

Bernoulli NEWS

NEWSLETTER OF THE BERNOULLI SOCIETY FOR MATHEMATICAL STATISTICS AND PROBABILITY

SOME HIGHLIGHTS FROM THIS ISSUE

A Word from the President

Bernoulli Society Committees

Reports on Recent Meetings

Forthcoming Meetings

Job Advertisements

Editors:

Eric Cator
Mathematical Institute
Delft University of Technology
Mekelweg 4
2628 CD Delft
The Netherlands
Fax : +31 15 278 7255
Email : e.a.cator@tudelft.nl

Erik van Zwet
Mathematical Institute
Leiden University
P.O. Box 9512
2300 RA Leiden
The Netherlands
Fax : +31 71 527 7101
Email : evanzwet@math.leidenuniv.nl

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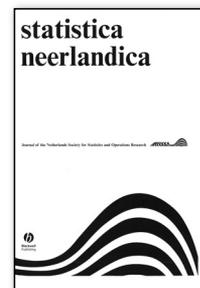
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The deadline for the next issue is 31 Maart 2008.

Please email submissions as plain text to the Editors:

Eric Cator (e.a.cator@tudelft.nl), Erik van Zwet (evanzwet@math.leidenuniv.nl).

This newsletter is available at the Bernoulli Society website <http://isi.cbs.nl/Bnews/index.html>.

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A WORD FROM THE PRESIDENT

A term has ended, another is starting: This is a good time for looking back at what has been achieved, successes and losses, during the past two years, and for looking ahead to what we have to do next.

Many issues have been considered during the past two years, and some important questions have been solved. In addition to the recurrent and usual, although not always trivial, management questions, like co-organization or sponsorship of scientific meetings, we had to reach a decision about the publications edited or sponsored by the Bernoulli Society in two cases: One very important issue was the fate of the journal "Bernoulli," which is owned by the Society; this journal was produced by the ISI and this had to be changed because of reasons internal to the ISI itself; after some heated debates within the Council and also within the ISI, it was decided to handle its production to the IMS. The change was effective at the beginning of 2007, so it is still too early to know for sure whether this decision has led to a significant increase in diffusion and subscriptions and, from a purely accounting point of view, if it is financially balanced. We certainly have to be careful about this issue in the near future. The second journal is SPA which, although owned by Elsevier, is the "official journal" of the Society. Lengthy and difficult negotiations with the publisher, and involving the past and present editors of this journal, led to an agreement about a significant lower subscription price for a slightly lower level of service. Details about this agreement may be found in a special announcement in this issue.

Another question about which some discussions have started within the Society is the state of our relations with other societies, mainly with the IMS. We have implicitly

decided to tighten our links with the IMS by the agreement about Bernoulli, but the two Societies have a rather long history of collaborating: on publications with the co-sponsorship of the electronic journal "Probability Surveys," or on the organization of meetings as the World Congress in Probability and Statistics, commonly known as the Bernoulli Congress.

Obviously, we still have to pursue the debate about these relations between the two societies, with the two somehow conflicting aims of strengthening the collaboration and of keeping the identity of each Society and, for us, the specific aim of developing the Bernoulli Society by itself. This should be another important theme of exchange, with some thinking about the role of an international scientific society at the age of the web and easy and fast communication of news, ideas and scientific papers.

As one can see, our agenda is plenty, and I hope the discussion about these questions and others, which might come up, will be rich and useful and leading to sound decisions. I should say, as rich as the discussions during the previous term have been: and for this, we have to thank the outgoing Council and all previous office bearers, with special thanks for those who have finished their terms: Donald Dawson as past president, and Volker Mammitzch as membership secretary, and last but not least, Peter Jagers as outgoing president, but Peter is fortunately staying with us as the new past president.

Finally, I would like to welcome Victor Perez--Abreu as President-Elect, and the new membership secretary, Joseph Steinebach, and the new editors of this bulletin, Bernoulli News, Eric Cator and Erik van Zwet, and all the new members of the Council.

Jean Jacod
PRESIDENT

BERNOULLI SOCIETY COMMITTEES

Executive Committee, 23 August 2007, Lisboa

Present: D. Berzé, U. Gather, J. Jacod, P. Jagers.

Invited: A. Azzelini (chair of the ERC).

1 – Report of the election committee: Victor Perez--Abreu has been elected President-Elect, and the following new members have been elected to the Council: Claudia Klüppelberg, Maria--Eulalia Vares, Paolo Baldi, Adam Jakubowski, Alexander Novikov, Philip Protter, and Peter Spreij (seven new members were needed, since V. Perez--Abreu was previously a Council member). Joseph Steinebach has been elected as the new membership secretary, replacing Volker Mammitzsch who has been warmly thanked for all the work he has done in this position.

2 – ERC (European Regional Committee): a detailed report is given by A. Azzelini, who provides information on the European Young Statisticians Meeting in Spain (September 2007), and about the forthcoming European Meetings of Statistics: no meeting in 2008 because of the World Meeting in Singapore, Toulouse in 2009 and Athens in 2010. He also informs the EC of the new composition of the ERC for 2008--2010 (8 members, including the chair Aart van der Vaart).

3 – CCSP (Conferences on Stochastic Processes): the next SPA meetings will be in Berlin (2009) and Osaka (2010).

4 -- The next World Congress: There is a detailed report by Ruth Williams, showing that everything is on its way. However, contrary to the IMS, the BS provides no support for (young) participants so far. A discussion arises about this, with various opinions, the conclusion being that one should check with the EU (Brussels) or the

ERF (Strasbourg) whether it is possible to fund some participants with European money.

5 -- SSIC (Stochastic Science Institutes Committee): Frank den Hollander has stepped down and Alan Carr (from the Triangle...) has accepted to chair this committee.

6 -- CSPS (Committee of Statistics in the Physical Sciences): This committee, chaired by Peter Guttorp, is not really active for the time being. No obvious solution for reviving it has been proposed, apart from the suggestion of organizing special sessions at various conferences, and to begin with a special topic session in Durban.

7 -- LARC: The Latin American Regional Chapter has been transformed into an independent "Latin American Society" which is equally linked to BS and the IMS. The precise statute of this is not totally clear, and the situation should be fully clarified. For example, are the members of the new Society automatically BS members, or are they BS members only if they pay some additional – symbolic or not – fee?

8 -- The statute of the new "Russian Chapter" (which, in fact, is still to be constituted) is also unclear: Should one consider it a regional chapter including members of some of the former USSR Republics apart from Russia?

9 -- Some other points are discussed, with the same output as in the Council meeting or the GA: Durban, the situations of the journals (SPA, Bernoulli, BS News), and the finances of BS.

Jean Jacod

LARC-SLAPEM Committee

The elections of the new committee members of LARC--SLAPEM have taken place from July 2--5. The new elected members are: Claudio Landim, Mario Wschebor, Stella Brassesco and Daniel Hernandez--Hernandez.

The new committee is now composed of:

- [Ricardo Fraiman](#) (Argentina)
- [Maria Emilia Caballero](#) (Mexico)
- [José Leon](#) (Venezuela)
- [Raul Gouet](#) (Chile)
- Claudio Landim (Brazil)
- Mario Wschebor (Uruguay)
- Stella Brassesco (Venezuela)

- Daniel Hernandez--Hernandez (México)
- Pablo Ferrari (Brazil)

A campaign to find new associates was made during one month. As a result of this campaign, we now have 150 associates. We have recently signed an agreement with the IMS. The next CLAPEM will take place in Venezuela in 2009. The committee must make a decision about the date in the next few weeks.

José R. León
CHAIRMAN LARC-SLAPEM

Call for News of Members and Colleagues

If you hear of news about Bernoulli Society members and colleagues, that ought to be

shared widely, then please pass on the information to the Editors.

REPORTS ON RECENT MEETINGS

Summer School on Lévy Processes at Sandbjerg Manor

This summer school was held at Sandbjerg Manor, Denmark, from August 9--12, 2007. About 70 PhD and post-doctoral students from all over the world listened to the lectures of Andreas Kyprianou, Sid Resnick, Jan Kallsen, and Davar Koshnevisan, who talked on different aspects of the theory and applications (in telecommunications and finance) of Lévy processes.

Oddbjorg Wethelund



The 5th International Conference on Lévy Processes: Theory and Applications

This conference was held in Copenhagen, August 13--17, 2007. There were 150 participants, among them many young researchers who had also participated in a satellite summer school at the picturesque Sandbjerg Manor in Southern Denmark.



The conference provided the most recent results about the wide spectrum of Lévy process theory. The names of the speakers and the abstracts can be found at <http://www.math.ku.dk/english/research/conferences/levy2007/levy.html>.

They show convincingly that the Lévy process theory is very much alive. It has become an exciting field of research on stochastic processes. Applications include meteorology, physics, queuing and branching theory, stochastic networks, bioinformatics, finance, insurance, fractal, and heavy-tailed phenomena. The list of speakers includes old masters such as Ole Barndorff--Nielsen, Michael Markus, Jay Rosen, Ron Doney, Jean Jacod, but also various postdoctoral students and junior researchers.

The Lévy process conferences have become important European events on the stochastic process theory. Starting in 1999 with the first conference in Aarhus (by initiative of Ole Barndorff--Nielsen), the organization of these meetings (in Aarhus 2002, Paris 2003 and Manchester 2005) has always been based on informal networks in the stochastic process community. Thanks to an initiative of René Schilling and Alexander Lindner, the sixth conference will be held in Dresden in 2010. The stochastic process community is looking forward to this event.

Thomas Mikosch

LOCAL ORGANIZER, COPENHAGEN

Gennady Samorodnitsky

SCIENTIFIC CHAIR, CORNELL

The Fifth International Conference on Extreme Value Analysis

This conference, held from July 23--27 2007, was hosted by the Department of Mathematical Statistics and Actuarial Science of the University of Bern, Switzerland.

The aim of the conference was to bring together a wide range of researchers, practitioners and graduate students whose work is related to the analysis of extreme values in a wide sense. More than 120 participants were present from 26 different countries. The scientific program included 79 talks and a poster session with 20 posters. Among the topics of the conference were:

- Classical extreme value theory

- Novel applications of extreme value theory
- Statistics of extremal events
- Heavy-tailed phenomena
- Large deviations
- Methods of risk analysis
- Stochastic processes for extremes
- Rare event simulation
- Multivariate extremes
- Dependence and extremes
- Spatio-temporal models

One day of the conference was dedicated to Laurens de Haan on the occasion of his 70th birthday.



Social activities offered an excursion to the Bernese Alps and a conference banquet with Swiss music and magic moments with the

illusionist Siderato (Peter Mürner, former university rector).

Funding was provided by Swiss Mobiliar, Allianz Suisse, Swiss National Science Foundation, Swiss Academy of Science, Moser Foundation.

The conference was very successful owing to the high quality of the presentations and the posters. The open atmosphere and the smooth organization also contributed to making this conference an unforgettable event.

Jürg Hüsler

ESAIM P&S MEETING

The aim of this meeting, held in Toulouse from June 14--15, 2007, was to give a broad overview of the modern, high quality research in statistics and probability that the journal ESAIM P&S is aiming for. The editors each gave a talk about their area of expertise. This meeting also gave the participants the opportunity to acquaint themselves with the editorial board of ESAIM P&S. The program:

- E. Del Barrio Tellado (Valladolid, Spain): Trimming methods for comparing distributions
- Dette (Ruhr--Universität Bochum): A simple estimate for monotone regression
- P. Ferrari (IME USP Brazil): Fleming Viot processes and quasi-stationary distributions
- N. Gantert (Muenster, Germany): Transport in a random medium
- G. Lugosi (Barcelona, Spain): Local tail bounds for functions of independent random variables
- J. Norris (Cambridge, UK) Stochastic

integrals in the plane, and applications

- J. Rosinski (Tennessee, U.S.A.): Simulation of Levy processes: an overview and current issues
- Q.M. Shao (Hong Kong): On Independence Tests Based on Large Sample Correlation Matrices

Overall, more than 40 scientists, including a number of young researchers from France, participated in the meeting. The full program, including the slides of the conferences, can be found at

<http://www.lsp.ups-tlse.fr/Fp/Klein/esaim/engesaim.html>

Organizers: S. Cohen, F. Gamboa, T. Klein, and N. Savy

Thierry Klein
ORGANIZER

FORTHCOMING MEETINGS

First Canada Mexico Statistics Meeting

This event will take place at the Centro de Investigaciones en Matemáticas (Centre for Research in Mathematics) located in the City of Guanajuato, Mexico on February 22--23, 2008.

www.cimat.mx/Eventos/canada-mexico-SM

The meeting is organized by the Statistical Society of Canada (SSC) and the Asociación Mexicana de Estadística (Mexican Statistical Association, AME).

The scientific program includes invited talks and invited poster session on different

research areas including biostatistics, business statistics, data mining, econometrics, spatial statistics, demography, reliability, industrial statistics, Bayesian statistics, applied probability, and survey methods.

General information: rosa@ciamat.mx

Victor Perez Abreu

Workshop on Stochastics in Turbulence and Finance

This workshop will be held from January 29 - February 1, 2008, at the Sandbjerg Estate, Soenderborg, Denmark.

The aim of the workshop is to bring together leading scientists from mathematics, physics and finance working on the stochastic analysis of the Navier--Stokes equations and the statistical analysis and stochastic modeling of turbulent flows and financial markets, thus providing a common forum for discussion of new and exciting developments in these areas. We believe that these apparently different disciplines are not adequately represented with emphasis on their similarities (and differences) and their potential of mutual development, and we hope that the present workshop will help to fill this gap.

Organizing Committee: Ole E. Barndorff--Nielsen (Aarhus) and Juergen Schmiegel (Aarhus).

Confirmed invited speakers are Jochen Cleve (Munich), Rama Cont (Paris), Jose Manuel Corcuera (Barcelona), Fred Espen Benth (Oslo), Andrei Fursikov (Moscow), Martin Greiner (Munich), Sergei Kuksin (Edinburgh), Gunner Larsen (Risø), Søren Larsen (Risø), Jakob Mann (Risø), Joachim Peinke (Oldenburg), Mark Podolskij (Aarhus), Neil Shephard (Oxford), Michael Soerensen (Copenhagen), Enrique Thomann (Oregon), Steen Thorbjørnsen (Aarhus), Edward C. Waymire (Oregon), Huaizhong Zhao (Loughborough).

Contact Information: Oddbjorg Wethelund.
Tel +45 8942 3515, e-mail:

oddbjorg@imf.au.dk

Oddbjorg Wethelund

Current Trends and Challenges in Model Selection and Related

Areas

This workshop will be held from July 24-26, 2008, at the University of Vienna. The workshop will provide a forum for presentation and discussion of current trends and challenging problems in model selection and related shrinkage methods. Invited speakers include Yannick Baraud (Université de Nice Sophia-Antipoli), Rudy Beran (UC Davis), Ed George (The Wharton School), Patrik Guggenberger (UCLA), Ching-Kang Ing (Academia Sinica), Paul

Kabaila (LaTrobe Univ.), Gabor Lugosi (Pompeu Fabra Univ.), and Yuhong Yang (Univ. of Minnesota). Contributed presentations are welcome. For further details, see

www.univie.ac.at/workshop_modelselection/.

Hannes Leeb

Efficient Monte Carlo: from variance reduction to combinatorial optimization

On the occasion of R.Y. Rubinstein's 70th birthday

This workshop will be held from July 14--18, 2008, at the Sandbjerg Estate, Soenderborg, Denmark. During his career, Reuven Rubinstein has initiated many new discoveries in Monte Carlo simulation, stochastic modelling and optimization, and has inspired numerous researchers to take up research in these fields. This conference is intended to celebrate Professor Rubinstein's 70th birthday by bringing together many of these international researchers in modern Monte Carlo methods. Professor Rubinstein has significantly advanced (or even established) the theory and application of adaptive importance sampling, rare event simulation, randomized optimization, stochastic optimization, sensitivity analysis, the score function method, stochastic counterpart method, and recently the popular cross-entropy method (see <http://www.cemethod.org>). Currently, he is pursuing important research in optimization and counting problems concerning #P complete problems.

Organizing Committee: Søren Amussen (Aarhus) (Chair), Peter W. Glynn (Stanford), Jozeph Kreimer (Beer Sheeva), Dirk P. Kroese (Brisbane).

Program Committee: Peter W. Glynn (Stanford) (co-chair), Sandeep Juneja (Mumbai), Joseph Kreimer (Beer Sheva), Dirk P. Kroese (Brisbane) (co-chair), Don

McLeish (Waterloo), Georg Pflug (Vienna), Ad Ridder (Amsterdam), Alexander Shapiro (Atlanta), Nahum Shimkin (Haifa), and Assaf Zeevi (New York).

Invited Speakers: Peter W. Glynn (Stanford), Boaz Golany (Haifa), Dirk P. Kroese (Brisbane), Boris Polyak (Moscow), Christian Robert (Paris), Reuven Y. Rubinstein (Haifa), Alexander Shapiro (Atlanta), Robert L. Smith (Ann Arbor).

Key Dates:

- October 1, 2007: Registration for the conference opens. Registrants may choose to present talks or not, depending on personal preferences.
- February 15, 2008: Closing date for submission of contributed talks.
- March 31, 2008: Notification of acceptance of contributed talks.

Registration fee will be approximately USD 150 per day and covers accommodation and all meals. The Annals of Operations Research will publish a special volume on Monte Carlo Methods for Simulation, Optimization and Counting. Contact Information: Oddbjorg Wethelund. Tel +45 8942 3515, e-mail:

oddbjorg@imf.au.dk

Oddbjorg Werthelund

7th World Congress in Probability and Statistics

71st IMS Annual Meeting and 7th Bernoulli Society World Congress

This conference will be held from July 14--19, 2008, at the National University of Singapore. website:

<http://www.ims.nus.edu.sg/Programs/wc2008/index.htm>

email: wc2008_general@nus.edu.sg

Chair of the Local Organizing Committee:
Louis Chen

Chair of Scientific Program Committee: Ruth Williams

This quadrennial joint meeting is a major worldwide event featuring the latest scientific developments in the fields of probability and statistics and their applications. The program will cover a wide range of topics and will include invited lectures by the following leading specialists:

- Martin Barlow, University of British Columbia (Medallion Lecture)
- Richard Durrett, Cornell University (Wald Lectures)
- Jianqing Fan, Princeton University (Laplace Lecture)
- Alice Guionnet, École Normale Supérieure de Lyon (Lévy Lecture)
- Mark Low, University of Pennsylvania (Medallion Lecture)
- Zhi-Ming Ma, Academy of Mathematics and Systems Science, Beijing (Medallion Lecture)
- Peter McCullagh, University of Chicago (Neyman Lecture)
- Douglas Nychka, US National Center for Atmospheric Research (Public Lecture)
- Oded Schramm, Microsoft Research (BS-IMS Special Lecture)
- David Spiegelhalter, University of Cambridge and MRC Biostatistics Unit (Bernoulli Lecture)
- Alain--Sol Sznitman, ETH Zurich (Kolmogorov Lecture)
- Elizabeth Thompson, University of Washington (Turkey Lecture)

- Wendelin Werner, Université Paris-Sud (BS-IMS Special Lecture)

There will be 33 invited paper sessions highlighting topics of current research interest (<http://www.ims.nus.edu.sg/Programs/wc2008/invitedsessions.htm>), as well as many contributed talks and posters.

The venue for the meeting is the National University of Singapore. Singapore is a vibrant, multi-cultural, cosmopolitan city-state that expresses the essence of today's New Asia. It offers many attractions both cultural and touristic, such as the Esplanade and the Singapore Night Safari.

Some travel assistance is available for students and new researchers (within 2 years of PhD at the date of the meeting) through IMS Laha travel awards (for application information see

<http://www.imstat.org/awards/laha.html>).

Funding is anticipated from the US National Science Foundation for awards to help defray the travel costs of junior researchers, women and members of under-represented minorities, from the United States participating in the Congress (for application information see

<http://www.ims.nus.edu.sg/Programs/wc2008/financial.htm>).

Some limited funds are also available from the Local Organizing Committee to provide financial support of up to 1,000 SGD each to participants from China, India and Southeast Asia (see the same link above). The IMS Child Care initiative encourages and supports the participation at IMS Annual Meetings (including the Congress) of IMS members having child care responsibilities (for application information see

<http://www.imstat.org/meetings/childcare.htm>).

Ruth Williams

New scaling limits and other recent developments in probability

University of Warwick, Monday 31st March to Friday 4th April 2008. This conference revives a tradition of approximately annual UK probability meetings. Its major theme will be the topic of new scaling limits in probability including Schramm-Loewner evolution, random matrices, coagulation and fragmentation, and SPDE.

The highlight of the workshop will be the following four minicourses, each of three lectures:

- Jean Bertoin: Coalescence and stochastic flows of bridges
- Kurt Johansson: Scaling limits in random matrix theory and related models

- Franco Flandoli: SPDEs in fluid dynamics
- Scott Sheffield: Random geometry and the Schramm-Loewner evolution

The scope of the conference will not be limited to these themes: invited speakers will describe work in other recent developments in probability.

For further details and registration see:

<http://www2.warwick.ac.uk/fac/sci/statistics/>

and link to Probability at Warwick.

Wilfrid Kendall

JOB ADVERTISEMENTS

Message from the Treasurer. You are welcome to advertise jobs in *Bernoulli News*. The cost is currently EUR 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)***.

Vacancies at the Thiele Centre for Applied Mathematics in Natural Science

At the Thiele Centre for Applied Mathematics in Natural Science (www.thiele.au.dk), Department of Mathematical Sciences, University of Aarhus, two four months post-doc positions are available in 2008 and 2009.

The Thiele Centre for Applied Mathematics in Natural Science at the University of Aarhus, Denmark, is a mathematical research centre that fosters advanced research and training at the highest international level.

The main field of activity of the Thiele Centre is basic research in stochastic with particular emphasis on the interplay with other disciplines of natural science. The long tradition of interdisciplinary collaboration forms an important basis for the activities of the Thiele Centre.

The focal points of the Thiele Centre are

- 1) stochastic geometry and statistical image analysis
- 2) Lévy theory and applied probability
- 3) stochastic processes and spatio-temporal modelling
- 4) computational stochastic and bio-informatics

Applicants with research interests in one of these areas will be preferred. Applications should include a curriculum vitae, a complete list of publications and a motivation and plan for the research in relation to the planned post-doc stay.

Applications should be submitted electronically to the Director of the Thiele Centre, Eva B. Vedel Jensen, e-mail: eva@imf.au.dk.

Deadline for application is December 1, 2007, at 12:00.

“WHO IS WHO” IN THE BERNOULLI SOCIETY

OFFICE	OFFICE BEARER	LOCATION	EMAIL
President	Jean Jacod	Paris, France	jj@ccr.jussieu.fr
President Elect	Victor Perez--Abreu	Guanajuato, Mexico	pabreu@cimat.mx
Past President	Peter Jagers	Göteborg, Sweden	jagers@math.chalmers.se
Scientific Secretary	Arnoldo Frigessi	Oslo, Norway	frigessi@nr.no
Membership Secretary	Josef Steinebach	Köln, Germany	jost@math.uni-koeln.de
Treasurer	Ursula Gather	Dortmund, Germany	gather@statistik.uni-dortmund.de
Executive Secretary	Daniel Berze	Voorburg, The Netherlands	dbre@cbs.nl
Council Member 2005-2009	Wilfrid Kendall	Coventry, UK	w.s.kendall@warwick.ac.uk
Council Member 2005-2009	Eva Vedel Jensen	Aarhus, Denmark	eva@imf.au.dk
Council Member 2005-2009	Alison Etheridge	Oxford, UK	etheridge@stats.ox.ac.uk
Council Member 2005-2009	Rajeeva Karandikar	New Delhi, India	rlk@isid.ac.in
Council Member 2005-2009	Anton Wakolbinger	Frankfurt am Main, Germany	wakolbinger@math.uni-frankfurt.de
Council Member 2008-2009	Paolo Baldi	Roma, Italy	baldi@mat.uniroma2.it
Council Member 2005-2009	Maria Eulalia Vares	Rio de Janeiro, Brazil	spa1@cbpf.br
Council Member 2008-2012	Claudia Kluppelberg	Munich, Germany	cklu@ma.tum.de
Council Member 2008-2012	Philip Protter	Cornell, USA	pep4@cornell.edu
Council Member 2008-2012	Alexander Novikov	Sydney, Australia	Alex.Novikov@uts.edu.au
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Chair, Publication Committee	W. R. van Zwet	Leiden, The Netherlands	vanzwet@math.leidenuniv.nl
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Editor, <i>Bernoulli</i>	Holger Rootzén	Göteborg, Sweden	rootzen@math.chalmers.se
Editor, <i>Bernoulli News</i>	Eric Cator Erik van Zwet	Delft, The Netherlands Leiden, The Netherlands	e.a.cator@tudelft.nl evanzwet@math.leidenuniv.nl
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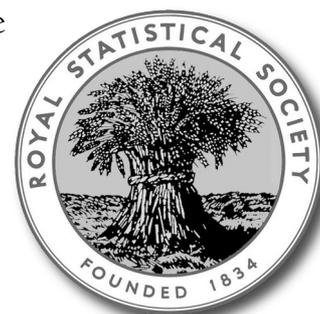
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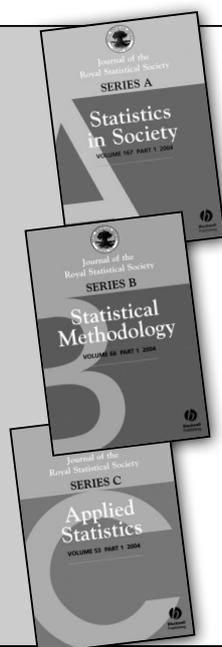
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