Monte Carlo and Quasi-Monte Carlo methods, multivariate analysis, optimization, popularity, statistical graphs, statistical inference and others. As Professor Fang celebrates his 65th birthday, we are organising a conference to recognise his achievements. The conference will cover all main areas in statistics.

Contact [fang65@math.hkbu.edu.hk](mailto:fang65@math.hkbu.edu.hk) or visit [www.math.hkbu.edu.hk/Fang65/](http://www.math.hkbu.edu.hk/Fang65/) for more information.

### **30<sup>th</sup> Conference on Stochastic Processes and Their Applications, 26 June - 1 July 2005**

SPA'05 will be a major international meeting, covering the most exciting recent developments in probability. It will be held on the sunny seaside campus of the University of California at Santa Barbara. Opening with a reception on Sunday, 26 June, the program will include three Special Invited Lectures given by leading researchers, 13 invited talks, and numerous contributed talks. A mid-conference tour and conference dinner will encourage informal interactions between participants.

Some evenings are left free for the participants to explore the beautiful town of Santa Barbara or swim in the Pacific Ocean at nearby Goleta beach.

The meeting is held under the auspices of the Bernoulli Society for Mathematical Statistics and Probability and co-sponsored by the IMS. The program will feature a Lévy Lecture delivered by Jean Bertoin (Paris VI), two IMS Medallion Lectures presented by Jean-François Le Gall (Paris VI) and Alain-Sol Sznitman (ETH Zurich), and invited and contributed talks.

Invited speakers are Percy Deift (Courant), Darrell Duffie (Stanford), Janos Engländer (UC Santa Barbara), Nina Gantert (Karlsruhe), Peter Glynn (Stanford), Claudio Landim (IMPA), Vlada Limic (Vancouver), Leonid Mytnik (Technion), Walter Schachermayer (Vienna), Jonathan Taylor (Stanford), Bálint Tóth (Budapest), Tandy Warnow (UT Austin), and Nobuo Yoshida (Kyoto).

Contributed paper submissions from new researchers and graduate students are especially encouraged. Although California, and Santa Barbara in particular, are well-known for high hotel prices, we will be able to host participants on campus for an estimated cost of about USD420 (single) and USD340 (double), including three all-you-can-eat buffet style meals (actual costs will be available in December). Several scholarships are available for US-based (but not necessarily US citizens) students and for new researchers. Please check details on the website above.

The Scientific Program Committee is: Raya Feldman (Chair, UC Santa Barbara), Robert Adler (Technion), David Aldous (UC Berkeley), Guillaume Bonnet (UC Santa Barbara), Jennifer Chayes (Microsoft and U of Washington), Don Dawson (Carleton U), Rick Durrett (Cornell U), Klaus Fleischmann (WIAS), Tadahisa Funaki (U of Tokyo), Paul Glasserman (Columbia U), Olle Häggström (Chalmers U of Technology), Thomas Mikosch (U of Copenhagen), Philip Pollett (U of Queensland), Wendelin Werner (U Paris-Sud), and Ruth Williams (UC San Diego).

## **Workshop on Stochastic Models in Molecular and System Biology, 26 June 2005**

This meeting will be held at the University of California, Santa Barbara, California, USA, on 26 June 2005. It is a satellite meeting of the 30th Conference on Stochastic Processes and their Application (see above).

Phenomenon such as molecular transport, gene regulation and cellular behavior require very sophisticated models to understand their functions, and the role of mathematicians in this domain is crucial to the analysis of these models. The goal of the workshop is to bring together probabilists interested in biological applications and experts in interdisciplinary research in stochastic modeling for molecular biology problems.

See [www.pstat.ucsb.edu/projects/smmsb/](http://www.pstat.ucsb.edu/projects/smmsb/) for details, or email the organiser Guillaume Bonnet at [bonnet@pstat.ucsb.edu](mailto:bonnet@pstat.ucsb.edu).

## **7<sup>th</sup> International Conference on Teaching Statistics (ICOTS7), 2-7 July 2005**

This meeting will be held in Salvador, Brazil, 2-7 July 2005. For further information, please see the website [www.maths.unsw.edu.au/~scott/symposium](http://www.maths.unsw.edu.au/~scott/symposium) or contact [biomcmc@maths.unsw.edu.au](mailto:biomcmc@maths.unsw.edu.au).

## **Recent Advances in Biostatistics, Bioinformatics and Markov Chain Monte Carlo, 7-8 July 2005**

This meeting will be held in Sydney, Australia, 7-8 July 2005. It will be organised by the IASE and the Brazilian Statistical Association (ABE), with support of the Brazilian Institute of Geography and Statistics (IBGE).

Statistics educators, statisticians, teachers and educators at large are invited to contribute to the scientific program.

Types of contribution include invited papers, contributed papers and posters. No person may author more than one invited paper at the conference, although the same person can be co-author of more than one paper, provided each paper is presented by a different person.

Voluntary refereeing procedures will be implemented for ICOTS7. Details of how to prepare manuscripts, the refereeing process and final submission arrangements will be announced later.

Invited Paper Sessions are organised within nine different conference topics. The list of topic and sessions themes, with email contacts for session organizers, is available at [www.maths.otago.ac.nz/icots7](http://www.maths.otago.ac.nz/icots7), the ICOTS-7 web site, under "Scientific Program". Those interested in submitting an invited paper should contact the appropriate session organiser before 1 December 2004.

Contributed paper sessions will be arranged in a variety of areas. Those interested in submitting one should contact Joachim Engel ([engel\\_joachim@ph-ludwigsburg.de](mailto:engel_joachim@ph-ludwigsburg.de)) or Allan MacLean ([alan.mclean@buseco.monash.edu.au](mailto:alan.mclean@buseco.monash.edu.au)) before September 1, 2005.

Those interested in submitting a poster should contact Celi Lopes ([celilopes@uol.com.br](mailto:celilopes@uol.com.br)) before 1 February 2006.

Details about the registration procedure will be given later.

If requested, the IASE is normally happy to give permission for authors to submit their papers (or a more comprehensive version) to other journals, such as Statistics Education Research Journal, Journal of Statistics Education, International Statistical Review or Teaching Statistics. If this occurs the author must seek approval of the editors of the ICOTS7 Proceedings and the IASE President. The paper must have an acknowledgement saying "This article was written for, and published in, the ICOTS7 Proceedings and is reprinted (in revised form, if relevant) here with the permission of the IASE".

More information is available from the ICOTS-7 web site or from the ICOTS IPC Chair Carmen Batanero ([batanero@ugr.es](mailto:batanero@ugr.es)), the Program Chair Susan Starkings ([starkisa@lsbu.ac.uk](mailto:starkisa@lsbu.ac.uk)) and the Scientific Secretary John Harraway ([jharraway@maths.otago.ac.nz](mailto:jharraway@maths.otago.ac.nz)).

### **Joint Meeting of the Chinese Society of Probability and Statistics, 9-11 July 2005**

This meeting will be held in Beijing, China, 9-11 July 2005. For further information, see [math.bnu.edu.cn/statprob/CSPS-IMS2005/](http://math.bnu.edu.cn/statprob/CSPS-IMS2005/).

The joint meeting of the Chinese Society of Probability and Statistics (CSPS) and the Institute of Mathematical Statistics (IMS) will take place in Beijing on 9-11 July 2005.

The venue of the meeting is Peking University with accommodation in the nearby Friendship Hotel (shuttles will be provided between the university and the hotel). As a city, Beijing offers many cultural attractions. The Program and Local Organising Committees will be delighted to invite you to come to Beijing. Your participation will ensure that the 2005 CSPS/IMS joint meeting becomes an unforgettable scientific event.

The invited program covers a wide range of topics in statistics and probability, presenting recent and state-of-the-art developments in modern methodology research and applications such as non-parametric statistics, machine learning, finance, bioinformatics, environmental statistics, and information technology.

Submissions of contributed papers are invited via the conference website with a deadline of 20 January 2005.

Moreover, a half day sightseeing to the Great Wall during the meeting is planned and an after-meeting program and an accompanying persons program during the meeting are also being planned. Please visit the conference website for updates.

We look forward to meeting you in Beijing!

## **Stochastic Modelling of Complex Systems, 10-16 July 2005**

The conference (SMOCS-05) will be held 10-16 July 2005 at the Daydream Island resort (Whitsundays, near Proserpine, Queensland, Australia).

The conference is organised and partly sponsored by the Australian Research Council Centre of Excellence for Mathematics and Statistics of Complex Systems ( [www.complex.org.au](http://www.complex.org.au) ) and the Australian Mathematical Sciences Institute ( [www.amsi.org.au](http://www.amsi.org.au) ). The Australian Fourth National Symposium on Financial Mathematics will be an organic part of the Conference. Other topics include, but are not limited to:

- mathematical and statistical foundations of complex systems;
- Markov processes and related models; Monte Carlo methods;
- stochastic networks;
- discrete random processes and randomised algorithms;
- applications to telecommunications;
- applications to transport industry;
- applications to supply chain management;
- modelling in biology and medicine.

One of the conference sessions will be dedicated to the 80th birthday of Professor Joe Gani.

Scientific Organising/Program Committee of SMOCS-05 comprises: Soren Asmussen, Kostya Borovkov (chairman), Tim Brown, Louis Chen, Daniel Dufresne, Peter Hall, Chris Heyde, Victor Korotkich, Yoshio Miyahara, Alex Novikov, Eckhard Platen, Phil Pollett, Peter Taylor and Aihua Xia.

The program will consist of fifty-minute invited and twenty-five-minute contributed talks. Confirmed invited speakers include: N El Karoui, R Elliot, C R Hwang, P Imkeller, S Ogawa, L Rueschendorf, A N Shiryaev, F Spieksma, S Tavaré and V Vatutin.

The SMOCS-05 Web page is located at [www.conferences.unimelb.edu.au/smocs05/](http://www.conferences.unimelb.edu.au/smocs05/).

## **4<sup>th</sup> International Symposium on Imprecise Probabilities and Their Applications, 20-23 July 2005**

The conference will be held 20-23 July 2005 at Carnegie Mellon University, Pittsburgh, Pennsylvania, USA.

The ISIPTA meetings are one of the primary international forums to present and discuss new results on the theory and applications of imprecise probabilities. Imprecise probability has a wide scope, being a generic term for the many mathematical or statistical models which measure chance or uncertainty without sharp numerical probabilities. These models include belief functions, Choquet capacities, comparative probability orderings, convex sets of probability measures, fuzzy measures, interval-valued probabilities, possibility measures, plausibility measures, and upper and lower expectations or previsions. 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.

Although the symposium will be open to contributions on all aspects of imprecise probability, three main themes will be emphasised: decision-making, algorithms, and real applications.

Topics of interest include, but are not limited to the following.

- models of coherent imprecise assessments
- convex sets of probability measures (credal sets)
- interval-valued probabilities
- upper and lower expectations or previsions
- non-additive set functions, and in particular Choquet capacities (and Choquet integration), fuzzy measures, possibility measures, belief and plausibility measures
- random sets
- rough sets
- comparative probability orderings
- qualitative reasoning about uncertainty
- imprecision in utilities and expected utilities
- limit laws for imprecise probabilities
- physical models of imprecise probability
- philosophical foundations for imprecise probabilities
- psychological models for imprecision and indeterminacy in probability assessments
- elicitation techniques for imprecise probabilities
- robust statistics
- probabilistic bounding analysis
- data mining with imprecise probabilities/missing data
- estimation and learning of imprecise probability models
- decision making with imprecise probabilities
- ambiguity aversion and economic models of imprecise probability
- uncertainty in financial markets
- algorithms for manipulating imprecise probabilities
- Dempster-Shafer theory
- information algebras and probabilistic argumentation systems
- probabilistic logic, propositional and first-order
- credal networks and other graphical models
- credal classification applications in statistics, economics, finance, management, engineering, computer science and artificial intelligence, psychology, philosophy and related fields

There will be a workshop addendum to the conference, to be held on 24 July 2004, with invited speakers on the topic of financial risk assessment, to which all of the ISIPTA'05 participants are welcome, at no additional registration cost.

Details will be announced later.

Note the following important dates.

- Paper submission deadline: 10 February 2005
- Notification of acceptance: 1 April 2005
- Deadline for revised papers: 1 May 2005
- Symposium: 20-23 July 2005
  
- The Program Board comprises
- Fabio Cozman (Universidade de Sao Paulo, Brazil)
- Robert Nau (Duke University, USA)

- Teddy Seidenfeld (Carnegie Mellon University, USA)
- The Steering Committee comprises
- Gert de Cooman (Universiteit Gent, Belgium)
- Fabio G Cozman (Universidade de São Paulo, Brazil)
- Serafin Moral (Universidad de Granada, Spain)
- Robert Nau (Duke University, USA)
- Teddy Seidenfeld (Carnegie Mellon University, USA)
- Marco Zaffalon (IDSIA-Istituto Dalle Molle di Studi sull'Intelligenza Artificiale, Switzerland)

If you have any questions about the symposium, please contact the Organising Committee at [teddy@stat.cmu.edu](mailto:teddy@stat.cmu.edu) or [fgcozman@usp.br](mailto:fgcozman@usp.br) or at the following address.

Teddy Seidenfeld  
 Department of Statistics  
 Carnegie Mellon University  
 Pittsburgh PA 15213  
 UNITED STATES OF AMERICA  
 Telephone +1 412 268 2209  
 Facsimile +1 412 268 1440

### **25<sup>th</sup> European Meeting of Statisticians, 24-28 July 2005**

The 25th European Meeting of Statisticians will be held in Oslo, the capital of Norway, 24-28 July 2005, under the auspices of the Bernoulli Society. See the accompanying advertisement on the preceding pages.

### **8<sup>th</sup> IMS North American New Researchers Conference, 2-6 August 2005**

This conference will be held at the University of Minnesota, 2-6 August 2005. These conferences were/are organised by the IMS to promote interaction among new researchers primarily by introducing them to each other's research in an informal setting. As part of the conference, participants will present talks and posters on their research and discuss interests and professional experiences over meals and social activities organised through the meeting as well as by the participants themselves. The relationships established in this informal collegiate setting among junior researchers are ones that may last a career, or even lifetime!

The New Researchers Conference is a meeting of recent PhD recipients in Statistics and Probability. A new researcher is defined as anyone who has received a PhD since 2000.

Those interested in attending the conference will be requested to submit the following information to the Committee: a letter of intent, a curriculum vitae, and an abstract for a talk or poster. Electronic mail is preferred for abstract submission.

The deadline for receipt of applications is 15 February 2005. Please apply promptly since the number of participants is limited. Priority will be given to first time participants. Women and minorities are

encouraged to apply. Also, contingent on the availability of funds, support to defray travel and housing costs will be offered.

For Further details, please see the website [pomona.edu/~jsh04747/NRC/NRC.htm](http://pomona.edu/~jsh04747/NRC/NRC.htm) or email Galin Jones: [galin@stat.umn.edu](mailto:galin@stat.umn.edu) .

The deadline for applications is 15 February 2005.

### **German Open Conference on Probability and Statistics, 14-17 March 2006**

This conference will be held in Frankfurt, Germany, 14-17 March 2006.

This conference is held every two years by the Fachgruppe Stochastik of the German Mathematical Society. It provides a forum for participants from universities, business, and industry to discuss new results in the area of probability and statistics.

The "Stochastik-Tage" have become the major event probability and statistics in Germany, and belong to the most important probability and statistics conferences in Europe. There will be 14 sections covering major parts of the field, and a few hundred participants are expected.

A first announcement of the conference, including the list of sections, their organisers and the plenary speakers, is at [stoch2006.math.uni-frankfurt.de/index\\_en.html](http://stoch2006.math.uni-frankfurt.de/index_en.html).

### **Conference on Stochastics in Science, in Honour of Ole Barndorff-Nielsen's 71<sup>st</sup> Birthday, 20-24 March 2006**

This conference will be held in Guanajuato, Mexico, 20-24 March 2006. Contact [pabreu@cimat.mx](mailto:pabreu@cimat.mx) or visit the website [www.cimat.mx/Eventos/oebn-conference](http://www.cimat.mx/Eventos/oebn-conference) for more information.

### **9<sup>th</sup> International Vilnius Conference on Probability Theory and Mathematical Statistics, 25-30 June 2006**

This conference will be held in Vilnius, Lithuania, 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/).

### **31<sup>st</sup> Conference on Stochastic Processes and their Applications, 17-21 July 2006**

This conference will be held in Paris, France, 17-21 July 2006. This annual event will be organised under the auspices of the Bernoulli Society for Mathematical Statistics and Probability and co-sponsored by the Institute of Mathematical Statistics. Detailed information will be posted at [www.proba.jussieu.fr/pageperso/spa06/](http://www.proba.jussieu.fr/pageperso/spa06/) .

## **26<sup>th</sup> European Meeting of Statisticians, 24-28 July 2006**

This conference will be held in Torun, Poland. This is the first announcement.

The chairperson of the Scientific Program Committee is Herold Dehling (Ruhr-Universität Bochum). Adam Jakubowski (Nicolaus Copernicus University, Torun) is in the chair of the Local Organising Committee.

The town of Torun, located over the biggest river of Poland, Vistula, is famous for being the place where Nicolaus Copernicus was born in 1473. Torun's main attraction is as the medieval town of Torun, as inscribed in The World Heritage List. The old town of Torun is an example of a small historic trading city that preserves to a remarkable extent its original street pattern and outstanding early buildings, and which provides an exceptionally complete picture of the medieval way of life.

For more information on Torun visit [www.torun.pl](http://www.torun.pl).

Nicolaus Copernicus University is the main organising institution of the conference. It was founded in 1945, by a group of professors which left Vilnius. The university serves to more than forty thousand students and its campus offers perfect conditions for the conference. Visit [www.uni.torun.pl/en](http://www.uni.torun.pl/en) to learn more on the University.

The news related to the conference will be published on the conference web page [www.ems2006.umk.pl](http://www.ems2006.umk.pl). The contact e-mail is [ems2006@umk.pl](mailto:ems2006@umk.pl).

## **Prague Stochastics 2006, 21-25 August 2006**

This conference will be held in Prague, Czech Republic, 21-25 August 2006. It is a joint session of the 7th Prague Symposium on Asymptotic Statistics and the 15th Prague Conference on Information Theory, Statistical Decision Function and Random Processes, organized under the auspices of the Bernoulli Society for Mathematical Statistics and Probability.

The meeting will be organised by the Department of Probability and Mathematical Statistics, Faculty of Mathematics and Physics, Charles University and the Department of Stochastic Information, Institute of Information and Automation, Czech Academy of Sciences.

The scientific program will be aimed to cover wide range of stochastics with special emphasis on the topics of this lively field which have been pursued in Prague.

Contact Zuzana Praskova, Department of Statistics, Charles University, Sokolovska 83, 186 75 Prague, CZECH REPUBLIC, e-mail [praskova@karlin.mff.cuni.cz](mailto:praskova@karlin.mff.cuni.cz), or see [www.utia.cas.cz/pragstoch06](http://www.utia.cas.cz/pragstoch06) for further details.

## 8. Job Advertisements

*Message from the Treasurer. You are welcome to advertise jobs in Bernoulli News. The cost is currently €50 per advertisement. The advertisement should contain no more than 300 words and should be emailed as plain text (ASCII or ISO8859-1) to the Editor.*

*Ursula Gather  
(Bernoulli Society Treasurer).*

### **Université Catholique de Louvain, Institute of Statistics, Belgium**

A vacancy exists for a full time faculty position in statistics beginning September 2005.

The candidate will have to develop research and teaching activities within the Institute of Statistics in the field of statistics and its applications. She or he will teach theoretical or applied courses, introductory and advanced. She or he will take part in the activities organised by the Institute (doctoral thesis, seminars, workshops and service activities).

The candidate must possess a PhD in statistics, a significant scientific record proved by international publications and experience in one or several fields of application as well as in teaching at university level.

The detailed job description is available at [www.stat.ucl.ac.be](http://www.stat.ucl.ac.be).

Interested persons can obtain more details on the modalities for application from the Chairman of the Institute of Statistics: Jean-Marie Rolin, Institute of Statistics, Voie du Roman Pays 20, 1348 Louvain-la-Neuve, BELGIUM  
telephone +32 10 47 43 33, facsimile +32 10 47 30 32, e-mail [rolin@stat.ucl.ac.be](mailto:rolin@stat.ucl.ac.be).  
The deadline for application is 15 January 2005.

### **University of California, Santa Barbara, California, United States Of America**

The Department of Statistics and Applied Probability and the Department of Mathematics invite applications for an open level position, joint between the two departments. Starting date is 1 July 2005. The position is in a general area of Stochastic Analysis. Candidates with interest in Mathematical Finance are strongly encouraged to apply. Qualifications: research and teaching excellence and PhD in statistics, mathematics, or relevant field. Submit resume, statement of research and teaching objectives, the AMS Cover Sheet (available at [www.ams.org](http://www.ams.org)), and four letters of reference (at least one of which is directed towards teaching).

Materials should either be submitted electronically via [www.mathjobs.org](http://www.mathjobs.org) or sent to: Search Committee, Department of Statistics and Applied Probability, University of California, Santa Barbara, CA 93106-3110, USA.

Selection process begins 20 November 2004, and will continue until the position is filled. Candidates who can contribute to the diversity and excellence of the academic community through research, teaching and service are particularly encouraged to apply. An EE/AO employer.

For additional information, see [www.pstat.ucsb.edu](http://www.pstat.ucsb.edu) or [www.math.ucsb.edu](http://www.math.ucsb.edu).

## 9. 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        | Arnoldo Frigessi       | Oslo, Norway               | <a href="mailto:frigessi@nr.no">frigessi@nr.no</a>                                     |
| Membership Secretary        | Volker Mammitzsch      | Marburg, Germany           | <a href="mailto:mammit@mathematik.uni-marburg.de">mammit@mathematik.uni-marburg.de</a> |
| Treasurer                   | Ursula Gather          | Dortmund, Germany          | <a href="mailto:gather@statistik.uni-dortmund.de">gather@statistik.uni-dortmund.de</a> |
| Executive Secretary         | Daniel Berze           | Voorburg, The Netherlands  | <a href="mailto:isi@cbs.nl">isi@cbs.nl</a>   |
| Council Member<br>2001-2005 | Paul Feigin            | Haifa, Israel              | <a href="mailto:paulf@ie.technion.ac.il">paulf@ie.technion.ac.il</a>                   |
| Council Member<br>2001-2005 | Chii-Ruey Hwang        | Taiwan                     | <a href="mailto:crhwang@sinica.edu.tw">crhwang@sinica.edu.tw</a>                       |
| Council Member<br>2001-2005 | Tom Kurtz              | Madison, USA               | <a href="mailto:kurtz@math.wisc.edu">kurtz@math.wisc.edu</a>                           |
| Council Member<br>2001-2005 | Elisabeth de Turckheim | Paris, France              | <a href="mailto:et@jouy.inra.fr">et@jouy.inra.fr</a>                                   |
| Council Member<br>2001-2005 | Ruth Williams          | San Diego, USA             | <a href="mailto:williams@euclid.ucsd.edu">williams@euclid.ucsd.edu</a>                 |
| Council Member<br>2001-2005 | Victor Yohai           | Buenos Aires, Argentina    | <a href="mailto:vyohai@sinectis.com.ar">vyohai@sinectis.com.ar</a>                     |
| Council Member<br>2003-2007 | Tim Brown              | Canberra, Australia        | <a href="mailto:tim.brown@anu.edu.au">tim.brown@anu.edu.au</a>                         |
| Council Member<br>2003-2007 | Murad Taqqu            | Boston, USA                | <a href="mailto:murad@math.bu.edu">murad@math.bu.edu</a>                               |
| Council Member<br>2003-2007 | Frank den Hollander    | Eindhoven, The Netherlands | <a href="mailto:denhollander@eurandom.tue.nl">denhollander@eurandom.tue.nl</a>         |
| Council Member<br>2003-2007 | Valerie Isham          | London, UK                 | <a href="mailto:valerie@stats.ucl.ac.uk">valerie@stats.ucl.ac.uk</a>                   |
| Council Member<br>2003-2007 | Zhi-ming Ma            | Beijing, China             | <a href="mailto:mazm@mail.amt.ac.cn">mazm@mail.amt.ac.cn</a>                           |

|   |                          |                            |  |
|---|--------------------------|----------------------------|--|
| Council Member<br>2003-2007   | Mario Wschebor           | Montevideo,<br>Uruguay     | <a href="mailto:wschebor@cmat.edu.uy">wschebor@cmat.edu.uy</a>             |
| Chair, Publication<br>Committee   | Peter Jagers             | Göteborg,<br>Sweden        | <a href="mailto:jagers@math.chalmers.se">jagers@math.chalmers.se</a>       |
| Co-Chair, BS/IMS Liaison<br>Committee   | W.R. van Zwet            | Leiden,<br>The Netherlands | <a href="mailto:vanzwet@math.leidenuniv.nl">vanzwet@math.leidenuniv.nl</a> |
| Co-Chair, BS/IMS Liaison<br>Committee   | Ole E. Barndorff-Nielsen | Aarhus, Denmark            | <a href="mailto:oebn@imf.au.dk">oebn@imf.au.dk</a>                         |
| Chair, Committee for<br>Conferences on Stochastic<br>Processes                  | Ed Waymire               | Corvallis, USA             | <a href="mailto:waymire@math.orst.edu">waymire@math.orst.edu</a>           |
| Chair, European Regional<br>Committee   | Marie Huskova            | Prague, Czech<br>Republic  | <a href="mailto:marie.huskova@mff.cuni.cz">marie.huskova@mff.cuni.cz</a>   |
| Chair, Committee on<br>Probability and Statistics in<br>the Physical Sciences   | Wojbor<br>Woyczynski     | Cleveland, USA             | <a href="mailto:waw@po.cwru.edu">waw@po.cwru.edu</a>                       |
| Chair, Latin America Re-<br>gional Committee                                    | Pablo Ferrari            | São Paulo, Brazil          | <a href="mailto:pablo@ime.usp.br">pablo@ime.usp.br</a>                     |
| Chair, East-Asian and Pacific<br>Regional Committee                             | Tim Brown                | Canberra,<br>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,<br>Australia     | <a href="mailto:r.wolff@qut.edu.au">r.wolff@qut.edu.au</a>                 |
| Editor, <i>Journal of Stochastic<br/>Processes and Their Applica-<br/>tions</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> |