Newsletter of the Bernoulli Society for Mathematical Statistics and Probability

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## SOME HIGHLIGHTS FROM THIS ISSUE

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**Forthcoming events**

**From the Editor**

This issue contains information on several facts and initiatives related in various ways to the Society: list of new members, reports on past conferences, announcement of several other forthcoming meetings and more. It also includes a very sad page: the obituary of a most distinguished scientist, Professor Carl-Gustav Esseen.

Another announcement concerns *Bernoulli News* itself: this is the last issue edited by me. Because of a number of other commitments, I have to resign as the editor. The position will be taken by Rodney Wolff who has enthusiastically agreed to accept this role, with my warmest encouragement and thanks. Any subsequent contribution to *Bernoulli News* must be directed to him, at the address indicated in Section 1.

At the same time, I would like to thank all current and past members of the BS Executive Committee that have interacted with me in the past two and an half years. Preparation of *Bernoulli News* would have been simply impossible without the solid cooperation with these colleagues, in particular Wilfrid Kendall and Enno Mammen, who have interacted more closely with me, in their role of Scientific Secretary. Another special thanks goes to Ank Lepping for the always accurate and prompt support in revising my poor English.

*Adelchi Azzalini*

# CONTENTS

# 1 SOCIETY NEWS

**New members**

The following members have joined our Society in 2001. Welcome to all of them.

Ageel, Moh. I.A. (Saudi Arabia; `mageel@ksu.edu.sa`)
Biswas, Atanu (India; `atanu@isical.ac.in`)
Bono, Fabrizio (Switzerland; `fbono@statix.ch`)
Boulanger, Bruno (Belgium)
Brooks, Stephen P. (United Kingdom; `S.P.Brooks@statslab.cam.ac.uk`)
Charbonnier, François (Switzerland; `francois-charbonnier@hec.unit.ch`)
Cidambi, Srinivasan (USA; `srini@ms.uky.edu`)
Corander, Jukka (Finland; `jukka.corander@rni.helsinki.fi`)
De Una-Alvarez, Jacobo (Spain; `jacobo@correo.uvigo.es`)
Dehling, Herold G. (Germany; `herold.dehling@ruhr-uni-bochum.de`)
Dellaportas, Petros (Greece; `petros@aueb.gr`)
Derriennic, Yves (France; `derrienn@univ-brest.fr`)
Dietz, Hans M. (Germany; `dietz@upb.de`)
Ditlevsen, Susanne (Denmark; `sudi@biostat.ku.dk`)
Ferger, Dietmar (Germany; `ferger@math.tu-dresden.de`)
Ferrari, Pablo A. (Brazil; `pablo@ime.usp.br`)
Fialova, Alena (Czech Republic; `fialova@karlin.mff.cuni.cz`)
Finkenstadt, Barbel (United Kingdom; `stsbe@csv.warwick.ac.uk`)
Fokianos, K. (Cyprus; `fokianos@ucy.ac.cy`)
Gefeller, Olaf (Germany; `gefeller@rzmail.uni-erlangen.de`)
Glad, Ingrid K. (Norway; `glad@math.vio.no`)
Guillas, Serge (France; `guillas@ensm-douai.fr`)
Guzmám Rosas, César D. (Colombia; `cguzman@bavaria.com.co`)
Hightower, Jim (USA; `jhightower@fullerton.edu`)
Holland, Bart (USA)
Huesler, Juerg R. (Switzerland; `huesler@math-stat.unibe.ch`)
Højgaard, Bjarne (Denmark; `bjh@math.auc.dk`)
Ishida, Isao (USA; `iishida@weber.ucsd.edu`)
Jacob, Niels (United Kingdom; `n.jacob@swansea.ac.uk`)
Jaeger, Ralf (Germany; `jagger@mathematik.uni-marburg.de`)
Kessler, Mathieu (Spain; `mathieu.kessler@upct.es`)
Kim, Daniel G. (USA; `kim@sou.edu`)
Lahari, Willie (Papua New Guinea; `wlahari@nso.gov.pg`)
Larédo, Catherine (France; `catherine.laredo@jouy.inra.fr`)
Lazrieva, Nanuli (Georgia; `laz@imath.acnet.ge`)
Maesono, Yoshihiko (Japan; `maesono@en.kyushu-u.ac.jp`)
Mahdi, Smail (Barbados; `smahdi@uwichill.edu.bb`)
Markussen, Bo (Denmark; `markusb@math.ku.dk`)
Meintanis, Simos G. (Greece; `simosmei@upatras.gr`)
Neuenschwander, Daniel (Switzerland; `daniel.neuenschwander@bluewin.ch`)
Nogami, Yoshiko (Japan)
Popa, Marina (Romania; `marinaiulianapopa@yahoo.com`)
Puha, Amber L. (USA; `apuha@csusm.edu`)
Roos, Bero (Germany; `roos@math.uni-hamburg.de`)
Rosenthal, Jeffrey (Canada; `jeff@math.toronto.edu`)
Schlather, Martin (Germany; `martin.schlather@uni-bayreuth.de`)
Schmidt, Volker (Germany; `schmidt@mathematik.uni-ulm.de`)

Schwab, Bettina (Germany; `bettina_schwab@web.de`)
Shervashidze, Tengiz (Georgia; `sher@rmi.acnet.ge`)

*Volker Mammitzsch*
*BS Membership Secretary*

## Rodney Wolff – New Editor of *Bernoulli News*

Dr. Rodney Wolff hails from the sub-tropical city of Brisbane on the east coast of Australia, where he has spent most of his natural life, and a goodly portion of his academic life. He read for his doctorate at the University of Oxford (1988–1991), and considers himself most fortunate to have had the privilege of studying under the supervision of Sir David Cox. His thesis was entitled "On Statistical Aspects of Chaos and Dimension", and he has continued with research on chaos and non-linear time series ever since, including collaborations with Professor Peter Hall on non-parametric smoothing in non-linear systems; with Professor Tony Lawrance on chaotic encryption; and with Professor Dominique Guegan on estimation of invariants of chaotic maps. The Australian Research Council is currently funding some of his collaborative research on statistical models for accounting systems, and on environmental health indicators. Before taking up a Senior Lectureship in Statistics at The University of Queensland in 2001, he held posts at Queensland University of Technology (1995–2001) (including the office of Student Ombudsman) and the University of Glasgow (1991–1995). He has served on the council of the Statistical Society of Australia Inc, as well as on the editorial boards of *Journal of the Royal Statistical Society, Series B,* and *Australian and New Zealand Journal of Statistics*. He wishes to record here his gratitude to the Bernoulli Society for providing this exciting opportunity to edit *Bernoulli News*, and aspires maintaining the current high standards of the publication. His contact details are below.

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# 2   COMMITTEE WORK

## Latin American Regional Committee of the Bernoulli Society

**VIII CLAPEM**   The main event of the LARC, CLAPEM (Congreso Latinoamericano de Probabilidad y Estadística Matemática) on its VIIIth edition, took place on 12-16 November 2001 in Havana, Cuba with 196 participants from 20 countries.

**Francisco Aranda Ordaz Award**   Francisco Aranda Ordaz Award honours the best Ph. D. thesis in Probability and Mathematical Statistics of a Latin American student between two editions of the CLAPEM. During the VIII CLAPEM (see above) and among a very significant number of high-quality theses, the jury, chaired by Prof. Guido del Pino, decided to award

> Gabriel Huerta (Mexico),
> Bayesian Analysis of Latent Structure in Time Series
> at Duke University (1998), advisor Mike West;

and selected for mention:

- Chiann Chang (Brazil), Analise de ondeletas en series temporais at U. de Sao Paulo (1997), advisor Pedro Morettin;
- Alberto Contreras (Mexico), Advances in the analysis of time series using wavelets, at Imperial College, U. of London (1998), advisor Andrew T. Walden;
- Francisco Lousada-Neto (Brasil), Hazard Models for Lifetime Data, at U. Oxford (1998), advisor David Cox;
- José Ramírez (Costa Rica), Short Time Asymptotics in Dirichlet Spaces, at Courant Institute, U. of New York (2000), advisor S. R. S. Varadhan;
- Matías Salibián, Contributions to the Theory of Robust Inference, at U. of British Columbia (2000), advisor Ruben Zamar;
- Ernesto San Martín, Latent structural models: Specification and Identification problems at U. Catholique de Louvain (2000), advisor Michel Mouchart.

## Forthcoming Events sponsored by LARC

- IX CLAPEM (Congreso Latinoamericano de Probabilidad y Estadística Matemática), Montevideo, Uruguay, 10–14 November 2003, `http://imerl.fing.edu.uy/clapem`
- VI Brazilian School of Probability, Ubatuba, Brazil, 5–10 August 2002,
  `http://www.ime.usp.br/~ebp6/`

**Web page and bulletin**   All information concerning LARC can be found in our web site
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`http://imerl.fing.edu.uy/larc.`
</div>

In addition, a bulletin in Spanish language is edited by Andrea Rivero (`arivero@fing.edu.uy`) and by Gonzalo Perera (`gperera@fing.edu.uy`), and it is distributed by e-mail. All kind of information related to probability and statistics that may be of interest for LARC members are welcome.

*Gonzalo Perera*
*LARC, Chair*

# 3   CARL-GUSTAV ESSEEN

18 September 1918 – 10 November 2001

Professor Carl-Gustav Esseen grew up in Linköping, where he finished high school with top grades. In the fall of 1936 he came to Uppsala to study mathematics, astronomy, physics and chemistry. His main interest since his early days, however, was mathematics, in particular the calculus of probabilities. He obtained his PhD degree in the fall of 1944 with an extensive and deep thesis titled *Fourier analysis of distribution functions. A mathematical study of the Laplace-Gaussian law*. His thesis was published in Acta Mathematica, one of the most prestigious mathematics journals.

The normal distribution, or the Gauss distribution, is a classical concept in probability theory. The distribution originates from the fact that the cumulative effect of independent trials can be approximated by the normal distribution — this is the Central Limit Theorem. Inspired by the works of Harald Cramér and the legendary Uppsala mathematician Arne Beurling, Carl-Gustav Esseen investigated the accuracy of the approximation. By ingenious Fourier analytic computations he obtained the sharpest possible estimates of the approximation error; he solved the simplest case, that of when all the summands are independent and have the same distribution, as early as the fall of 1940 when he was only 22 years old. The key step in his proof is now known as the Esseen Lemma, and it is an inequality in which the difference between two distribution functions is estimated via an integral based on the difference between the corresponding characteristic functions. The method and technique established by Esseen, and epitomized by this renowned lemma, have been exploited by researchers throughout the world ever since.



*Carl-Gustav Esseen*

After a few years as Assistant Professor in Uppsala, Carl-Gustav Esseen was appointed Full Professor of Applied Mathematics at the Royal Institute of Technology in Stockholm. In those days a full professor, also known as 'The Chair', was responsible for all kinds of mathematics. As a consequence of the rapid development of Mathematical Foundations as well as the technical applications, however, the professorship was split into two: one in Information Technology, and in particular numerical analysis; and one in Mathem-

atical Statistics. In 1962 Esseen moved to a Chair in Mathematical Statistics. He was subsequently elected a member of the Royal Swedish Academy of Engineering Sciences in 1963.

In 1967, after 18 years at the Royal Institute of Technology, Carl-Gustav Esseen became the first holder of the Chair in Mathematical Statistics at Uppsala University, a position he held until his retirement at the end of 1984.

During his many years as a professor Carl-Gustav Esseen guided several PhD students to their degrees. Throughout the years he was also known for his meticulously prepared and perfectly delivered lectures on a wide variety of topics. His lecture notes in several areas have been influential for innovations in Swedish industry, for example in Control Theory and in Telecommunications.

The wide scope of knowledge Carl-Gustav Esseen demonstrated was impressive. On several occasions the problems he presented from books and papers had been insufficiently investigated, on other occasions proofs were missing or incorrect. In his modest manner he would comment on this with phrases such as "I had to fix that" or "there was no proof, but it turned out that it was possible to prove the result as follows", which typically was not at all an easy task, but rather a contribution to the field. Had he wanted, many learned books and papers could have been written by him. But rather his passion was simply to discover for its own sake, and to teach. In addition, an internal aesthetic that required perfection to his own standards, kept his list of publications short, but always of the highest quality.

He remained faithful to his department after his retirement, until health and eyesight began to fail. During this period he returned to one of his first intellectual loves, that of number theory, where he investigated problems concerning the factorization of large numbers, a topic that has become important in cryptology.

Carl-Gustav Esseen was by no means a man of gestures and ceremonies. There is a Swedish saying to the effect that great achievements are accomplished quietly. A great master, one of our important scientists has left us. We shall miss him.

*Allan Gut, Uppsala University,*
*and*
*Lars Holst, The Royal Institute of Technology*

# 4   REPORTS ON RECENT ACTIVITIES

## 27th Conference on Stochastic Processes and their Applications

The 27th Conference on Stochastic Processes and their Applications was held in Cambridge at the Centre for Mathematical Sciences from 9th to 13th July 2001. There were around 240 participants and 140 lectures.

Invited lectures were given by S. Asmussen, G. Ben Arous, M. Bramson, A.-B. Cruzeiro, P. Diaconis, S.N. Evans, J.-P. Fouque, Y. Kontoyiannis, D. Korshunov, M. Lifshits, T. Lyons, Y. Peres, A. Puhalski, S. Smirnov, A.-S. Sznitman, W. Werner and R. Williams. W. Werner gave the second Rollo Davidson Lecture, and R. Williams delivered the Applied Probability Trust Lecture. There were special workshops on the following topics: stochastic networks (organised by A. Ganesh), conditioned Markov processes and quasistationarity (S. Jacka and P. Pollett), perfect sampling (R. Dobrow) and stochastic analytic methods in combinatorics (R. Darling and D. Levin). In addition there were a large number of contributed talks. Lists of participants, titles and abstracts are available at:

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`http://www.statslab.cam.ac.uk/~spa27`

</div>

The conference provided abundant evidence of the vitality of the field of stochastic processes, in both theoretical and applied contexts.

Financial support was provided by EPSRC, London Mathematical Society, Microsoft Research, Hewlett Packard BRIMS, Springer Verlag and the Applied Probability Trust. Further support for participants was given by Eurandom and the National Science Foundation.

*James Norris*

## V International Conference on Operations Research

This was the fifth edition of a congress which is organised by Universidad de la Habana (Cuba) with the coauspices of Humboldt University (Berlin, Germany) and Universidad Nacional de Educación a Distancia (Madrid, Spain). It was held in la Habana, on 4–8 March 2002.

The participants came from 17 countries. Germans and Spaniards were the main foreigner contributors, 16 each one, followed by Canada (8) Argentine, USA and Peru (4). The rest of the visitors contributed a total of 12 papers (France, Chile, China, Colombia, Costa Rica, Denmark, Mexico and Venezuela); 28 papers were presented by Cubans.

As usual, most of the talks were in optimization, in statistics and in biostatistics, with important contributions also from queue theory, numerical analysis and algorithms, computational geometry, decision theory and mathematical economics. Plenary lectures were delivered by F. Pukelsheim (Augsburg, Germany), C. Roucairol (Versailles, France), J. M. Das Rochas (Vigo, Spain) and A. Griewanck (Dresden, Germany).

At the University's Aula Magna, a richly decorated building constructed in the first third of the last century, the inauguration took place and a Chorus gave a performance which included the Hymn of the Academia and a selection of traditional songs representative of the main participant countries. The previous night the Welcome Party was developed in the Facultad de Matemática y Computación interior patio under an unexpectedly cold weather with occasional raining.

The conference was closed with a friendly walk around the Old Havana, organised by the Oficina del Historiador de la Ciudad, and a Concert of Ancient Songs in the Convent of San Francisco de Paula, an old XVII Century's building of Greco-Roman style.

*Carlos Narciso Bouza Herrera*

*CLAPEM Conference dinner: the chair Sira Allende prepares for the toast; at the table some of the invited speakers, F. Pukelsheim and B. Droge*



*Participants to CLAPEM in la Habana, Cuba*

# 5   MEETINGS IN 2002

## Statistical Modelling and Inference for Complex Data Structures

*Date:* 21–23 May 2002
*Place:* Louvain-la-Neuve, Belgium
*Contact:* Rainer von Sachs (Institute of Statistics, Catholic University of Louvain, Voie du Roman Pays 20, 1348 Louvain-la-Neuve, Belgium; `rvs@stat.ucl.ac.be`)
*Web-site:* `http://www.stat.ucl.ac.be/workshop2002`

## Stochastic Analysis, Random Fields and Applications

*Date:* 20–24 May 2002
*Place:* Centro Stefano Franscini, Ascona, Switzerland
*Organizers:* R. Dalang (EPFL, Switzerland), M. Dozzi (University Nancy 2, France), and F. Russo (University Paris 13, France)
*Web-site:* `http://www-math.math.univ-paris13.fr/~russo/Ascona02.html`

## ▶A conference dedicated to the 90th anniversary of B. V. Gnedenko

*Date:* 3–7 June 2002
*Place:* Kyiv, Ukraine
*Contact:* Oleg Klesov (National Technical University of Ukraine, Department of Mathematical Analysis and Probability Theory, pr. Peremogy 37, 02056 Kyiv, Ukraine; `oleg@tbimc.freenet.kiev.ua`)
*Web-site:* `http://ln.com.ua/~tbimc/gnedenko`

The conference will focus on topics close to a wide range of scientific interests of B. V. Gnedenko. The aim is twofold: first, to highlight the contributions of B. V. Gnedenko in probability theory and its applications, history of mathematics, problems of educations, and, second, to present the developments of his ideas as well as the current trends in the theory of probability and related fields.

*Organizing committee*:   V. S. Korolyuk (co-head), Yu. V. Prokhorov (co-head), V. V. Buldygin, S. S. Demidov, D. B. Gnedenko, I. A. Ibragimov, V. I. Khokhlov, O. I. Klesov, Yu. G. Kondratiev, Yu. S. Mishura, M. O. Perestyuk, N. I. Portenko, Yu. A. Rozanov, A. M. Samoilenko, V. V. Sazonov, B. A. Sevastyanov, A. N. Shiryaev, Ya. G. Sinai, M. I. Skil', V. V. Skopenko, A. V. Skorokhod, N. N. Vakhania, M. I. Yadrenko, O. K. Zakusylo, V. M. Zolotarev.

*Sections and organizers*

- Limit theorems for independent random variables: V. V. Petrov and A. I. Martikainen
- Quality Control, Reliability Theory, Queueing Theory: Yu. K. Belyaev and I. N. Kovalenko
- Extremal Statistics, Random Sums: V. Korolev
- Parametric statistics, Test of Hypotheses: A. V. Ivanov and Yu. N. Lin'kov
- Statistical Change Point Analysis: J. Steinebach
- Issues in Education: M. I. Yadrenko, N. Kh. Rozov, and D. Vere-Jones
- Limit Theorems for Random Fields: A. V. Bulinskii and N. N. Leonenko
- Stochastics and Mathematical Physics: S. Albeverio, Yu. M. Berezanskii and Yu. G. Kondratiev
- Statistical Methods with Applications to Insurance and Finance: Yu. S. Mishura and A. G. Kukush
- Probabilistic Number Theory: K.-H. Indlekofer and I. Katai
- Discrete Mathematics: V. F. Kolchin
- Stochastic Analysis: B. Grigelionis

## Managing and analyzing data streams

*Date:* 13–15 June 2002
*Place:* Department of Mathematics and Computer Science, Philipp University, Marburg, Germany
*Organizer:* Volker Mammitzsch (Marburg; `mammit@mathematik.uni-marburg.de`)
*Web-site:* `http://dbs.mathematik.uni-marburg.de/conf/symp2002/`

The Department of Mathematics and Computer Science of the Philipp University is pleased to announce an international symposium on the topic "Managing and analyzing data streams: towards unifying approaches from mathematical statistics and computer science".

*Scope of the meeting* Despite the fact of great improvement in computer technology, efficient management of massive data streams and their real-time analysis today still are among the most challenging problems. In many cases, statistical methods have to be employed that support both data compression and on-line query processing techniques. So far, there has been little cooperation between different scientific communities such as mathematical statistics, data mining and database systems. Important methods in the area of statistics are often unknown in the area of computer science, and vice versa.

The interdisciplinary meeting is intended to help bridging the gap. It is open to all interested researchers in universities, business, administration and industry.

*Programme Committee*: Volker Mammitzsch (Chair), Wolfgang Gromes, Bernhard Seeger, Manfred Sommer, Josef Steinebach, Alfred Ultsch.

*Local Organizer*: Volker Mammitzsch, Fachbereich

Mathematik und Informatik, Hans-Meerwein-Straße, D-35032 Marburg, Germany, Phone: +49-(0)6421-28-25484, Fax: +49-(0)6421-28-28986, `<mammit@mathematik.uni-marburg.de>`

*Scientific Programme* There will be seven sections, each one starting with an unparalleled invited lecture followed by contributed papers. An open section will be arranged, too.

*Sections and Invited Speakers*

- Identifying interesting points: Ursula Gather, University of Dortmund
- Data mining and applications: Dirk Van den Poel, Ghent University, Belgium
- Data segmentation: Marie Hušková, Charles University, Prague, Czech Rep.
- Adaptive methods: Wolfgang Härdle, Humboldt University, Berlin
- Data smoothing: Enno Mammen, Heidelberg
- Online programming: Phil Gibbons, Intel Research Pittsburgh, USA
- Data compression: Stephan Dahlke, University of Bremen

In order to emphasize the practical relevance of the Symposium, a Special Section with lectures and computer animations open to the public will also be organized.

## ▶ The Barcelona Conference on Stochastic Inequalities and their Applications

*Date:* 17–21 June 2002
*Place:* Centre de Recerca Matemàtica, Campus of the Universitat Autònoma de Barcelona, Bellaterra (Barcelona)
*Contact:* David Nualart (Universitat de Barcelona; `nualart@mat.ub.es`)
*Web-site:* `http://www.crm.es/stochineq`

Striking advances on stochastic inequalities have taken place in recent years. The most dramatic advance is probably Talagrand's extension of the classical Prohorov-Bernstein exponential inequalities to empirical processes, which is already having a tremendous impact in Mathematical Statistics and in other areas. Also, differential and geometric techniques are being borrowed from other areas and being successfuly incorporated in Probability, and the more classical probability techniques are being refined, in order to obtain inequalities useful in the

study of limit theory, regularity of solutions of stochastic differential equations, time regularity of anticipating integrals, Malliavin Calculus, combinatorial optimization, information theory.

The topics to be covered in this Euroconference belong to different areas of Probability, Statistics and Analysis, and therefore the conference will provide a unique opportunity for exchange of ideas occurring in different fields and for interdisciplinary contact and collaboration, that will hopefully lead to fruitful developments. The topics include:

Concentration and deviation inequalities for various types of processes using isoperimetry, differential inequalities and information inequalities; other exponential and moment inequalities for sums of independent or weakly dependent random vectors and related variables; inequalities in Malliavin Calculus; geometric inequalities for log-concave probability measures, particularly Gaussian correlation inequalities; martingale and decoupling inequalities.

A very successful first Conference on Stochastic Inequalities, with a coverage of similar topics, took place in Atlanta, USA, in 1997.

The Scientific program will have plenary lectures, invited and contributed half hour lectures, and problem and discussion sessions. Submissions are encouraged in the areas described above.

*Plenary Lectures* will be given by Luís Caffarelli (Austin, Texas, USA), Nicolai Krylov (Saint Paul/Minneapolis, Minnesota, USA) Rafal Latala (Warsaw, Poland), Michel Ledoux (Toulouse, France), Gàbor Lugosi (Barcelona, Catalonia, Spain), Pascal Massart (Orsay, France), Colin McDiarmid (Oxford, UK), Philip Protter (Ithaca, New York, USA), Emmanuel Rio (Versailles, France) and Ofer Zeitouni (Haifa, Israel).

*Scientific Program Committee*: Evarist Giné (Storrs, Connecticut, USA), David Nualart (Barcelona, Catalonia, Spain) and Christian Houdré (Atlanta, Georgia, USA).

*Local Organizing Committee*: David Nualart, Frederic Utzet, Arturo Kohatsu, Maria Jolis.

*Further Information.* Details about registration and further information will be available from the web page, or by contacting the secretary of the Conference, Consol Roca, Centre de Recerca Matemàtica, Apartat 50, 08193 Bellaterra, Catalonia, Spain; `<crm@crm.es>`; phone: 34-93-5811081.


## 2002 Conference of The International Environmetrics Society (TIES)

*Date:* 18–22 June 2002
*Place:* Faculty of Engineering, University of Genoa, Italy
*Web-site:* `http://www2.stat.unibo.it/ties2002`

The conference aims to provide a forum of discussion to scientists working for the environment in different fields and types of applications. The list of sessions will include: Air quality monitoring and assessment, Chemometrics, Cleaner Production Methods, Ecological monitoring, Energy and Environment, Environmental Economics, Environmental human health statistics, Environmental Management Systems, Environmental monitoring, Environmental risk assessment, Environmental standards, Environmental sustainability and environmetrics, Environmental transport and mixing processes, Environmetrics in meteorology and climatology, Global Environmental Problems, Integrating remote sensing in monitoring, International environmental statistics, Modeling environmental systems, National environmental statistics, Remediation Techniques, Statistical modeling of spatial data in ecology, Training in environmental statistics, Water quality monitoring and assessment.

The conference will include plenary papers, invited paper sessions, contributed paper sessions, and poster sessions. Two special lectures will be given: the J. Stuart Hunter Lecture and the TIES President Invited Lecture. The conference will include a short course on the estimation of human impact on the environment.

Members of the Organizing Committee: Daniela Cocchi (Università degli Studi di Bologna, Italy; `cocchi@stat.unibo.it`), V. Dovì (Università di Genova, Italy; `dovi@istic.unige.it`), Sylvia Esterby (Okanagan University College, Canada; `sresterby@ouc.bc.ca`).


## ▶ SPA 2002: 28th International Conference on Stochastic Processes and their Applications

*Date:* 1–5 July 2002
*Place:* The University of Melbourne, Australia
*Contact:* `<spa@ms.unimelb.edu.au>`
*Web-site:* `http://www.spa28.ms.unimelb.edu.au`

The Scientific Programme Committee includes: S. Asmussen, P. J. Brockwell, L. H. Y. Chen, F. Den Hollander, C. C. Heyde, G. R. Grimmett, I. A. Ibragimov, O. Zeitouni.

The Organizing Committee consists of: T. Brown (chairman), K. Borovkov (sci. secretary), G. Byrnes, K. Hamza, B. Hughes, F. Klebaner, A. Sudbury, R. Watson, N. Wormald, A. Xia

The topics include, but are not limited to: stochastic analysis, discrete random processes and randomised algorithms, topics in limit theorems, Markov chain Monte Carlo, Markov processes, random processes in random environments, point processes, as well as application areas such as: stochastic processes in finance and insurance, stochastic processes in physics, applications to telecommunications, time series, modelling in biology and medicine.

## ▶ The 2002 Taipei International Statistical Symposium and Bernoulli Society EAPR Conference

*Date:* 7–10 July 2002
*Place:* Academia Sinica, Taipei, Taiwan, R.O.C.
*Web-site:* `http://www.stat.sinica.edu.tw/2002symp`

To celebrate its 20th anniversary, the Institute of Statistical Science, Academia Sinica, will host the 2002 Taipei International Statistical Symposium and Bernoulli Society EAPR Conference from 7 to 10 July 2002, jointly organized by the Institute of Statistical Science, the Directorate-General of Budget, Accounting and Statistics (DGBAS), Executive Yuan, R.O.C., and the East-Asian and Pacific Regional Committee (EAPRC) of the Bernoulli Society.

## 17th International Workshop on Statistical Modelling: Statistical Modelling in Society

*Date:* 8–12 July 2002
*Place:* Mediterranean Agronomic Institute of Chania, Chania, Crete, Greece
*Contact:* <d.stasinopoulos@unl.ac.uk>
*Web-site:* `http://www.unl.ac.uk/iwsm`

The International Workshop on Statistical Modelling concentrates on the various aspects of statistical modelling, including theoretical developments, applications and computational methods. Papers motivated by real practical problems are encouraged, but theoretical contributions addressing problems of practical importance or related to software developments are also welcome.

The scientific programme is characterized by having invited lectures and a pre-workshop tutorial, contributed papers, posters and software demonstrations. Contributed papers should be suitable for a 20 to 30 minute oral presentation (including discussion) and focus on motivation, statement of key results and conclusions, and emphasize examples, wherever possible. Submissions are especially encouraged in the following areas: Health, Environment, Education, Economy, Social Issues, Missing data, mixed effects models, repeated measurements and event history analysis.

Students are encouraged to attend the workshop. The programme is designed to allow for discussions and interchange between junior and senior scientists. A special session is devoted to students contributions, and an award for the best student presentation will be given.

*Scientific Programme Committee*: Abdel Babiker (MRC, UK), Petros Dellaportas (AUEB, Greece), Ludwig Fahrmeir (Munich, Germany), Bob Gilchrist (UNL, UK), Bent Jørgensen (Odense, Denmark), Klea Katsouyanni (AMS, Greece), Göran Kauermann (Glasgow, UK), John Panaretos (AUEB, Greece), Clive Richarson (Panetion University of Athens, Greece), Mikis Stasinopoulos (UNL, UK, coordinator), Giota Touloumi (AMS, Greece), Geert Verbeke (Leuven, Belgium), Constantin Yiannoutsos (Harvard, USA).

*Local Organizing Committee*: Christina Bamia (AMS, Athens), Chrys Caroni (NTUA, Athens), Dimitris Karlis (AUEB, Athens), Klea Katsouyanni (AMS, Athens), Markos Koutras (PP, Pireas), Vana Sypsa (AMS, Athens), Christos Skiadas (PK, Chania), Mikis Stasinopoulos (UNL, London), Giota Touloumi (AMS, Athens), Anastasia Tzonou

(AMS, Athens).

Further information details about invited speakers, registration for the workshop, instructions for authors, deadlines and further information will be available from the workshop homepage, or contact the organizer: Mikis Stasinopoulos, STORM, University of North London, Holloway Road, London N7 8DB, UK. Phone: +44 20 7753 5792, fax: +44 20 7753 5793, E-mail: `<d.stasinopoulos@unl.ac.uk>`.

## ▶ Current Advances and Trends in Nonparametric Statistics

*Date:* 15–19 July 2002
*Place:* Knossos Royal Village, Limin Hersonissou, Crete, Greece
*Organizers:* Michael G. Akritas (Dept. of Statistics, Penn State University; `mga@stat.psu.edu`) and
    Dimitris N. Politis (Dept. of Mathematics University of California, San Diego; `dpolitis@ucsd.edu`)
*Web-site:* `http://www.stat.psu.edu/~npconf`

The meeting is cosponsored by Bernoulli Society, IMS and the Nonparametrics Section of ASA.

The conference will highlight the major trends in several areas of nonparametric statistics. The program will include plenary talks, specially invited talks, invited talks and contributed talks on all areas of nonparametric statistics.

A primary objective of the conference is to promote collaborations among senior and junior researchers, as well as transnational and transcontinental collaborations.

Three prices for best presentations by students will be awarded.

Invited and contributed papers of the conference may be submitted to the conference organizers, M. Akritas and D. Politis, for possible publication in the *Journal of Nonparametric Statistics*. Papers can be submitted at any time until 15 December 2002.

*Main themes*

  – Algorithmic approaches to statistics
  – Bayesian methods in nonparametric statistics
  – Data mining
  – Dependent data: time series and spatial statistics
  – Functional data analysis
  – Functional data analysis of microarray data
  – Functional data analysis of evolutionary data
  – Goodness of fit
  – High-dimensional data
  – Measurement errors
  – Non- and semi-parametric approaches for longitudinal data
  – Nonparametric model building and inference
  – Nonparametric estimation under constraints
  – Nonparametrics in bioinformatics
  – Nonparametrics in finance
  – Nonparametrics in frailty models
  – Nonparametrics in medical research
  – Nonparametrics in survival analysis
  – Resampling and subsampling methods
  – Statistical computing, graphics and visualization
  – Smoothing and mixed models
  – Wavelet methods

Deadline for submitting contributed papers:
30 April 2002

## 6th Brazilian School of Probability

*Date:* 5–10 August 2002
*Place:* Praia das Toninhas, Ubatuba, São Paulo/Brazil
*Contact:* Roberto Fernadez (`Roberto.Fernandez@univ-rouen.fr`) or `<ebp6@ime.usp.br>`
*Web-site:* `http://www.ime.usp.br/~ebp6`

In its 6th edition, the Brazilian School of Probability will take place in a nice beach called Praia das Toninhas, Ubatuba, on 5–10 August 2002. The school is intended as a forum to discuss new developments in probability and related areas, an occasion to detect new directions of research and to establish new collaborations and an opportunity for the students to begin their scientific life. Activities will include mini-courses, plenary talks by invited speakers, short communications and several problem sections to be delivered by senior invited researchers.

*Scientific comitee:* Jean Bertoin (Paris 6, France), Pierre Collet (École Polytechnique, France), Pablo

Ferrari (IME-USP, Brazil), Antônio Galves (IME-USP, Brazil), Cláudio Landim (IMPA, Brazil), François Ledrappier (École Polytechnique, France), Alejandro Maass (Universidad de Chile, Chile).

*Local organizer:* Roberto Fernandez, Labo. de Maths Raphael SALEM, Univ. de Rouen, France; Ph: (+33) [0] 235 14 71 28/11, Fax: (+33) [0] 232 10 37 94.

*Some invited speakers*: Pierre Collet (École Polytechnique, France), Bernard Prum (Genopole Evry), Søren Asmussen (Lundt University, Sweden), Gianbattista Giacomin (Paris 7, France), Yuval Peres (Berkeley, USA), Rinaldo Schinazi (Université d'Aix, Marseille, France).

Further information details about up-to-date list of invited speakers, contributed talks, registration, instructions for authors or deadlines will be available from the 6th EBP homepage.

## Statistics in Genetics

*Date:* 14–16 August 2002
*Place:* Munich, Germany
*Contact:* Iris Burger (`sfb386@stat.uni-muenchen.de`)
*Web-site:* `http://www.stat.uni-muenchen.de/sfb386/workshop/sig2002/`

This is a satellite seeting to the 24th European Meeting of Statisticians in Prague.

The Human Genome Project and advances in technology led to a huge amount of genetic data. However, knowledge of the underlying biological mechanisms and functionalities is still limited. These problems are extremely complex and require advanced and novel statistical techniques. The meeting will bring together state-of-the-art researchers from the following fields: Biological Sequence Analysis, Analysis of Microarray Data, Genetic Epidemiology of Complex Diseases, Population Genetics and Evolutionary Trees.

*Invited speakers*: David Balding, Amir Dembo, Paul Eilers, Trevor Hastie, Chris Holmes, Michael Newton, Gesine Reinert, Nuala Sheehan, Terry Speed.

*Programme committee*: Heike Bickeböller, Ludwig Fahrmeir, Claudia Klüppelberg, Gerhard Winkler.

The Meeting is supported by the German Science Foundation (Deutsche Forschungsgemeinschaft), SFB 386: "Statistical Analysis of Discrete Structures".

For further information please contact the conference webpage or Iris Burger, SFB 386, Ludwig-Maximilians-Universität München, Ludwigstraße 33, D-80539 München, Germany, `<sfb386@stat.uni-muenchen.de>`, fax: +49 89 2180 5039, phone: +49 89 2180 3418.

Satellite Meeting to the 24th European Meeting of Statisticians in Prague.

## Symposium on Stochastics and Applications (SSA)

*Date:* 15–17 August 2002
*Place:* National University of Singapore
*Contact:* `<ssa@math.nus.edu.sg>` fax: 65-779 5452
*Web-site:* `http://www.math.nus.edu.sg/ssa`

An ICM-2002 Satellite Conference to be held in the National University of Singapore (NUS).

*Topics*

– Financial mathematics
– Gaussian random fields
– Markov chain Monte Carlo
– Probability approximations
– Random matrices

*Organizing Committee*

– Louis H. Y. CHEN, NUS (Chairperson)
– Zhidong BAI, NUS
– Kwok-Pui CHOI, NUS
– Anthony Y. C. KUK, NUS
– Seng-Luan LEE, NUS
– Wei-Liem LOH, NUS
– Jiann-Hua LOU, NUS
– Qi-Man SHAO, University of Oregon

- Yeneng SUNG, NUS
- Young K. N. TRUONG, NUS and University of North Carolina at Chapel Hill

*Invited Speakers*

- Zhidong Bai, National University of Singapore, Singapore
- Rudolph Beran, U C Berkeley, USA
- Andrew Barbour, University of Zürich, Switzerland
- Timothy Brown, The University of Melbourne, Australia
- Hans Föllmer, Humboldt-Universität zu Berlin, Germany
- Friedrich Goetze, Bielefeld University, Germany
- Peter Green, University of Bristol, UK
- David Heath, Carnegie Mellon University, USA (not confirmed)
- Wilfrid Kendall, University of Warwick, UK
- Shigeo Kusuoka, University of Tokyo, Japan

(not confirmed)
- Michel Ledoux, L'Institut National des Sciences Appliquees de Rennes (INSA), France
- Wenbo Li, University of Delaware, USA
- Leonid Pastur, Université Paris 7 Denis Diderot, France
- Qi-man Shao, University of Oregon, USA
- Yeneng Sun, National University of Singapore, Singapore
- Jia-an Yan, Chinese Academy of Sciences, Beijing, China

*Contact Information*

The Organising Committee
SSA 2002
c/o Department of Mathematics
National University of Singapore
2 Science Drive 2
Singapore 117543
Republic of Singapore

## ▶ 24th European Meeting of Statisticians

*Date:* 19–23 August 2002
*Place:* Prague, Czech Republic
*E-mail:* <ems@utia.cas.cz>
*Web-site:* http://siprint.utia.cas.cz/24_ems/



*Scientific Programme Committee:* J. Jurečková (Czech Republic), T. Ledwina (Poland), F. Liese (Germany), T. Mikosch (Denmark, Chair), C. Rogers (United Kingdom), I. Vajda (Czech Republic), D. von Rosen (Sweden).

*Local Organizing Committee*: J. Antoch, P. Boček, A. Fialová, D. Hlubinka, J. Ivánek, M. Janžura (Chair), A. Otáhal, Z. Prášková, H. Řezanková, J. Vejnarová, M. Zeithamlová.

## Scientific Programme

*Forum Lecture:* Terry Speed (USA): Challenges in the analysis of gene expression data
*Opening Lecture:* Imre Csiszár (Hungary): Information, communication and statistics
*Closing Lecture:* Brian Ripley (UK): Spatial statistics

*Special Invited Lectures*

- Jean-Francois Le Gall (France): Random trees and spatial branching processes
- Georg Neuhaus (Germany): Conditional tests in

survival analysis
- Fleming Topsoe (Denmark): Comparing measures of discrimination and applications in probability and statistics
- Abram Kagan (USA): Statistical structures related to parameter estimation

*Invited Sessions and Their Organizers*

- Sampling from finite populations, Yves Tille (Switzerland)
- Levy and self-similar processes, Gennady Samorodnitsky (USA)
- Adaptive tests, Teresa Ledwina (Poland)
- Interacting particle systems and percolation, Olle Häggström (Sweden)
- Semiparametric methods for dependent data, Anton Schick (USA)
- Statistical information theory, Leandro Pardo (Spain)
- Recent developments in non-linear time series analysis, Marc Hallin (Belgium)
- Dependence in extremes, Holger Drees (Germany)
- Multivariate ranks and data depths, Hannu Oja (Finland)
- Empirical and quantile process techniques in statist-

ics, Carlos Matran Bea (Spain)
- Robustness, Ivan Mizera (Slovakia)
- Probability and algorithms, Rudolf Grübel (Germany)
- New tools in estimation of probability measures, Alain Berlinet (France)
- Probabilistic methods in statistical physics, Roman Kotecký (Czech Republic)
- Spatial statistics, Peter Diggle (UK)
- Large sample problems, Zuzana Prášková (Czech Republic)
- Estimation in SDE from discrete observations, Valentine Genon-Catalot (France)
- Diffusion processes, Andrei Borodin (Russia)
- Computational Bayesian statistics, Gareth O. Roberts (UK)
- Simulation of stochastic processes, Peter Glynn (USA)

*Topics for Contributed Talks*

- Estimation of distributions, densities and curves
- Spatial statistics
- Large sample theory
- Statistics for stochastic processes and time series
- Computer intensive methods and resampling
- Extremes
- Empirical process techniques
- Robust and nonparametric methods
- Hypothesis testing and model selection
- Statistics of random fields
- Parametric, semiparametric and adaptive inference
- Multivariate analysis
- Regression
- Design of experiments
- Sequential methods
- Survival analysis and censored data
- Statistical methods in communication and information transmission
- Statistical methods in finance, economics and insurance
- Applications in biology, industry, genetics, computer

science, and telecommunications
- Self-similar and Levy processes
- Brownian motion, diffusion processes and stochastic analysis
- Markov processes
- Stochastic models in statistical physics
- Probability and algorithms, simulation
- Open session

**Further information**

Details about registration, instructions for sending abstracts, deadlines and other information are available on the conference homepage:
`http://siprint.utia.cas.cz/24_ems`
or on the mailing address

Martin Janžura
EMS 2002
Institute of Information Theory and Automation
Pod vodárenskou věží 4
182 08 Praha 8
Czech Republic
Tel.: +420-2-6605 2572, (+420-2-8689 0298),
Fax: +420-2-8689 0378
E-mail: <ems@utia.cas.cz>

*Satellite and Related Events*

- 2nd International Workshop on Perspectives in Modern Statistical Inference, Brno (Czech Republic), 14–17 August 2002,
  `http://www.math.muni.cz/workshop_2002`
- International Workshop on Statistics in Genetics, Munich (Germany), 14–16 August 2002. `http://www.stat.uni-muenchen.de/sfb386`
- COMPSTAT 2002, Berlin (Germany), 24–28 August 2002,
  `http://www.compstat2002.de`

## The Eleventh International Workshop on Matrices and Statistics

*Date:* 29–31 August 2002
*Place:* Lyngby, Denmark
*Contact:* Ms. Helle R. Welling (DTU, Kgs Lyngby, Denmark; `matrix02@imm.dtu.dk`)
*Web-site:* `http://www.imm.dtu.dk/matrix02/`

The Eleventh International Workshop on Matrices and Statistics, in Celebration of George P. H. Styan's 65th Birthday, will be held at the Technical University of Denmark (DTU) in Lyngby, near Copenhagen, on 29–31 August 2002. This workshop will be hosted by the Division of Image Analysis and Computer Graphics in the Department of Informatics and Mathematical Modelling (IMM) at the Technical University of Denmark and has been endorsed

by the International Linear Algebra Society (ILAS).

*International Organizing Committee*:
R. W. Farebrother (Victoria Univ. of Manchester, UK), S. Puntanen (Univ. of Tampere, Finland), H. J. Werner (Univ. of Bonn, Germany; chair; `werner@united.econ.uni-bonn.de`).

*Local Organizing Committee*: K. Conradsen (chair; `kc@imm.dtu.dk`), B. K. Ersboll, P. C. Hansen,

A. A. Nielsen; all people are at DTU, Kgs. Lyngby, Denmark.

The purpose of this workshop is to stimulate research and, in an informal setting, to foster the interaction of researchers in the interface between matrix theory and statistics. This workshop will provide a forum through which statisticians working in the field of linear algebra and matrix theory may be better informed of the latest developments and newest techniques and may exchange ideas with researchers from a wide variety of countries. This workshop will include the presentation of both invited and contributed papers on matrices and statistics; it is expected that many of these papers will be published, after refereeing, in a "Special Issue on Linear Algebra and Statistics" of *Linear Algebra and Its Applications*. Contributed Papers are welcome!

## Fifth International Conference on Forensic Statistics

*Date:* 30 August – 2 September 2002
*Place:* Isola di San Servolo, Venice, Italy
*Contact:* Julia Mortera (Università di Roma III, Italy; `mortera@uniroma3.it`)
*Web-site:* `http://icfs5.eco.uniroma3.it/`

## Second Conference in Actuarial Science and Finance

*Date:* 20–22 September 2002
*Place:* Samos, Greece
*Contact:* Michel Denuit (Institut de Statistique, Univ. Catholique de Louvain; `denuit@stat.ucl.ac.be`)
*Web-site:* `http://www.stat.ucl.ac.be/Samos2002/`

The Department of Statistics & Actuarial Science of the University of the Aegean is pleased to host the 2nd Conference in Actuarial Science and Finance, to be held in Samos, on 20–22 September 2002. This event is jointly organized with the Katholieke Universiteit Leuven (Department of Applied Economics and Department of Mathematics) and the Université catholique de Louvain (Institute of Statistics and Actuarial research group), Belgium.

The Conference allows the presentation of the latest works in the area of actuarial science and finance. It is open to all persons interested in actuarial science and finance, be they from universities, insurance companies, banks, consulting firms or regulatory authorities. The conference aims to facilitate the contact and the communication between the practicians and the researchers; a special session will be devoted to different aspects of actuarial practice.

*Main topics*
- Life, pension and health insurance
- Collective Risk Models, Dynamic Solvency Testing
- Claims Distributions and Statistics
- Nonlife insurance
- Extreme Value Theory and Applications
- Financial Risk Management

There will three pre-conference short courses on 16–19 September 2002, at which postgraduate students and young reseachers are specially welcome:

- Extremes, with applications in insurance and finance, by Professor J. Teugels;
- Modelling of dependence, by Professor J. Dhaene;
- Building projected lifetables to manage the longevity risk, by Professor M. Denuit.

## Second Annual Conference on Business and Industrial Statistics

*Date:* 23–24 September 2002
*Place:* Hotel Continental e dei Congressi, Rimini, Italy
*Web-site:* `http://www.ibisuva.nl/ENBIS/`

People interested in presenting a paper at the conference are kindly invited to send a title and a brief abstract (approximately 250 words) to the organising committee co-ordinator, Lesley Fairbairn (`lesley.fairbairn@ncl.ac.uk`), specifying the preferred format for their presentation (oral/poster); the deadline is 31st March 2002.

*Organising committee:* Soren Bisgaard (Conference Program Chair), Shirley Coleman, Jeroen de Mast, Ronald Does, Oystein Evandt, Lesley Fairbairn (Conference Co-ordinator), Arnoldo Frigessi, Paolo Giudici (Local Organizing Committee Vice-Chair), Fabrizio Ruggeri (Local Organizing Committee Chair), Henry Wynn.

The European Network for Business and Industrial Statistics (ENBIS) was founded in 2000 as a network of people from industry and academia from all European nations interested in applying, promoting and facilitating the use of statistics in business and industry.

The purpose of this second annual conference to be held in Rimini is to build upon the success of the first conference held in Oslo on 17–18 September 2001; it will serve as an ideal forum for users of statistics to get together, share ideas and network. Any user, from the novices to experienced and their managers, are encouraged to participate. Papers and Posters will be presented showcasing a broad spectrum of applications and generate discussion about the use of statistics in a wide range of European business and industrial areas.

With this call for papers, we seek nominations for innovative presentations from a wide range of applications and types of business. Contributions are encouraged from business, industry, manufacturing, administration, marketing, sales, logistics and service showcasing. People from industry and business are invited to present their problems and current solutions. Applications can include, but are not limited to: design of experiments, data analysis and statistical graphics, data mining quality improvement and process control, six sigma applications, quality management, statistical modeling, survey sampling, environmental issues.

Potential speakers with applications or results with a focus on process improvement, product improvement, measurement quality, reliability, risk management, market and customer insight are highly encouraged to submit abstracts and participate in this conference.

## Euroworkshop on Statistical Modelling – Model Building and Evaluation

*Date:* 31 October – 3 November 2002
*Place:* Schloss Hoehenried, Bernried, near Munich, Germany
*Contact:* Göran Kauermann (Dept. Statistics, University of Glasgow; `goeran@stats.gla.ac.uk`)
*Web-site:* `http://www.stat.uni-muenchen.de/euroworkshop/2002.html`

The Euroworkshop on Statistical Modelling (EWSM) is a project which is funded by the European Commission (CORDIS) in the programme High Level Scientific Conferences. The project is also connected to the International Workshop on Statistical Modelling. Topic areas include: Traditional Model Diagnostic Tools, Graphical Model Diagnostics, Model validation using smoothing techniques, Bayesian Models and their validation, and Bootstrapping and its role in model evaluation.

The workshop is designed to have lectures from the Keynote Speakers (A. Davison, J. Hart, S. Weisberg) and further contributed presentations. The number of participants is limited to 30, where young researchers are particularly encouraged to participate actively by presenting their work. The major focus is on open discussions and questions and each session is accompanied by a separate discussion round.

# 6   MEETINGS IN 2003

## 12th International Workshop on Matrices and Statistics

*Date:* 5–8 August 2003
*Place:* Dortmund, Germany
*Contact:* Hans Joachim Werner (U. Bonn; `werner@united.econ.uni-bonn.de`)

The 12th International Workshop on Matrices and Statistics (IWMS-2003) will be held at the University of Dortmund (Dortmund, Germany) on 5–8 August 2003. This workshop will be hosted by the Department of Statistics at the University of Dortmund. The purpose of the workshop is to stimulate research and, in an informal setting, to foster the interaction of researchers in the interface between statistics and matrix theory. This workshop will provide a forum through which statisticians may be better informed of the latest developments and newest techniques in matrix theory and may exchange ideas with researchers from a wide variety of countries. This workshop will include the presentation of both invited and contributed papers on matrices and statistics; it is expected that many of these papers will be published, after refereeing, in a 'Special Issue on Linear Algebra and Statistics' of *Linear Algebra and Its Applications* (the 9th Special issue is at the printer with publication expected in early Summer 2002).

*International Organizing Committee*: R. William Farebrother (Shrewsbury, England, UK), Simo Puntanen (Univ. of Tampere, Finland), George P. H. Styan (McGill University, Montréal, Québec, Canada; vice-chair), and Hans Joachim Werner (Univ. of Bonn, Germany; chair).

*Local Organizing Committee*: Jürgen Groß (Univ. of Dortmund, Germany), Götz Trenkler (Univ. of Dortmund, Germany; chair), C. Weihs (Univ. of Dortmund, Germany).

This workshop in Germany will be the 12th in a series. The 11th will be held at the Danish Technical University in Lyngby (near Copenhagen), Denmark, on 29-31 August 2002, in Celebration of George P. H. Styan's 65th Birthday (`http://www.imm.dtu.dk/matrix02/`).

## 7th Tartu Conference on Multivariate Statistics

*Date:* 8–12 August 2003
*Place:* Tartu, Estonia
*Contact:* Tõnu Kollo (University of Tartu; `kollo@ut.ee`)

## ISI 54th Session

*Date:* 13–20 August 2003
*Place:* Berlin, Germany
*Web-site:* `http://www.isi-2003.de/`

# 7 POSITIONS AND RESEARCH CENTRES

## Job advertisements

This is to inform you that it is possible to have your job advertisement be placed in Bernoulli News. Costs are EUR 50 per advertisement. The advertisement should contain no more than 300 words and should be sent as a plain text file (ASCII or ISO 8859-1) to the editor of Bernoulli News; material formatted by word processors will not be processed.

*Mathisca de Gunst*
*Treasurer*

## Open Position: Full Professor in Biostiatistics

The Gothenburg (Göteborg) Department of Mathematical Statistics is one of Europe's largest. It is a joint department of Göteborg University and Chalmers University of Technology.

Alongside it work:

- The Gothenburg Stochastic Centre, which is a major research program financed by the Wallenberg Foundation,
- the Chalmers and SWEGENE research initiatives in bioinformatics, and
- the recently created Fraunhofer-Chalmers Centre for Industrial Mathematics, which is a joint German-Swedish undertaking with a profile towards industrial statistics (in particular pharmaceutical and mechanical industry, and telecommunications).

The department comprises 24 full time faculty, and 24 PhD students. Interests range from probability theory and foundations of statistics to statistics and probability in science, medicine and technology. We are currently building new activities in bioinformatics. Contacts with other departments eg in biology and medicine are strong. For an impression of who we are and what we do, see http://www.math.chalmers.se/Stat/

We are now searching for a professor in biostatistics, to succeed Sture Holm, who has retired. The Chair is jointly financed by the Göteborg University Schools of Science and Medicine and the AstraZeneca company. The professor will thus not only be reponsible for basic research but is also expected to work closely with the departments of medicine, biology, and pharmacy, and of course also with other parts of our own department. A lecturer in biostatistics will also be hired.

There is a male dominance among our faculty, and we particularly welcome female applicants for the Chair. Inquiries can be made to Peter Jagers (`jagers@math.chalmers.se`). Applications should be addressed to the Rector (vice-chancellor) of Göteborg University, or could more conveniently be sent to: Professor Peter Jagers, Mathematical Statistics, Chalmers University of Technology, SE-412 96 Göteborg, Sweden.

The application should contain your curriculum vitae, a list of publications, 15 publications of your choice, a summary of your research and teaching achievements and plans, and cer-tificates showing your educational qualifications. We require four copies of all documents. Salary will be negotiated on an individual basis.

The formal closing date has not yet been decided. Any application that is sent to the above address before June will be considered but applications can also be sent directly to the Rector, once the position is formally open, probably from mid-May until early June.

**Marie Curie training site**

Advanced Medical Imaging and Spatial Statistics (MISS)

The interdisciplinary Marie Curie training site for Medical Imaging and Spatial Statistics (MISS), University of Aarhus, Denmark, invites applications for fellowships to support visiting PhD students. MISS comprises internationally top ranked research groups in medical imaging at Laboratory for Computational Stochastics, the Positron Emission Tomography Centre, Stereological Research Laboratory and the MR Research Centre. MISS covers a wide range of disciplines: spatial statistics, scientific computing, stereology, microscopy, positron emission tomography (PET) and magnetic resonance imaging (MRI). Applicants enrolled in a PhD programme in mathematics, natural science or medicine in an EU member or associated country other than Denmark can apply. At MISS we can offer training in a comprehensive range of theoretical topics: stochastic geometry, geometric tomography, stereology, inverse problems, highly complex image models, simulation based statistical inference, 4D visualization via super computers and quantitative morphology. The methods can be applied on images from light or electron microscopy, autoradiography, PET and MRI. Specialized imaging techniques are also available: metabolic imaging, bolus tracking MRI, neurotransmitter and second messenger imaging, and functional brain imaging. The three main areas of biological research at MISS are neuroscience, vascular (renal and cardiac) and cancer research. At MISS, interdisciplinary research training is possible. Each fellow will be assigned a local supervisor, chosen amongst the senior researchers at MISS. In addition to the individual training MISS offers participation in semester courses, concentrated advanced courses, summer schools and workshops. Typical duration of the stay is 6 months and the minimum is expected to be 3 months. The stay in Aarhus must be permitted to count towards their PhD programme. Applicants must be 35 years or less. MISS expects to recruit 4 fellows on a yearly basis.

*Professor Eva B. Vedel Jensen* (`eva@imf.au.dk`)
*Director of MISS*

# 8 MISCELLANEA

**Free access offer to *Stochastic Processes and their Applications***

Elsevier Science, in conjunction with the Bernoulli Society, is pleased to be able to offer all members free online access to Stochastic Processes and their Applications for 2002.

Members who would like to take advantage of this free access should visit
`http://www.elsevier.com/login`
to complete the registration form. This requires to enter the following Reader Key in the appropriate box: `RimeBeachRose` (please note that the Reader Key is case sensitive).

Once you have registered, you will have access to SPA through the website at
`http://www.elsevier.com/locate/spa.`
Using the "tables of contents, abstracts and full text" icons, you will be able to access the different issues. We hope that you enjoy reading the journal in 2002.

**Special rate for *Finance and Stochastics***

Springer-Verlag has generously offered Bernoulli Society members a reduced subscription to the journal *Finance and Stochastics*, at rate EUR 55 (the same as the special Bernoulli rate to Springer's journal PTRF).

This offer can apply to the current year if members wish. Volume 6/1 of *Finance and Stochastics* appeared in January, but it could be mailed together with 6/2 to interested members.

Sincere thanks go to Springer-Verlag for this most welcome offer.

## Stochastic geometry and statistical applications

Stochastic Geometry and Statistical Applications (SGSA) aims to be the principal international scientific forum for papers in stochastic geometry. As a section of *Advances in Applied Probability*, SGSA is widely circulated and subscribed to by individuals and institutions world-wide.

SGSA is open to all contributions in stochastic geometry, from theoretical stochastic geometry to spatial statistics with a geometric character. High quality is the main criterion of selection. All papers are carefully refereed. Contributions to SGSA may be characterized as applied probability, like the remaining part of Advances in Applied Probability, but they can also be concerned with theoretical problems of stochastic geometry. Papers on areas in the biological, physical, social and technological sciences in which stochastic geometry models can usefully be developed are welcomed.

The coordinating editor of SGSA since August 1999 has been Eva B. Vedel Jensen from the University of Aarhus. Wilfrid Kendall, University of Warwick, was the first editor of SGSA from its inception in 1994. The following team of editors is currently attached to SGSA: R. Ambartzumian (Armenian Academy of Sciences), A.J. Baddeley (University of Western Australia), R. Cowan (University of Sydney), W.S. Kendall (University of Warwick), D. Stoyan (Bergakademie Freiberg), D. Vere-Jones (University of Wellington), R.A. Vitale (University of Connecticut), W. Weil (University of Karlsruhe).

The address for submissions is Applied Probability, School of Mathematics and Statistics, University of Sheffield, Sheffield S3 7RH, U.K. All enquiries about subscription should be sent to the same address.

*Eva B. Vedel Jensen*
*Coordinating Editor of* SGSA
*and*
*Christopher C. Heyde*
*Editor-in-Chief, AAP, JAP*

# 9  LETTER TO THE EDITOR

**Bernoulli Spiral for 2005**

For the famous mathematical Bernoulli family, there always has been a road between Switzerland and the Netherlands: the Bernoulli ancestors fled Holland in 1583 and settled in Basel. With Jakob Bernoulli (1654-1705) statistics was introduced into mathematics, but the first part of Jakob Bernoulli's *Art of conjecturing* (1713) is formed by Christiaan Huygens' *Calculations on the game of chance* (1657). And while Jakob lectured in Basel his equally famous brother Johann (1667-1748) went to Groningen to teach mathematics. When Jakob died, Johann returned to Basel and took over his brother's chair at the university. The memory of Johann is still very much kept alive at Groningen University; there are recent publications by Jan van Maanen and Gerard Sierksma, and a large sculpture was acquired in 1996 of a "Brachistochrone". See the Bernoulli monument at `http://www.cs.rug.nl/alumni/1997/maanen.html`.

Our reason for writing to the Bernoulli Society is that my friend, sculptor Marie Serraris, and myself have started a project to honour Jakob Bernoulli with a logarithmic spiral carved in stone, to be placed in the cathedral of Basel next to Jakob's grave in 2005, 300 years after his death. There are claims that the spiral carved on Jakob Bernoulli's tombstone (a small 'Archimedean') is not what Jakob had very much wanted to ornament his grave, a logarithmic (or 'equiangular') spiral. Eli Maor points out this fact in his *e, The Story of a Number* (1994). The Bernoulli Society knew the historical importance of the spiral for Jakob, when it created its logo. Read past Secretary Richard Gill on this at
> `http://www.warwick.ac.uk/statsdept/Bernoulli/logo`.
From now on, a website will function as a platform for this project:
> `http://www.geocities.com/freezotic/spiral.htm`.

I still have some questions on the exact wishes of Jakob Bernoulli, but will continue my research of the literature. If you support our idea and want to help with information, goodwill or funding, please email me.

An Archimedean spiral is defined in polar coordinates by the equation: $r = a\,\theta$ . The logarithmic spiral with angle $b$ has equation: $\log(r/a) = \theta \cot(b)$  or $r = a \exp(\theta \cot(b))$. It was the logarithmic spiral that provided Jakob Bernoulli with an audacious motto for his death: *Eadem mutata resurgo* ('Though changed, I shall arise the same').

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*Letters to the editor reflect individual views, not the* Bernoulli Society *standing. Ed.*

# 10    WHO IS WHO IN THE *Bernoulli Society*

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