

# Bernoulli NEWS

Newsletter of the Bernoulli Society for Mathematical Statistics and Probability

## SOME HIGHLIGHTS FROM THIS ISSUE:

*Changing Presidents*

*News from the Scientific Secretary*

*Reports on Activities*

*Conferences*

*Forthcoming BS Events*

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# 1. Changing Presidents

During the last two years, from August 1993 – August 1995, Ole Barndorff-Nielsen served as President of the Bernoulli Society. Under his presidency the society thrived and flourished thanks to his initiatives and various activities inside and outside the Society. He strengthened existing ties and established new ones both within the stochastic community as well as with the mathematical community in general. His report on these developments, which was read at the General Assembly of the 50th ISI Session in August 1995, speaks for itself.

The picture shows the new President Jef Teugels (left), the outgoing President Ole Barndorff-Nielsen (middle) and the President-Elect Louis Chen (right). It was taken by Makoto Maejima at the SPA conference dinner in Singapore.

## **President's Report August 1993 – August 1995**

In the course of the last four or so years the Society has, thanks to the efforts of many people, expanded its activities in a number of respects.

- Membership Secretary.

With the expanding activities of the Society it became more and more apparent that the responsibilities of the Office of Scientific Secretary far exceeded what could be reasonably and fully handled by a single person. In connection with the Council meetings at the joint BM/IMS World Congress in Chapel Hill, June 1994, it was therefore decided immediately to create a post as Membership Secretary, with main responsibility for personal contacts to members, membership drives, etc. We have been very fortunate that Professor Volker Mammitzsch agreed to take this post, and the experience from

the last year has shown that there is ample need for such a post. Eventually, the post should be made more formally official in connection with a forthcoming change of the statutes of the Society.

- Committees.

The CCSP (Committee for Conferences on Stochastic Processes), the CSPA (Committee for Statistics in the Physical Sciences), the ERC (European Regional Committee), and the LARC (Latin American Regional Committee) have all been active in organizing conferences and workshops, either on their own or in collaboration with other bodies. Overviews of past and planned activities are given in Bernoulli News and in the ISI Newsletter. (In the future, details of the meetings and other aspects of the work of the Committees will appear mainly in

Bernoulli News.)

The CPSPS is about to change its name and acronym to Committee for Probability and Statistics in the Physical Sciences (CPSPS) in order better to reflect the Committee's actual ambit.

The EAPRC (East Asian Pacific Regional Committee) has been dormant for some time, due to the special geographical and economic character of that region. However, during the recent Conference on Stochastic Processes and Their Applications, 19-23 June in Singapore, an open meeting was held which was intended as a first step toward resuscitating the EAPRC, and this will be pursued at the ISI Beijing Session and later.

- Meetings.

As in the case of Committees, details about past and planned activities are given in Bernoulli News and in the ISI Newsletter. Suffice it here to mention the highly successful BS World Congress, 20-25 June 1994, held jointly with IMS, and the forthcoming Fourth World Congress of the Bernoulli Society which will take place in Vienna 26-31 August 1996. The Fifth World Congress is scheduled for the year 2000 and negotiations are under way to find a suitable location and time period. The Society has received several most welcome invitations for hosting this event.

- Finances.

A couple of years ago the financial prospects of the Society looked somewhat dire. However, this situation has changed drastically to the better. The main reasons for this is that the Society was able to conclude a favourable contract with Chapman and Hall for the production of the new Society journal BERNOULLI and because the ISI (International Statistical Institute), our 'Mother' institution, has changed its economic and accounting policies in a way that is significantly beneficial to its various Sections.

- ISI/BS relationship.

The Society has now, in my opinion, a very healthy and symbiotic relationship to the ISI. We are benefitting strongly from the kind and professional assistance provided by the staff of the Permanent Office of the ISI in Voorburg, the financial situation of the Society is, as already mentioned, much improved, and the autonomy of the Society in all matters of scientific importance has been made manifest through the signing of a document by the President of the ISI, Professor Jayanta K. Ghosh, the Director of the Permanent Office, Dr. Zoltan Kenessey, and myself (cf. the ISI Newsletter Vol. 18 No. 3, 1994 and Bernoulli News No. 2, 1995). It is a real plea-

sure here to acknowledge the goodwill and collaborative spirit with which the Society has been met, in this somewhat transitional period for both the ISI and BS, by the Executive Committee, the Council and the Permanent Director of the ISI.

One of the ways where the Society can contribute to the life of ISI is as coorganizer of a new series of 'Cutting Edge Conferences' that the ISI is planning in dialogue with its Sections.

- Publications.

The 'classical' journals in which the Society has a stake, namely Stochastic Processes and Their Applications, Time Series Analysis, and International Statistical Review continue to fare well. In a restructuring of the editorial setup for the Review each of the ISI Sections have appointed a Section Editor who will be responsible for a part of the Review, and this is bound to enhance the interest of the journal to Section members. The Section Editor for the Bernoulli Society is Professor Elja Arjas.

At the Florence Session of the ISI, the Bernoulli Society decided to start its own newsletter, Bernoulli News. Professor Claudia Klüppelberg has taken on the editorship with gusto and the first issue appeared in connection with the Third World Congress in Chapel Hill, June 1994. In the future Bernoulli News will appear twice annually, with every other issue of BERNOULLI. Please have Bernoulli News in mind as a medium for the venting of ideas and comments, for communication of Society relevant activities around the World, and for articles on cultural, Society related, issues.

The publication of the first two issues of BERNOULLI has, unfortunately, met with some difficulties, not due to lack of excellent manuscripts but on a practical level, at the production end. These difficulties have now been resolved and a combined March/June issue has just appeared; hopefully you, the BS members, will be pleased with it. From now on we should be back on the planned track for the publication of the journal, with four issues appearing annually.

- BS/IMS relationship.

To strengthen the already existing and fruitful connections and collaboration between BS and the IMS (Institute of Mathematical Statistics) a Liaison Committee was established in connection with the BS/IMS Conference in Chapel Hill. As just one example of the further collaboration between our two societies, let me mention the contribution of the IMS that will form a part of the scientific programme at next year's BS World Congress in Vienna.

- Logo.

The Society has adopted as its logo the spiral design which appears above and which was devised by Jacob Bernoulli. The Latin inscription reads in translation 'Changed I rise again in the same way', and this was thought nicely appropriate for a scientific society such as ours and for our new journal BERNOULLI in particular. Some comments, by Richard Gill, on the history of the design will appear in Bernoulli News Vol. 3 No. 1.

- What does the future hold for our Society?

I have no doubt that the Society will grow in strength over the next many years. Its role as the international society for mathematical statistics and probability combined with the ever expanding range and importance of our scientific subject areas would seem to make this certain.

This brings me to an important point. It is, in my opinion, an essential task for the Bernoulli Society to cultivate the unity of probability and statistics, not just for unity's sake but because there are rich results to be reaped from that. As examples of constellations of areas where that unity is strongly felt at present I might mention point processes/interacting particle systems and spatial statistics, including image analysis, as one instance, large deviations and higher order asymptotics in

statistical inference as another, and Gibbs random fields and graphical models as a third.

On a more pedestrian level, some of the issues that confront the new Executive Committee and Council are the need to bring the Society more in line with present day electronic communication and publication means, and to develop ties with other major international scientific societies, whether in the natural or medical or engineering or social sciences.

With the ISI Session in Beijing and the European Meeting of Statisticians in Aarhus my term as President of the Society comes to end. It has been a great privilege and pleasure to serve as President. During this term, the various Officers of the Society, the Chairmen and Members of our Committees, the Organizers of conferences, workshops, etc. held under the aegis of the Bernoulli Society, and our journal Editors have put an enormous amount of time, effort and devotion into strengthening the vitality of the Society, and we all owe them a warm thanks. I have of course had most contact with our incoming President Jef Teugels, the Scientific Secretary Richard Gill, the Treasurer Morris Eaton and the Membership Secretary Volker Mammitzsch, and I wish here to thank them specially for their friendship and support - I will miss our frequent 'business' contacts.

Ole E. Barndorff-Nielsen

The new President is Jef Teugels and the new President-Elect Louis Chen. Both are well-known for their various contributions to our community. On the next page we present some of the highlights of their careers to date. The picture of Louis Chen was taken in a study room in Kolmogorov's house at the outskirts of Moscow in June 1993.

### Jozef L. Teugels

Department of Mathematics  
Katholieke Universiteit Leuven  
B-3030 Leuven (Belgium)  
email: jef@pearson.cc.kuleuven.ac.be

- Born in 1939, married to Rita Rosa BETTENS, one daughter Lieve.
- Undergraduate in Leuven (Belgium); M.Sc. (1966) and Ph.D. (1967) at Purdue University, West-Lafayette, Indiana, USA.
- Currently Professor of Mathematics, Katholieke Universiteit Leuven, Belgium; held visiting positions at Cambridge, Coimbra, Naval Postgraduate School (Monterey), British Columbia, Chapel Hill, UC Santa Barbara, Australian National University, University of Maryland, Keio University at Yokohama. Teaching assignments in developing countries Zaire and Indonesia.
- Fellow of IMS, Member of ISI.
- Member of the Editorial Board of the *Journal of Applied Probability*, *Advances of Applied Probability* and the *Wiley Series in Probability and Mathematical Statistics*.
- Scientific Secretary of the Bernoulli Society (1975–1985).
- Organiser of the *Stochastic Processes and their Applications* meeting (1972), the *European Meeting of Statisticians* (1977) and the *Statistics, Earth and Space Sciences* meeting (1989), all at the Katholieke Universiteit, Leuven, Belgium.
- Addict of classical (including contemporary) music. Special interest in mathematical and statistical modeling for music and musical instruments.

### Louis H.Y. Chen

Department of Mathematics  
National University of Singapore  
Singapore 119260 (Republic of Singapore)  
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- Born in 1940, married to Annabelle Wing YIP with two daughters Carmela I-Tien and Jacinta I-Pei.
- B.Sc. (1964) from University of Singapore; M.S. (1969) and Ph.D. (1971) from Stanford University.
- Currently Professor of Mathematics, National University of Singapore; held visiting positions at Simon Fraser University, Stanford University, Massachusetts Institute of Technology and Université de Provence.
- Associate Editor of *Statistica Sinica* (since 1988) and *BERNOULLI* (since 1993).
- Fellow of IMS (elected in 1989); Winner of the National Science and Technology Award (Singapore) in 1991.
- Honorary Secretary (1974–77 and 1980–82) and President (1984–85 and 1988–91) of the Singapore Mathematical Society; Vice-President (1980–82) and President (1982–83) of the Singapore Institute of Statistics; Member of the BS Structure Committee (1993–94); Member of the BS Committee for Conferences on Stochastic Processes (1993–).
- Organizing Secretary of the *International Mathematical Conference*, Singapore, 1981; Organizing Chairman of the following conferences: *Time Series Workshop* (1984); *Singapore Probability Conference* (1989); *23rd Conference on Stochastic Processes and their Applications* (1995), all in Singapore.
- Member of the Education Service Commission, Singapore (1990–).
- Hobbies include listening to classical music and opera, singing and playing the recorder.

## 2. News from the Scientific Secretary

The Council of the Bernoulli Society met during the European Meeting of Statisticians in Aarhus, August 20-24, 1995. The meeting was almost simultaneous with Council meetings in Beijing. Fortunately the major decisions taken at both places coincided!

The most significant event was surely the unanimous decision to hold the 5th World Congress of the Bernoulli Society at CIMAT, Guanajuato, Mexico, in the year 2000. The decision was based on both invited and unsolicited (but equally welcome) proposals from various locations. This world congress is planned to be a joint meeting with IMS, similar to the 2nd (Uppsala) and 3rd (Chapel Hill). The timing of the conference is still under discussion (January and May have both been suggested).

The year 2000 has been proclaimed World Mathematical Year by the International Mathematical Union, and sponsored by UNESCO, among other international bodies. One goal of the World Mathematical Year is to involve the less developed countries in mathematics, and the Bernoulli Society whole-heartedly supports this aim, as well as emphasizing its own international status, by the choice of location for our World Congress. A committee has been formed under the chairmanship of O.E. Barndorff-Nielsen to initiate Bernoulli Society activities in the World Mathematical Year. It will make proposals to our council and also coordinate our activities with those of the International Mathematical Union.

Council accepted a set of guidelines drafted by J. Teugels,

- a) for affiliation of statistical societies, and
- b) for the formation of local chapters of the Bernoulli Society.

To begin with the second type of arrangement, it should be recalled that the Bernoulli Society has had local chapters successfully operating in several

countries of Eastern Europe for quite a number of years. These local chapters are specially aimed at helping groups of mathematical statisticians and probabilists in countries without convertible currencies to become members of Bernoulli Society. Dues are paid in local currency to the local chapter and used to circulate Bernoulli News, organize local activities, and so on. The new guidelines, in the main, formalize existing arrangements and will be the basis for founding new local chapters in the future. An affiliated society is an independently existing, national or international society for statistics and probability, which wishes to cooperate with the Bernoulli Society; perhaps in order to carry out some of the typical functions of a local chapter. Affiliation agreements could take more varied forms than local chapters, according to varied circumstances. But in both cases, affiliation agreements and local chapters will be reviewed by council every four years. The guidelines are available (e.g., by email) from any of the society officers.

With the new journal BERNOULLI, this newsletter Bernoulli News, and the fantastic programme of upcoming meetings, the Bernoulli Society has more to offer than ever before and the time is ripe for a membership drive for the Society. Bernoulli Society members are called on to help by encouraging individual colleagues to join; displaying on suitable notice-boards membership forms, brochures for BERNOULLI, posters for the Vienna World Congress, and so on. Do not hesitate to contact Bernoulli Society officers (in particular the scientific secretary or the membership secretary) for back-up.

Our journal *Stochastic Processes and its Applications* has a new editor: Jean Jacod will take over from Robert Adler next year.

### Bernoulli Society goes WWW

Better late than never, the Bernoulli Society now has a World Wide Web site:

<http://www.math.ruu.nl/bernoulli>

Try us out and advise us on improvements to content and layout!

(by email to [vanzwet@math.ruu.nl](mailto:vanzwet@math.ruu.nl) and/or [gill@math.ruu.nl](mailto:gill@math.ruu.nl))

So far the site contains general information on the society, its journals, conferences, standing committees, and so on. We plan to add much more including (links to) the content of recent editions of Bernoulli News, the membership directory (and links to members?), links to sister-societies, etc.

The site has been set up by Erik van Zwet (Utrecht) and is currently administered by him and the scientific secretary.

### 3. Committee Work

#### ERC

##### The European Regional Committee

- Election of the Chair of ERC

Noel Veraverbeke, Department WNI, Limburgs Universitair Centrum, B-3590 Diepenbeek, Belgium, email: lucnoel@bdiluc01.bitnet, has been elected as the new Chairman of the ERC. His term of office will run from 1996 - 1998.

- Nomination of members of ERC

According to its constitution the ERC has nominated the following candidates to be elected as new members of the committee for the period 1996 - 2000:

T. Bednarski (Poland), F. den Hollander (Netherlands), A. Penttinen (Finland), Z. Praskova (Czech Republic), R. Rudzkis (Lithuania), F. Turkman (Portugal).

- Cooperation with the European Mathematical Society (EMS)

The ERC has decided to establish formal contacts for future cooperation with the EMS. As a first step, the Chairman of ERC has accepted an invitation to attend a business meeting of the Commission on Applications of Mathematics of EMS in Paris on October 28, 1995.

#### CCSP

##### Committee for Conferences on Stochastic Processes

CCSP sponsors the (almost) annual conference on Stochastic Processes and their Applications. These week-long meetings typically feature lectures by 15-20 invited speakers and a large number of contributed talks. Featured topics include both theoretical developments in probability and stochastic processes and important areas of application. For a report on the 1995 meeting (the 23rd in the series) held in Singapore see page 8. Because of the 4th World Congress in Vienna, there is no meeting in 1996.

The 24th Conference will be held in Viña del Mar, Chile, June 16-20, 1997. For more information see page 18.

The 25th Conference will be held at Oregon State University in Corvallis, Oregon, USA, in July 1998. For more information see page 18. Since this meeting will be the 25th in the series, CCSP is interested in hearing from people who attended the first meeting in Louvain/Leuven in 1971. Please send comments or anecdotes to kurtz@math.wisc.edu.

The new CCSP chair is Thomas G. Kurtz, Wisconsin - Madison, (kurtz@math.wisc.edu), following Takeyuki Hida. The Committee would like to express its appreciation for the service provided by

Professor Hida and the other outgoing members, L. Accardi, L. Gorostiza, and G. O'Brien. We remember with great respect and a great sense of loss, the service provided by Stamatis Cambanis whose term on the Committee would have ended this year. New CCSP members are: Robert Adler, Technion Israel, Maria Emilia Caballero, Universidad Nacional Autonoma de Mexico, Peter Donnelly, University of Chicago, and Steven Shreve, Carnegie Mellon University.

#### C(PS)<sup>2</sup>

##### Committee on Probability and Statistics in the Physical Sciences

A name change from Committee on Statistics in the Physical Sciences to Committee on Probability and Statistics in the Physical Sciences was approved by the Bernoulli Society council this past August. The mission remains the same: "To foster research and education pertaining to probability and statistics in the physical sciences by pursuing interdisciplinary communication between professional communities of physical scientists and the Bernoulli Society". The new name serves to better reflect and communicate the interests of this Bernoulli society committee to the various communities of physical scientists with which the committee interacts. The committee is especially interested in opportunities for both

(a) sessions at meetings of probabilists and statisticians in which physical scientists are invited to present research and

(b) sessions at meetings of physical scientists at which probabilists and statisticians are invited to present results.

Here are a few recent examples of both of these types which committee members plan to continue to develop:

- Nonlinear Dynamics and Time Series.

A Bridge between Physical and Statistical Sciences. This workshop was sponsored jointly by the Fields Institute for Research in Mathematical Sciences and the Centre de recherches mathématiques (CRM), and held at the CRM in Montreal, Canada, July 15-18, 1995. The organizers were Colleen Cutler (Waterloo) and Daniel Kaplan (McGill). This workshop brought together 22 speakers (representing various fields of statistics and the physical and biological sciences) plus approximately 100 additional participants to discuss problems at the interface of nonlinear dynamics and time series analysis. Topics covered included tools for the analysis of chaotic data, reconstruction of dynamical systems from observed time series, forecasting meth-

ods, tests for nonlinearity in time series, long-range dependence, stochastic vs. deterministic modelling, and chaos control. Proceedings will be available in a Fields Institute Communications volume published through the American Mathematical Society in 1996. Information concerning speakers, abstracts, and preprints can be found at the world wide web site: <http://www.cnd.mcgill.ca/bridge>.

- 5th International Conference on Precipitation. This was a weeklong workshop held in Crete, June 1995. Papers from this conference are being reviewed for a special issue of the Journal of Geophysical Research-Atmospheres. Since its inception this conference has been an interdisciplinary event bringing together hydrologists, meteorologists, and mathematicians/statisticians. The focus of this year was on space-time variability and dynamics of rainfall. There were five sessions devoted to:

- (a) Precipitation dynamics: physical models
- (b) Stochastic models and scaling,
- (c) Prediction and forecasting
- (d) Measurement and data analysis: drop size-mesoscale
- (e) Measurement and data analysis: large scale

Planning is under way for the next such conference for 1998, and more information will be made available in a future issue of Bernoulli News.

- 21st European Meeting of Statisticians. The August meeting in Aarhus included talks given by physical scientists relating interesting new problems and developments in their fields (in this case hydrology) to probabilists and statisticians. This also gave the physical scientists an opportunity to attend lectures on a wide variety of topics in probability and statistics (e.g. percolation, diffusions, stochastic geometry, etc) to which they may not otherwise be exposed.

- 6th International Meeting on Statistical Climatology.

The International Meetings on Statistical Climatology take place every three years, organized by a steering committee currently chaired by Francis Zwiers of the Canadian Climate Centre. This year's meeting took place in June 1995 in Galway under the extremely able chairmanship of Iognaid O'Muircheartaigh of University College, Galway. As with the previous meeting in Toronto in 1992, several members of  $C(PS)^2$  took a very active part in the meeting, including Francis Zwiers, Peter Guttorp and John Haslett who were all on the Program Committee. The program included over 170 papers covering many aspects of statistics and climatology, including sessions on time series, spatial statistics, extreme values and chaos. A 650-page Proceedings Volume has been published. Peter Guttorp has agreed to serve as program chair for IMSC in 1998.

With regard to new and future opportunities there will be a number of  $C(PS)^2$  related sessions and satellite meetings in connection with the Vienna meeting of the Bernoulli Society (1996) and ISI Session Istanbul (1997). The satellite conference on environmental statistics in Brno (1996) is well under way, and more information can be obtained on page 13 and via WWW at the URL <http://www.karlin.mff.cuni.cz/akce/eses/eses.htm>

Plans are being formulated for a special  $C(PS)^2$  hosted satellite conference to the Helsinki meeting in 1999. The committee is taking suggestions and volunteers for a host site. Bernoulli Society members may contact  $C(PS)^2$  through Ed Waymire (chair) at [waymire@math.orst.edu](mailto:waymire@math.orst.edu) in this regard. In addition we invite readers to let us know about any potential opportunities for Bernoulli Society involvement in meetings.

### EAPRC East-Asian and Pacific Regional Committee

A major item of discussion at the Beijing Meeting last August was the East-Asian and Pacific Regional Committee (EAPRC). The committee had been established in the late seventies under K. Krickeberg as president and with D. Vere-Jones as enthusiastic section chairman. After a number of successful initiatives (like two regional meetings and three sponsored conferences), the activities slowed down after 1985. Efforts to revive the committee during the ISI Sessions in Tokyo (1977) and Firenze (1993) failed.

During SPA'95 in Singapore, an open meeting has been held. Both attendance and signs of interest proved that there is a general desire to revitalize the committee.

A similar open meeting was repeated at ISI'95 in Beijing. We were hoping to get more countries involved and to broaden the group of disciplines within probability and statistics. During that open meeting a list was drafted of people who wanted to get involved in a *working committee*. This committee will take the following initiatives:

- introduce a World Wide Web for the region,
- draft a proposal for composition and working rules for a standing committee,
- report to the council of the Bernoulli Society at the latest by the time of the ISI Session in Istanbul 1997.

L.H.Y. Chen has accepted to act as coordinator for the working committee. Readers interested in the activities of this committee should contact Louis Chen immediately, preferably via e-mail; his address is: [matchyl@leonis.nus.sg](mailto:matchyl@leonis.nus.sg).

## 4. Report on Activities 1995

### SPA '95

#### 23rd Conference on Stochastic Processes and their Applications

June 19–23, 1995

Singapore (Republic of Singapore)

The 23rd Conference on Stochastic Processes and their Applications took place at the National University of Singapore (NUS). It was organized by the Department of Mathematics of NUS in conjunction with the Singapore Mathematical Society and the Singapore National Academy of Science.

The Local Organizing Committee consisted of L. H. Y. Chen (Chairman), J. H. Lou (Secretary), O. Chan, Y. M. Chan, Z. H. Chen, K. P. Choi, F. F. Gan, K. D. Ling, Q. M. Shao, D. Y. Wang and K. P. Yeo.

The members of the programme committee and the invited speakers were listed in the last issue of Bernoulli News.

The conference was attended by 185 participants from 30 countries. Speeches of welcome were given by Louis Chen, Chairman of the Local Organizing Committee, and by Ole Barndorff-Nielsen, President of the Bernoulli Society. A speech of Takeyuki Hida, the outgoing Chairman of the Committee for Conferences on Stochastic Processes (CCSP), was read out in his absence. Mr Sidek Saniff, the Minister of State for Education, gave the opening speech and declared the conference open.

The proceedings of the conference began with a tribute by Thomas Kurtz to Stamatis Cambanis, who passed away recently, in recognition of his contributions to CCSP. This was followed by a one-minute observance of silence in his memory.

There were altogether 16 invited lectures and 102 contributed talks covering a wide spectrum of topics on stochastic processes including limit theorems, probability approximations, stable processes, random fields, Markov processes, diffusions, Dirichlet forms, large deviations, stochastic analysis, white noise analysis, quantum probability, stochastic geometry, stochastic control, branching processes, Markov chains, random walks, renewal theory, extrema, queues, stochastic networks, combinatorial probability, percolation, interacting particle systems, inference for stochastic processes, stochastic modelling, time series, and mathematical finance.

The atmosphere of the conference was pervaded by an unforgettable spirit of enthusiasm in the exchange of ideas both inside and outside the seminar rooms. There was a conviviality in social interaction, particularly at the conference dinner, which

offered not only the cuisines of the different cultures of Singapore but also music performed by a male cappella group and by an angklung orchestra of Malay musical instruments.

Perhaps the mood and spirit of the conference are reflected in a poem written by Y. K. Leong specially for the conference and read out at the opening ceremony:

Ideas inexorably collide,  
Equally mindful, equally random.  
Though it's the unborn future that'll decide  
May the present unequivocally welcome  
A world without boundary,  
A truth beyond uncertainty.

In his closing speech of the conference, Thomas Kurtz, the new Chairman of CCSP, threw open the invitation to the next SPA Conference in Santiago, Chile in 1997.

### EMS'95

#### 21st European Meeting of Statisticians

August 21–25, 1995

Aarhus (Denmark)

The 21st European Meeting of Statisticians was held at the Institute of Mathematics, University of Aarhus in Denmark. The chairman of the Programme Committee was Paul Embrechts (Zürich) and the chairman of the Local Organizing Committee was Michael Sørensen (Aarhus).

The EMS was attended by approximately 400 people from 35 countries, including 13 non-European countries. Due to the excellent work of the Programme Committee as well as of the Local Organizing Committee the conference was a great success on the scientific as well as on the social side.

The Opening Lecture "From Model Selection to Adaptive Estimation" was delivered by Lucien Birgé (Paris), the Forum Lectures "Probability and Finance" by Hans Föllmer, and the Closing Lecture "Non-Gaussian Geostatistics" by Peter Diggle (Lancaster). A list of the other special invited lectures and the topics of the invited paper sessions can be found in Bernoulli News No. 2, page 9. Apart from the special invited lectures, 44 invited papers were presented in 15 sessions. One of the special invited lectures was proposed and partly financed by the Institute of Mathematical Statistics. The programme also included 44 contributed paper sessions with presentations from a wide range of topics in statistics and probability.

The social programme started with a welcome reception at the Institute of Mathematics on Sun-

day, August 20. The wonderful weather allowed the participants to enjoy their beer and wine outside the Institute, in the park which surrounds the University. On Monday, August 21, the City of Aarhus hosted a reception and buffet at the City Hall. On Wednesday afternoon there were four excursions to choose from. One bus excursion was a sight-seeing tour of Aarhus. Two others went to the picturesque town Ebeltoft and to the Lake District of Silkeborg. A walking excursion led through the beech woods south of Aarhus to the beach, where most participants went for a swim in the — for Denmark

— unusually warm water. The conference dinner on Thursday evening was held at Varna Mansion, which is situated at a small cliff by the sea overlooking the Aarhus Bay. This turned out to be a lively evening, where songs were sung in several languages - including the Danish dialect spoken in Jutland.

The following song by Piet Hein was particularly popular. Its original Danish title is “Videnskabens Fædre.” The text was translated into English by Kjeld Bagger Laursen.

#### FAMOUS MEN OF SCIENCE\*

Famous men of science  
On spirits placed reliance.  
When to them we pay tribute  
Never this good rule refute.  
Famous men of science

Tycho Brahe's gin bill  
Was astronomic until  
Double stars at day were clear  
Causing him to switch to beer.  
Tycho Brahe's gin bill.

Nobelman Niels Bohr knew  
The value of a good brew.  
He made theories with wit  
If he could his 'quantum' git.  
Nobelman Niels Bohr knew.

Frequently Coperni  
Cus gobbled down 'sauterni';  
Otherwise he had not found  
Out the earth is running 'round.  
Good old Cus Coperni.

Newton's home libations  
Gave rise to wild rotations.  
Others called depravity  
What he said was gravity.  
Newton's home libations.

Such intoxication  
Shall be our inspiration;  
Never – when at work – shall we  
Be without our good whiskey.  
Such intoxication.

Booze made Kepler forfeit  
The perfect type of orbit  
Aquavit's efficiency  
Made for excentricity.  
Booze made Kepler forfeit.

Mr. Albert Einstein  
Drank more than most of Rhine  
wine.  
Wondering why this could be  
He found relativity.  
Mr. Albert Einstein

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\*See the Editor's comment on the inside front page.

**ISI '95**  
**50th Biennial Session of the ISI**  
**August 21–29, 1995**  
**Beijing (The Peoples' Republic of China)**

The 50th Session of ISI was held in Beijing, August 20-29, 1995. The venue drew a lot of participants but the participation of Bernoulli members was somewhat low, presumably by the collision with the European Meeting in Aarhus.

On the administrative side, the Council of the Bernoulli Society met on August 24 and 25, while the General Assembly (GA) met on August 29. Here are some of the highlights of both meetings.

- First Dr. Z. Kenessey, Director of ISI, addressed the GA and expressed his wishes for a continuing friendly collaboration between the Bernoulli Society and ISI.
- The incoming president J.L. Teugels of the Society then read the *Report by the President* O.E. Barndorff-Nielsen (see page 1.) The *Report by the Scientific Secretary* was read by W. Van Zwet, proxy for R. Gill (see page 5).
- S. Lauritzen, auditor, presented the main points from the *Treasurer's report* prepared by Morris Eaton. He then answered some questions raised in connection with the beneficial aspects of the publication contract of BERNOULLI between the Bernoulli Society and Chapman & Hall. Partly due to the improved ( $\neq$  good) financial situation of the Society, Council also agreed to modify the existing procedure for dealing with differential registration fees at society sponsored activities.
- The GA agreed to nominate Paul Jansen (ERC), Valerie Isham (CPSPS) and Rubin Klein (LARC) as members on the *nominating committee* that has to propose candidates for President-Elect (1997-99) and Council (1997-2001). A further representative of the CCSP will be added in due time.
- A major item of discussion was the *East-Asian and Pacific Regional Committee*. For detailed information see page 7.
- Y. Ogata was very active to shape up the Bernoulli Society part of the *51st ISI-programme for Istanbul*. To our great satisfaction, the number of scientific sessions will be substantially increased (see page 17).
- Last but not least, GA had a first glance at the new outlook of the Bernoulli Society when all members would wear the T-shirt with the *logo* of the society. Requests have been heard to make these T-shirts available at the 4th World Congress in Vienna 1996.

**9th European Young**  
**Statisticians Meeting**  
**August 14–August 18, 1995**  
**Rotterdam (The Netherlands)**

European Young Statisticians Meetings are a two-yearly series of conferences for young researchers working in probability theory and statistics. Participants are younger than 30 years and have 2 to 8 years of research experience. Due to space limitation, participation is by invitation only. Every participant is expected to give a 20 minutes talk introducing his/her research field to a wide audience. European Young Statisticians Meetings stimulate international cooperation between young researchers from different countries and research fields.

In Rotterdam 44 young statisticians participated, from more than 20 different European countries. Topics included regression analysis, time series analysis, extreme value theory, survival analysis, experimental design, simulation, software reliability, and financial mathematics.

The Dutch scientific community generously supported the organization of the conference financially. Important contributions were also received from Stichting Mathematisch Centrum, Vereniging Trustfonds Erasmus Universiteit Rotterdam, and the Dutch Society for Statistics and Operations Research.

The next organizer is  
Witold Florczak  
Institute of Mathematics  
Polish Academy of Sciences  
ul Kopernicka 18  
51-617 Wrocław, Poland,

email: [florczak@impan.impan.gov.pl](mailto:florczak@impan.impan.gov.pl).

More information (email addresses of future organizers, PostScript versions of the conference programme and abstracts booklet) can be obtained via the WWW-homepage

<http://dutiosd.twi.tudelft.nl/vvs/>  
of the Dutch Society for Statistics and Operations Research.

## 5. Conferences 1996



# 4th World Congress of the Bernoulli Society Vienna, Austria, August 26-31, 1996

The 4th World Congress of the Bernoulli-Society will be held in Vienna, Austria, August 26-31, 1996. Chair of the Scientific Programme Committee is F. Götze and Chair of the Local Organizing Committee is G. Pflug.

Special Lectures will be presented by P. Hall (Kolmogorov lecture), M. Talagrand (Laplace Forum lectures) with E. Bolthausen, L. Lovasz and L. Birgé as discussants and D. Donoho (Bernoulli lecture).

Special invited lectures will be given by E. Arjas, E. Bolthausen, E. Gassiat, E. A. Thompson. The 'Stochastic Processes and Applications' lecture (sponsored by Elsevier) will be given by D. A. Dawson. IMS special invited lectures will be presented by J.-P. Kahane and D. Stoyan.

There will also be a Royal Statistical Society Ordinary Meeting in Vienna during the week of the Conference.

The venue of the meeting is  
Wirtschafts-Universität Vienna  
Augasse 2 - 6  
A-1090 Vienna

The meeting starts on Monday morning and will run through Saturday, the Closing Ceremony being scheduled for Saturday afternoon. For updated information about the meeting visit our WWW-site

<http://smc.univie.ac.at/bernoulli>

Contact address:

Bernoulli Society Meeting  
Prof. G. Pflug  
Department of Statistics, OR and Computer Science  
University of Vienna  
Universitätsstrasse 5  
A-1010 Vienna

phone: +43 1 407 63 55 210  
fax: +43 1 407 63 55 88  
email: [wc96@smc.univie.ac.at](mailto:wc96@smc.univie.ac.at)

The contributed sessions are not limited to special topics. Presentations of new results in any area of mathematical statistics and probability are welcome. Deadline for abstracts is May 1, 1996. Abstract guidelines may be obtained by an email to the auto-reply-mailbox: [abstyle@smc.univie.ac.at](mailto:abstyle@smc.univie.ac.at)

The invited paper sessions are listed below. They cover wide areas of recent developments in probability, statistics and applications.

### Probability

1. Stochastic analysis and random fields: I. Kubo
2. Ergodic theory and dynamical systems: M. Keane
3. Stochastic PDE's: T. G. Kurtz
4. Large deviations: A. Greven

5. Functional limit theorems: P. Deheuvels
6. Probability models on trees (IMS): Y. Peres
7. Measure valued processes: A. Etheridge
8. Probability in mathematical physics: R. Rebolledo
9. Numerical methods in SDE: D. Talay
10. History of probability and statistics: N. H. Bingham

### **Statistics**

1. Spatially adaptive methods: A. Nemirovskii
2. Sharp asymptotics in curve estimation: A. Korostelev
3. Wavelets with applications: E. Bacry and D. Picard
4. Model selection and complexity: A. Barron
5. Semiparametric statistics: A. van der Vaart
6. Statistical problems in stochastic processes: R. Liptser
7. Bayesian time series: M. West
8. Nonlinear time series: H. Tong
9. Causality in observational studies: J. M. Robins
10. Missing data: D. B. Rubin
11. Multivariate survival analysis: P. K. Andersen
12. Graphical displays (in data analysis) (IMS): A. Buja

### **Applications**

1. Inference in forensic sciences: K. M. Roeder
2. Industrial statistics (IMS): N. I. Fisher
3. Prediction errors in large scale environmental models: F. Zwiers
4. Signal processing in physical sciences (IMS): D. Donoho
5. Information extraction from images: J. Kent
6. Probabilistic methods in pattern analysis: L. Devroye
7. Probabilistic algorithms: L. Lovasz
8. Probabilistic methods in information theory: I. Csiszar
9. Quantum probability: H. Maassen
10. Transportation networks: A. Karr
11. Stochastic models in biology: D. Mollison
12. Probability in finance: W. Schachermayer

There are also four **workshops/satellite meetings** being held in Europe in the period just before and after the 4th World Congress. We present them on the next pages.

**ESES'96**  
**Environmental Statistics and Earth Sciences**  
**August 20-24, 1996**  
**Brno (Czech Republic)**

The conference is organized jointly by Charles University, Prague, and Masaryk University, Brno.

This conference focusses mainly on the problems of meteorology and hydrology, especially on the problems connected with man-made influences on atmosphere and hydrosphere, which are or may be solved by means of statistical methods, and to enable meetings and discussions of statisticians and non-statistical scientists interested in these areas. Environmental science incorporating statistical methods is of increasing importance to all countries mainly to those of Central Europe.

The programme will combine contributions from statistics and environmetrics. The main lectures will be followed up by afternoon panel discussions to selected subjects from the environmetrics with formulated specific problems for a solution and description of available data sets, as a challenge for statisticians; the discussions may also touch the general problems of man-made influence on the environment.

Furthermore, the programme would be supplemented by contributed sessions and the participants will be encouraged to contribute to such subjects as air pollution, man-made climate change, depletion of the ozone layer, water pollution, man-made influences on water resources, impact of climate changes on water resources and the statistical methods applicable therein.

The conference will contribute to growing interactions between statisticians and environmental scientists from various countries.

**Programme Committee**

J. Jurečková, Charles University, Prague, Chair, R. Brázdil (CZ), J. Kalvová (CZ), G. Dohnal (CZ), J. Michálek (CZ), I. Holoubek (CZ), E. Waymire (USA), M. Hušková (CZ).

**Local Organizing Committee**

J. Michálek (Masaryk University, Brno, Chair), L. Bauer, V. Veselý, I. Horová, J. Vosmanský, J. Hřebíček.

**Topics**

- Statistical modelling of man-made influences on atmosphere and hydrosphere
- Statistical problems in water and air pollution
- Statistical methods of climate change scenarios construction
- Climate changes and variability

- Environmental time series, spatial data and detection of change
- Disposal of high level nuclear waste
- Nonparametric regression, wavelets
- Statistical analysis of geophysical phenomena

If you are interested in attending, please contact

Ivana Horová, ESES  
Department of Applied Mathematics  
Janáčkovo nám. 2a  
CZ-662 95 Brno, Czech Republic  
fax: +425 4121 0337 ESES@math.muni.cz  
<http://www.karlin.mff.cuni.cz/akce/eses/eses.htm>

**Conference on Stochastic Equations**  
**August, 21-24, 1996**  
**Gyor (Hungaria)**

The satellite conference is planned to be held in Gyor, just halfway between Budapest and Vienna. It is jointly organized by mathematicians of the Eotvos Lorand University of Budapest and the Kossuth Lajos University of Debrecen.

The Programme Committee and the Local Organizing Committee include Imre Csiszar (Chair) Gyorgy Michaletzky (Co-chair) Laszlo Markus (Secretary), I. Gyongy, J. Fritz, Gy Papp.

The objective of the conference is to discuss various problems of discrete and continuous time parameter ARMA processes and stochastic differential equations, including SPDE and related random fields; accordingly, we plan to organize two sessions.

The conference site is the Szechenyi Istvan College of Gyor. Gyor - this picturesque baroque town - is situated in the north-western part of Hungary, at about 100 km from Vienna, or 80 km from Vienna Schwechat airport. It has direct highway and train connection to Vienna, and also to Budapest of course. We plan to provide bus transportation to the World Congress site after the conference.

The modern campus on the bank of the Mosoni branch of Danube river provides ideal conditions for the conference. We intend to keep the participation costs on a very reasonable level and still provide a convenient and pleasant environment for the conference.

For more information please contact:

Laszlo Markus  
Department of Probability Theory and Statistics  
Eotvos Lorand University  
H-1088 Budapest, Hungary  
phone: +36 1 266 3556 markus@ludens.elte.hu



**SemStat'96**  
**Séminaires Européens de Statistiques**  
**Stochastic Geometry:**  
**Theory and Applications**  
**May 12–19, 1996**  
**Toulouse (France)**

This will be a successor to the successful SemStat workshops "Statistical Aspects of Chaos and Neural Networks" and "Likelihood, Time Series, with Econometric and other Applications", which took place in Denmark 1992 and Oxford 1994 respectively. The Toulouse SemStat will be chaired by Gérard Letac, assisted by Dominique Bakry, and Wilfrid Kendall, and will be organized locally by members of Toulouse Mathematics Department.

The basis of the meeting will be a mixture of substantial introductory review papers and of individual seminar-type lectures, with much time for discussions.

Four main review papers will be presented:

A. J. Baddeley: Recent developments in stochastic geometry and stereology.

C. Geyer : Markov chain Monte Carlo techniques.

J. Møller: (a) Markov chain Monte Carlo and spatial point processes, (b) Topics in Voronoi and Johnson-Mehl tessellations.

L. Vincent: Mathematical morphology.

The main purpose of the SemStats is to bring strongly talented young European statisticians, at post-doctoral level, to the forefront of research in fields of great current and potential interest. The European Union has made funding available under its Human Capital Mobility Euroconference scheme, to support attendance by some young scientists from the EU. Severe space limitations mean that participation in the SemStats can be by invitation only. However if you are interested in attending the Toulouse SemStat then please communicate your interest as soon as possible (and certainly by 19 January 1996) to

M.N.M. van Lieshout    mnl@stats.warwick.ac.uk  
W.S. Kendall            w.s.kendall@warwick.ac.uk  
Department of Statistics  
University of Warwick  
Coventry CV4 7AL, UK

**Workshop on Stochastic and Statistical**  
**Methods in Hydrology**  
**March 25–28, 1996**  
**CIMAT, Guanajuato (Mexico)**

A workshop on probabilistic and statistical problems in hydrologic science will be held from March 25 to March 28, 1996 at CIMAT in Guanajuato, Mexico. The purpose of this workshop is to bring together participants from hydrology, probability, statistics and physics to:

(i) identify some of the critical outstanding goals in hydrologic science which are amenable to mathematical/statistical formulation and analysis, and

(ii) evaluate the current state of the art and prognosis for the future from points of view of theory, models and data.

Organizing Committee:

Ole E. Barndorff-Nielsen, Vijay Gupta, Victor Perez-Abreu and Ed Waymire.

The program will include overview lectures and roundtable discussions on the topics of rainfall, river network and landforms, and runoff and floods.

The tentative list of participants includes:

**HYDROLOGY:**

V. Gupta (Colorado), T. Bell (NASA), I. Rodriguez-Iturbe (Texas AM), B. Troutman (USGS), A. Rinaldo (Padua), R. Rosso (Milano), E. Foufoula-Georgiou (Minnesota), O. Mesa (Colombia), J. Dooge (Ireland), S. Peckham (USGS).

**PHYSICS:**

R. Leheney (Chicago), S. Nagel (Chicago), J. Rundle (Colorado).

**PROBABILITY AND STATISTICS:**

D.R. Cox (Oxford), E. Çinlar (Princeton), V. Isham (London), J.L. Jensen (Aarhus), E. Waymire (Oregon State), M. Sørensen (Aarhus), O.E. Barndorff-Nielsen (Aarhus), A. Baddeley (Perth), D. Brillinger (Berkeley).

For further information please contact:

Workshop on Stochastic and Statistical Methods in Hydrology

CIMAT, Apdo. Postal 402

Guanajuato, Gto. 36000, Mexico

phone: +52 473 271 55                      fax +52 473 257 49

pabreu@buzon.main.conacyt.mx

**Conference on Highly Structured  
Stochastic Systems  
May 19–24, 1996  
Rebild (Denmark)**

The European Science Foundation's Network on Highly Structured Stochastic Systems is organising a major international conference in 1996. Unlike the previous workshops, which have been relatively small and by invitation only, this will be a regular conference, open to all.

The Venue Rebild is a purpose-built conference centre set in beautiful surroundings 30 km south of Aalborg in Denmark. Speakers will be organized around a number of important and topical themes, such as Computational Issues, Model Choice and Criticism, Biomedical and Genetic Applications, Causal Inference, Expert Systems and Conditional Independence. In addition there will be two series of lectures of a more tutorial nature for those who may be less familiar with some areas of HSSS.

email: rebild@iesd.auc.dk

**ECM'96  
2nd European Congress of Mathematics  
July 22-26, 1996  
Budapest (Hungary)**

Information is available on  
the European Mathematical Society server EMIS  
<http://www.emis.de>

or directly from:

Janos Bolyai  
Mathematical Society  
Foutca 68  
H-1027 Budapest (Hungary)  
email: ecm2jbms@math-inst.hu

**11th International Workshop on Statistical  
Modelling  
July 15–19, 1996  
Orvieto (Italy)**

As in previous years this meeting will focus on the various aspects of statistical modelling, including theoretical developments, applications and computational methods. The workshop aims to concentrate on papers that are motivated by real practical problems and that make a novel contribution to the subject. Theoretical contributions addressing problems of practical importance or related to software developments are also welcome.

Scientific Programme Committee

A. Azzalini (Padova), J. Engel (Eindhoven),  
L. Fahrmeir (Munich), A. de Falguerolles  
(Toulouse), A. Forcina (Perugia), B. J. Francis  
(Lancaster), R. Gilchrist (London), R. Hatzinger  
(Wien), P. van der Heijden (Utrecht), J. Hinde (Ex-  
eter), E. Lesaffre (Leuven), B. Marx (Baton Rouge),  
Ch. E. Minder (Bern), G. U. H. Seeber (Innsbruck),  
G. Tutz (Berlin).

Local Organising Committee

A. Forcina (Perugia), A. Biggeri (Firenze),  
G. Galmacci (Perugia), A. Decarli (Milano),  
G. M. Marchetti (Sassari).

For further information please contact:

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email: wks96@stat.unipg.it

## 6. Conferences 1997

### ISI'97

#### 51st Biennial Session of the ISI

August 18–27, 1997

Istanbul (Turkey)

The BS Programme Committee consists of: Y. Ogata (Chair), E. Arjas, N. Cressie, L.R. Pericchi Guerra, F. Pukelsheim, J.F.C. Wu and J.-A. Yan.

During the Beijing meeting the decision was taken that the ISI meeting will last about one week, but several invited sessions will take place in parallel. Therefore, the number of invited paper meetings is no longer limited to 31, and there will be no Special Topic Contribution Paper Meetings.

The ISI Programme Coordinating Committee has finalized the titles of the 66 invited topics. Among these the Bernoulli Society is to arrange the following

#### BS Invited Papers Sessions:

1. Recent advances in probability theory and stochastic analysis.
2. Stochastic models in finance.
3. Analysis of random points and shapes.
4. Successful applications of time series analysis in sciences.
5. Statistics in geophysics and astronomy.
6. Bayesian approaches to model selection and prediction.
7. Image analysis, including applications in biomedicine. (joint with IASE and IASC)
8. Computationally intensive methods of estimation. (incl. MCMC) (joint with IASC)
9. Simulation of stochastic processes in engineering. (joint with ISI)
10. Likelihood and geometry.
11. Coupling.
12. Nonlinear dynamics and statistics.
4. Environment: spatial & temporal modelling, climate change and the greenhouse effect.
5. Modern experimental designs and their use in agriculture.
6. Statistical and computational methods in genetics.
7. Latent variable models.
8. Statistical models for aging populations.
9. Difficulties in meta-analysis.
10. Statistical challenges in observational epidemiology.
11. Research and teaching of probability and statistics in the physical sciences.
12. Imputation and missing values.
13. Computer networks and new directions for statistical applications.

The following satellite meeting will be held after the ISI Session.

#### **Mathematical Statistics and its Applications to Biosciences** **August 31–September 4, 1997** **Rostock, Germany**

Programme Committee:

N. Keiding, D. Rasch, P. Diggle (ex officio),  
E. Mammen (ex officio).

Chair:

E. Jolivet

Department of Biometry

INRA

F-78352 Jouy-en Josas, France

email: jolivet@jouy.inra.fr

Local organizing committee:

W.-R. Richter, G. Wildenhain, W. Plischke from  
the University of Rostock and G. Herrendörfer,  
P.E. Rudolph from the Research Institute for Biol-  
ogy of Farm Animals in Dummerstorf-Rostock.

Chair:

F. Liese

fax: +381 498 1520

Department of Mathematics

University of Rostock

D-18051 Rostock, Germany

email: biostat@likeli.math.uni-rostock.de

The Bernoulli Society also has a share in the following Invited Papers Sessions of ISI and other Sections:

1. Applications of longitudinal data analysis in sample surveys and official statistics.
2. Merging and mixing two or more stochastic processes: index and indicator series.
3. Mathematical statisticians in official statistics.

**SPA'97****24th International Conference on Stochastic Processes and their Applications****June 16–20, 1997****Viña del Mar (Chile)**

The 24th Conference on Stochastic Processes and their Applications will take place at the Convention Center Gala in Viña del Mar. It is organized by the U. Católica de Chile, in conjunction with the U. de Chile, U. de Santiago de Chile and the U. Católica de Valparaíso, under the auspices of the Sociedad de Matemática de Chile.

The scientific programme will consist of 15 invited lectures and fifteen-minutes contributed talks.

Programme Committee:

L. Accardi (Rome), T. Hida (Japan), L. Gorostiza (Mexico), T. Kurtz (USA), P. Protter (USA), C. Heyde (Canberra), C. Dellachérie (Rouen), A. Galves (Sao Paulo), L. Arnold (Bremen), A.N. Shiryaev (Moscow), R. Rebolledo (Santiago).

Local Organizing Committee:

R. Rebolledo (Chair), J. San Martín (Secretary),

E. Saavedra, R. Fierro, F. Quintana.

Information can be obtained via WWW:

<http://www.mat.puc.cl/spa24/www/spa.html>

For further information please contact:

Organizing Committee SPA24

Facultad de Matemáticas

Universidad Católica de Chile

Casilla 306, Santiago 22, Chile

fax: +562 552 59 16

email: [spa24@mat.puc.cl](mailto:spa24@mat.puc.cl)

**EYSM'97****10th European Young Statisticians Meeting****August 18–22, 1997****Warsaw (Poland)**

Information can be obtained from the organizer  
Witold Florczak

Institute of Mathematics

Polish Academy of Sciences

ul Kopernicka 18

51-617 Wrocław, Poland.

email: [florczak@impan.impan.gov.pl](mailto:florczak@impan.impan.gov.pl)

**7. Conferences 1998****SPA'98****25th International Conference on Stochastic Processes and their Applications****July 1998****Corvallis, Oregon (USA)**

The meeting will be organized by Ed Waymire, Mina Ossiander and Robert Burton. The next issue of the newsletter will include more information on SPA'98. A contact address is

E. Waymire

Department of Mathematics

Oregon State University fax: +1 503 737 0515

Corvallis, OR 97331, USA.

email: [waymire@math.orst.edu](mailto:waymire@math.orst.edu)

**EMS'98****22nd European Meeting of Statisticians****August 12–18, 1998****Vilnius (Lithuania)**

The meeting will be combined with the

**7th Vilnius Conference.**

Scientific Committee:

P. Jagers (Chair), V. Paulauskas (Co-chair), B.A. Grigelionis, I.A. Ibragimov, J. Palmgren, E. Ronchetti, P. Diggle (ex officio), E. Mammen (ex officio).

Local Organizer:

V. Statulevicius

Institute of Mathematics & Informatics

4, Akademijos st.

Vilnius 232600/Lithuania

email: [mathematica@mii.lt](mailto:mathematica@mii.lt)

**ICM'98****International Congress of Mathematicians****August 18–27, 1998****Berlin (Germany)**

For information please visit the WWW-site

<http://elib.zib-berlin.de/Cicm98>

or contact

J. Winkler

Department of Mathematics

Technical University phone: +49 30 314 24105

D-10623 Berlin fax: +49 30 314 24604

Germany email: [icm98@zib-berlin.de](mailto:icm98@zib-berlin.de)

## 8. The Officers of the Bernoulli Society

### Officers 1995-1997

**President:** J.L. Teugels, Katholieke Universiteit Leuven, Belgium. jef@pearson.cc.kuleuven.ac.be  
**President-Elect:** L.H.Y. Chen, National University of Singapore, Singapore. matchyl@leonis.nus.sg  
**Past-President:** O.E. Barndorff-Nielsen, University of Aarhus, Denmark. atsoebn@mi.aau.dk  
**Scientific Secretary:** R.D. Gill, University of Utrecht, Netherlands. gill@math.ruu.nl  
**Membership Secretary:** V. Mammitzsch, University of Marburg, Germany. mammit@mathematik.uni-marburg.de  
**Treasurer:** M.L. Eaton, University of Minnesota, USA. eaton@stat.umn.edu  
**Executive Secretary:** Z. Kenessey, International Statistical Institute, Voorburg, Netherlands. isi@cs.vu.nl

### Council Members 1993-1997

P.G. Hall, Australian National University, Canberra, Australia. halpstat@fac.anu.edu.au  
W.S. Kendall, University of Warwick, England. strgx@csv.warwick.ac.uk  
M.F. Neuts, University of Arizona, USA. marcel@sie.arizona.edu  
A.A. Novikov, Steklov Mathematical Institute, Moscow, Russia. novikov@prob.mian.su  
B.I. Penkov, Bulgarian Academy of Sciences, Sophia, Bulgaria. statlab@bgearn.bitnet  
D.B. Tjøstheim, University of Bergen, Norway. dag.tjostheim@mi.uib.no

### Council Members 1995-1999

S.I. Amari, University of Tokyo, Japan. amari@sat.t.u-tokyo.ac.jp  
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H. Künsch, ETH Zürich, Switzerland. kuensch@stat.math.ethz.ch  
J.R. Leon, University of Caracas, Venezuela. jleon@dino.conicit.ve  
G.P.H. Styan, McGill University, Montreal, Quebec, Canada. mt56@musica.mcgill.ca  
G. Yang, University of Maryland, College Park, Md, USA. gyang@cam.nist.gov or gly@betty.umd.edu

### Committees

#### The Publication Committee

Chairman: J.L. Teugels, Katholieke Universiteit Leuven, Belgium. jef@pearson.cc.kuleuven.ac.be

#### The BS/IMS Liaison Committee

Chairmen: W.R. van Zwet, Leiden University, The Netherlands. vanzwet@rulcri.leidenuniv.nl and  
O.E. Barndorff-Nielsen, University of Aarhus. atsoebn@mi.aau.dk

#### The Committee for Conferences on Stochastic Processes (CCSP)

Chairman: T. Kurtz, University of Wisconsin, Madison, USA. kurtz@math.wisc.edu

#### The European Regional Committee (ERC)

Chairman: V. Mammitzsch, University of Marburg, Germany. mammit@mathematik.uni-marburg.de

#### The Committee on Probability and Statistics in the Physical Sciences (C(PS)<sup>2</sup>)

Chairman: E. Waymire, Oregon State University, Corvallis, USA. waymire@math.orst.edu

#### The Latin America Regional Committee (LARC)

Chairman: V. Pérez-Abreu, CIMAT, Guanajuato, Mexico. pabreu@buzon.main.conacyt.mx

#### The East-Asian and Pacific Regional Committee (EAPRC)

Coordinator for the working committee: L.H.Y. Chen, National University of Singapore, Singapore.  
matchyl@leonis.nus.sg

### Editors

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C. Klüppelberg (Bernoulli News), University of Mainz, Germany. cklu@mathematik.uni-mainz.de  
M.B. Priestley (JTSA), University of Manchester, UK. m.b.priestley@umist.ac.uk

## 9. Summary of Forthcoming BS Events

- **4th World Congress of the Bernoulli Society**

**Vienna (Austria), August 26–31, 1996**

**Venue:** University of Vienna.

**Chairman of the Programme Committee:** F. Götze, Department of Mathematics, University of Bielefeld, D-33501 Bielefeld, Germany.

Phone: +49 521 106 4797, fax: +49 521 106 4743, email: goetze@mathematik.uni-bielefeld.de .

**Local Organizer:** G. Pflug, Department of Statistics, University of Vienna, A-1010 Wien, Austria.

Phone: +43 1 407 6355 210, fax: +43 1 407 6355 88, email: wc96@smc.univie.ac.at,

WWW: <http://smc.univie.ac.at/bernoulli>

**Satellite Meetings:**

- **ESES '96**

**Environmental Statistics and Earth Sciences**

**Brno (Czech Republic), August 20-24, 1996**

**Venue:** Masaryk University, Brno.

**Information:** I. Horová, ESES, Department of Applied Mathematics, Janáčkovo nám. 2a,

CZ-662 95 Brno, Czech Republic. Fax: +425 4121 0337, email: ESES@math.muni.cz,

WWW: <http://www.karlin.mff.cuni.cz/akce/eses/eses.htm>

- **Conference on Stochastic Equations**

**Gyor (Hungaria), August, 21-24, 1996**

**Venue:** Szechenyi Istvan College, Gyor.

**Information:** L. Markus, Department of Probability Theory and Statistics, Eotvos Lorand University, H-1088 Budapest, Hungary. Phone: +36 1 266 3556, email: markus@ludens.elte.hu

- **Stable Processes and Other Heavy Tailed Models for Highly Volatile Phenomena**

**Wrocław (Poland), August 23–25, 1996**

**Venue:** Hugo Steinhaus Center for Stochastic Methods, Technical University of Wrocław, Bld. C-7.

**Information:** A. Weron, Hugo Steinhaus Center for Stochastic Methods, Technical University of Wrocław, ul. Wyspińskiego 27, 50-370 Wrocław, Poland. Phone: +71 20 35 30, fax: +71 22 36 64,

email: weron@pstat.ucsb.edu, WWW: <http://www.im.pwr.wroc.pl/hugo/wsm96.html>

- **Asymptotic Methods in Stochastic Dynamics and Nonparametric Statistics**

**Berlin (Germany), September 2–4, 1996**

**Venue:** Weierstrass Institute, Berlin.

**Information:** M. Nussbaum, Weierstrass Institute, Mohrenstr. 39, D-10117 Berlin, Germany.

Fax: +49 30 204 49 75, email: nussbaum@wias-berlin.de, WWW: <http://www.wias-berlin.de>

- **SPA '97**

**24th International Conference on Stochastic Processes and their Applications**

**Viña del Mar (Chile), June 16–20, 1997**

**Information:** R. Rebolledo, Department of Mathematics, Universidad Católica de Chile, Casilla 306, Santiago 22, Chile. Fax: +562 552 5916, email: rrebolle@mat.puc.cl .

- **EYSM'97**

**10th European Young Statisticians Meeting**

**Warsaw (Poland), August 18–22, 1997**

**Information:** W. Florczyk, Institute of Mathematics, Polish Academy of Sciences, ul. Kopernicka 18, 51-617 Wrocław, Poland. email: florczyk@impan.impan.gov.pl

- **ISI'97**

**51st Biennial Session of the ISI**

**Istanbul (Turkey), August 18–27, 1997**

**Venue:** University of Istanbul.

**BS Representative:** Y. Ogata, Institute of Statistical Mathematics, 4-6-7 Minami-Azabu, Minato-ku, Tokyo 106, Japan. Fax: +81 3 3446 1695, email: ogata@sunyo.ism.ac.jp .

**Chairman of the BS Programme Committee:** Y. Ogata

**Information:** ISI Permanent Office, 428 Prinses Beatrixlaan, P.O. Box 950, 2270 AZ Voorburg, The Netherlands. Fax: +31 70 38 600 25, email: isi@cs.vu.nl

**Satellite meeting:**

- **Mathematical Statistics and its Applications to Biosciences**  
**Rostock, Germany, August 31–September 4, 1997**

**Venue:** University of Rostock

**Chairman of the Programme Committee:** E. Jolivet, Department of Biometry, INRA, F-78352 Jouy-en Josas, France, email: jolivet@jouy.inra.fr

**Local Organizer:** F. Liese, Department of Mathematics, University of Rostock, D-18051 Rostock, Germany, fax: +381 498 1520, email: biostat@likeli.math.uni-rostock.de

- **SPA '98**

**25th International Conference on Stochastic Processes and their Applications**  
**Corvallis, Oregon (USA), July 1998**

**Venue:** Oregon State University, Corvallis

**Information:** E. Waymire, Department of Mathematics, Oregon State University, Corvallis, OR 97331, USA, fax: +1 503 737 0515, email: waymire@math.orst.edu

- **22nd EMS and 7th Vilnius Conference**

**Vilnius (Lithuania), August 12–18, 1998**

**Information:** V. Statulevicius, Institute of Mathematics & Informatics, 4, Akademijos st., Vilnius 232600/Lithuania, email: mathematica@mii.lt

- **ISI'99**

**52nd Biennial Session ISI**  
**Helsinki (Finland) 1999**

- **5th World Congress 2000**

**Guanajuato, Mexico**

**Venue:** Centro de Investigación en Matemáticas, Guanajuato (Mexico).

**Local Organizer:** Victor Pérez-Abreu, CIMAT, A.P. 402, Guanajuato, Gto., 36000 Mexico. Phone: +52 473 27155, fax: +52 473 25749, email: pabreu@buzon.main.conacyt.mx