

Bernoulli News

Newsletter of the Bernoully Society For Mathematical Statistics and Probability

Volume 21 - #2 - 2014

Published twice per year by the Bernoulli Society ISSN 1360-6727

Contents

News from the Bernoulli		
Society	p. 1	
News on Bernoulli S	ociety	
Members	р. 4	
Awards & Prizes	p. 5	
Interview: Albert Sh	iryaev	
on the First Bernoul	li	
World Congress	p. 6	
Past Conferences	p. 11	
Forthcoming Conferences		
	p. 12	
New Executive Mem	nbers	
of the Bernoulli Soci	ety	
	p. 13	
Calendar of Events	p. 14	

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Bernoulli News is the official newsletter of the Bernoulli Society, publishing news, calendars of events, and opinion pieces of interest to Bernoulli Society members, as well as to the Mathematical Statistics and Probability community at large. The views and opinions expressed in editorials and opinion pieces do not necessarily reflect the official views of the Bernoulli Society, unless explicitly stated, and their publication in Bernoulli News in no way implies their endorsement by the Bernoulli Society. Consequently, the Bernoulli Society does not bear any responsibility for the views expressed in such pieces.

A VIEW FROM THE PRESIDENT

As I pass the mid-point of my term as Bernoulli President, I remain extremely grateful for all the hard work and service given to our Society by so many people. In particular, the Society owes a debt of gratitude to Eulalia Vares, who (as September turns into October) hands over the crucial task of Chair of Publications Committee to Thomas Mikosch. Other very significant changes include the handover of Bernoulli e-Briefs from Dario Spanò to Leonardo Rolla, while Erik Baurdoux takes on the new role of Bernoulli Web Pages Editor (Björn Böttcher remains as Site Adminstrator). We also welcome new editors of some of the joint IMS/Bernoulli free journals: Ben Hambly (Probability Surveys), Brian Rider (Electronic Journal of Probability), Sandrine Péché (Electronic Communications in Probability) and Djalil Chafaï (who continues in the crucial role of managing editor of EJP/ECP for a second term). Many thanks indeed to the outgoing editors, namely Laurent Saloff-Coste, Michel Ledoux and Anton Bovier.

On the subject of publications, we continue our policy of regular and periodic review of Bernoulli-related journals: I can report that, as part of a periodic review, it has been agreed that the Bernoulli Journal contract remains with IMS. Bernoulli Journal is doing very well, and indeed is under significant submission pressure from many excellent submissions; we've been addressing the resulting backlog by printing extra pages, and as a consequence have decided to raise Bernoulli Journal prices by 5% this year. Of course, it is very good for a journal to have too many excellent submissions!

We are also now negotiating a continuation of the Stochastic Processes and Applications (SPA) agreement with Elsevier. In addition to accessible pricing of the important SPA journal, Elsevier has recently and generously agreed to sponsor a SPA invited paper presentation at the ISI World Statistics Congress Rio 2015, thus to start a new series of SPA invited paper conference presentations. (Note that Bernoulli Society and ISI people, namely, Vijay Nair, Victor Perez-Abreu, Frank den Hollander, form part of a general candid and freely-spoken engagement of the mathematical community with Elsevier *via* Elsevier Mathematical Council, and we are very grateful to them for generously spending their time in this way.) Engagement with scientific publishers is an important part of Bernoulli Society publications strategy, balancing, for example, our support of free open-access publications. Another fruit of the strategy is Wiley's generous support of the new Ethel Newbold Prize, of which you can read elsewhere; yet another is Springer's generous support of the Doeblin Prize, awarded to Grégory Miermont at the SPA conference in Buenos Aires this summer.

The ISI World Statistics Congress Rio 2015 will also see two other innovations: the first Bernoulli President's Lecture (speaker chosen by Bernoulli President), and the first Bernoulli Journal Read Paper session. In addition, a fascinating programme is being set up, in which Bernoulli interests are strongly represented, thanks to the hard work of Byeong Park, our representative on the programme committee. Do come to Rio! And especially to the Bernoulli General Assembly there, so I can meet you all, as I hand over to Sara van de Geer, my successor as President.

.... Continued on page 1

Deadline for the next issue: 31 March, 2015 Send contributions to: victor.panaretos@epfl.ch

A View from the President (continued from front cover)

Continuing the theme of gratitude, we wish a happy birthday to Albert Shiryaev, 80 this year, Bernoulli Past-President and instrumental in the organization of the very first BWC in Tashkent 1986. An interview with Professor Shiryaev is to be found elsewhere in this Bernoulli News, and affords a fascinating look behindthe-scenes of this famous world congress.

Major Bernoulli conferences this year included: CLAPEM Colombia 2014 (still to take place as I write), at which Bernoulli sponsors the Francisco Aranda Ordaz awards for two Latin American PhD students, while World Bank funds have been made available through the good offices of ISI for attendance of selected participants. The 37th SPA conference took place at Buenos Aires. Here, Bernoulli Society was able to provide part-funding of participation expenses for six of the invited speakers. The 37th SPA was notable for its use of a conference smart-phone app in place of a conference programme booklet; a really impressive and versatile use of technology (owners of more classical phones were not forgotten, as the programme was also made available on Google Calendar). Of course, a highly memorable aspect of the meeting was Martin Hairer's presentation of what was very shortly to become his Fields medal winning work on the regularity structures for SPDEs.

We also ran a Bernoulli reception for new scientists at 37th SPA, which was very well received – many thanks to Membership Secretary, Mark Podolskij, Young Persons Rep, Corina Constantinou and Web Page Editor, Erik Bardoux, for a very effective piece of

networking! The success of this reception motivates us to hope to repeat the occasion for the forthcoming European Meeting of Statisticians (Amsterdam) and the 38th SPA (Oxford) conferences in 2015; as such receptions provide an excellent way to meet and to discuss with new Bernoulli members and prospective members. Bernoulli Society should be all about links between diverse members: young and old, North and South, probability and statistics. Please bring to us any ideas which you may have for developing scientifically fruitful links of these or other kinds! Membership of Bernoulli Society is an investment in this activity, and receptions allow us to communicate the community value which such investment brings. Membership is not a cost-free investment, of course. I am particularly aware of this having just determined a price rise of 3% in Bernoulli membership dues for 2015. However, it is our membership dues which allow us to undergird all the activity described above, and more besides.

Finally, having begun this note with gratitude, I want to close with congratulations to our very hard-working Bernoulli News editor, Victor Panaretos, who was chosen as one of "40 exceptional scientists under 40" invited to attend the World Economic Forum at Tianjin, China (http://actu.epfl.ch/news/victor-panaretos-selected-as-young-scientist-by-wo/). This is a very well-merited honour!

Wilfrid Kendall, University of Warwick, UK President of the Bernoulli Society

News from the Bernoulli Society

New Editors Appointed for Joint Bernoulli / IMS Free Journals

It has been confirmed by both IMS and Bernoulli Councils that the following editorships are appointed for three-year terms from the beginning of 2015. In the case of Djalil Chafaï, this is a further three-year term continuing the present term of service. Bernoulli Society is extremely grateful to these people for the strategically important service they are willingly offering:

- Ben Hambly (Probability Surveys);
- Brian Rider (Electronic Journal of Probability);
- Sandrine Péché (Electronic Communications in Probability);
- Djalil Chafaï (managing editor of EJP/ECP).

We are also very grateful to the outgoing editors of Probability Surveys, Electronic Journal of Probability, Electronic Communications in Probability; namely Laurent Saloff-Coste, Michel Ledoux and Anton Bovier.

> Wilfrid Kendall, President of the Bernoulli Society Warwick

Bernoulli Society appoints Doob and Schramm lecturers for 2016

The Doob and Schramm lecturers for 2016, who will present their lectures at the IMS / Bernoulli World Congress of Probability and Statistics (Toronto, July 11-15, 2016), have now been appointed jointly by the Institute of Mathematical Statistics and the Bernoulli Society. They are:

- Schramm Lecturer: Ofer Zeitouni
- Doob Lecturer: Scott Sheffield

News from the Publications Committee

I would like to start by giving my sincere thanks to Tony Cai, Frank den Hollander and Holger Rootzén, whose terms on the Publications Committee ended last July. Their serious and dedicated efforts have been essential for the work that regards the publications of Bernoulli Society. As we all know, dealing with scientific publications is not always easy. It takes precious time from everyone, but without discussion and sharing experiences it would be much harder to face the various difficulties, especially in a moment when new publishing models are been proposed and need to be carefully and critically discussed. In particular, I mention here the important work lead by Frank den Hollander as representative of the Bernoulli Society in the pool of scientific societies that has guaranteed a safe rescue of the material under StatProb through its merging to the Encyclopedia of Mathematics (EoM), after the original project has been stopped. The incoming members are Holger Dette, Victor Panaretos and Denis Talay, whom we welcome and thank for joining the committee and for the opportunity to have worked together since July.

Part of the effort of the Publications Committee and related ad hoc committees in the last few months has been focused in the search for new editors. In this direction, it is a great pleasure to announce that Herold Dehling will be the next editor-in-chief of the journal Stochastic Processes and their Applications (SPA), in replacement for Takashi Kumagai, whose term will be concluded at the end of March 2015. This is my opportunity to express our most sincere gratitude to Takashi Kumagai for his excellent work ahead of SPA over the last years. It has also been always a pleasure to interact with Takashi as AE for SPA, or dealing with any practical issue that regards the journal and is related to this committee. Many thanks also to Herold for accepting the job, and sincere best wishes for both of them. The Publications Committee has also worked for the replacement of the editors of the two newsletters of the Bernoulli Society. In this direction, I am very happy to announce that Leonardo Rolla, from Universidad de Buenos Aires, will replace Dario Spano as editor of the Bernoulli Society Bulletin E-Briefs, starting this October (before the publication of this For further details about these lectures, see:

<u>http://www.bernoulli-</u> <u>society.org/index.php/organization/lecture-selection-</u> committee

> Wilfrid Kendall, President of the Bernoulli Society Warwick

note) and that Miguel de Carvalho, from PUC de Chile, will replace Victor Panaretos as editor of Bernoulli News, starting May 2015. My very sincere thanks go to Dario and Victor for their wonderful work. Having such interesting and well-thought channels of communication to the community is an essential ingredient in the mission of the Bernoulli Society, and their high level work has been extremely important. Thanks Dario and Victor for keeping us informed in such a nice and vibrant way! The job demands time, and especially on young researchers, there is a lot of pressure coming from various professional activities rendering the effort far non-trivial. Thanks a lot for giving your time and energy, and sincere best wishes in the future. I also wish rewarding experiences and send my best wishes to the incoming editors, Leonardo and Miguel.

Another piece of information regarding the publications sponsored by the Bernoulli Society comes from Elsevier, owner and publisher of SPA. And this is good news: the price in USD for the institutional subscriptions in 2015 will be kept the same as in 2014. We thank everyone who is involved in the effort for a positive agenda regarding access and price policies. While the new SPA sponsorship contract is expected to be concluded soon, let me use the occasion to say that more information on the positive initiatives from the side of Elsevier can also be found at

http://www.elsevier.com/physicalsciences/mathematics/letters-to-the-community

This includes reports of the meetings of the Scientific Advisory Council, formed by members of the mathematical community.

For more information that regards the publications of the Bernoulli Society, please see the latest annual reports by the editors of the two main journals, *Bernoulli Journal* and *Stochastic Processes and their Applications*, as well as the announcement of a Special Volume for SPA, by Sara van de Geer.

Last but not least, my personal thanks and best wishes to Thomas Mikosch, who succeeds me as chair of this committee, and to all members. Thanks for all your dedication and best wishes for the future.

Maria Eulalia Vares, Rio de Janeiro Outgoing Chair of the Publications Committee

Perspectives from the Incoming Publications Committee Chair

I have been a member of the Publications Committee (PubCom) of the Bernoulli Society (BS) since 2013, just a year after my term as EiC of SPA finished. During this period, I got involved in some of the important tasks of the PubCom such as the negotiations with Elsevier about the sponsorship of the SPA journal and the prolongation of the agreement between the IMS and the BS about publication of the Bernoulli Journal (BJ). To the outsider, publishing business seems to function automatically. I have learned in the last 10 years that this is by no means true. Journals may simply disappear due to boycotts or incapability of the Editor-in-Chief (EiC) and, in turn, the efforts of the reviewers and the editorial board that have been running the journal for many years would not get rewarded.

I think that professional organizations such as the BS and the IMS are doing a good job as regards ensuring the stability of the publication process of the journals they feel responsible for. In the BS case, these are the BJ (which is owned by the BS) and SPA which is sponsored (but not owned) by the BS (this is for some historical reasons --- SPA is older than the BS). This implies in particular that the PubCom proposes a new EiC of this journal every three years and a similar procedure applies to the BJ. The PubCom and the BS have been actively involved in the price politics of SPA. As a result, the list price of the journal was reduced by 30% in 2012-2014 and it will remain unchanged in 2014-2015.

News from the Editor of SPA

I am reporting about recent statistics and basic information on the journal Stochastic Processes and their Applications (SPA).

1. In my second year (April 2013 to March 2014), the journal received 462 submissions. (For comparison, there were 405 submissions from April 2012 to March 2013.) In the period, the journal published 178 papers, and the number of published pages is 4691 pages. This includes the Special Issue on the Occasion of the 2013 International Year of Statistics (July 2013), which contains 19 invited papers. The guest editors of the special issue are Rainer Dahlhaus, Jean Jacod, Per Mykland and Nakahiro Yoshida.

2. In order to take care of the increasing numbers of submissions, we have two new members of the Editorial Board from April 2014; Yuzuru Inahama (Nagoya) and Jianfeng Zhang (USC).

In my understanding, negotiations between the PubCom/BS and publishers like Springer and Elsevier about sponsored journals, book series, and other issues, are beneficial for the scientific community. Publishers are willing to support the scientific life by contributing travel awards for young researchers, prizes and invited lectures (such as the Itô Prize and the Lévy Lecture sponsored by Elsevier via the SPA agreement between the BS and Elsevier). In turn, the BS ensures that its journals are edited by top researchers, and this is beneficial for the publishers and the scientific community.

As new chair of the PubCom of the BS, I understand my task as a direct continuation of the work done by the previous PubCom and its chair Maria Eulalia Vares. Eulalia was very much engaged as chair. I have learned many things from her. In particular, her positive attitude toward the improvement of the functioning of the BS and its publication business has gained a lot of respect in the PubCom and the BS, but also among publishers. Eulalia will become the EiC of Annals of Probability in 2015. The members of the new PubCom wish her success for this new challenging task.

> Thomas Mikosch Copenhagen Incoming Chair of the Publications Committee

3. There is a plan of publishing a special issue in honour of Professor Evarist Giné for his 70th Birthday. The guest editors will be Sara van de Geer, Richard Nickl, Jon Wellner and Vladimir Koltchinskii.

4. SPA does not essentially keep backlog, so after the final acceptance, the paper will appear in about 5 months.

Using this occasion, I would like to express my deep appreciation and thanks to the members of the Editorial Board for their excellent job. I would also like to express my gratitude to all the reviewers for their hard work.

> Takashi Kumagai Kyoto Editor in Chief of SPA

European Regional Committee: Into the Future

All good things have to come to an end and, so, after two years at the helm of the ERC, I am passing the baton to Richard Samworth (UK). We wish him well. I am very happy to be able to report a number of interesting things in my last newsletter contribution.

First of all, the new ERC candidate members are Anne Gegout-Petit (France, President of the French Statistical Society), Richard Nickl (UK), Jan Mielniczuk (Poland). Nial Friel (Ireland, ISA board member), Maria Karlsson (Sweden, Swedish Statistical Society board member), Mihael Perman (Croatia, Statistical Society of Croatia board member), Sylvain Sardy (Switzerland, Swiss Statistical Society board member) and Jesus Lopez Fidalgo (Spain, Spanish Society for Statistics and OR executive council). Many of these new members have ties to their national societies, strengthening thereby the ERC as a real platform for Statistics and Probability in Europe. This has been one of my aspirations, which I hope we will keep alive. New members mean that we also have to say goodbye to several people that have served the ERC these past four years. Many thanks go to Pier Luigi Conti (Italy), Daniel Hlubinka (Czech Republic), Teresa Ledwina (Poland), Havard Rue (Norway), Alexander Tsybakov (France), Eugenia Stoimenova (Bulgaria) and Vladimir Vatutin (Russia).

Moreover, we have several interesting meetings to look forward to in the near future. From **6-10 July 2015**, Amsterdam will host the 30th **European Meeting of** **Statisticians**. There is an exciting line-up of plenary speakers and at the same time people are invited to submit proposal for sessions before 1 December, 2014. See the announcement elsewhere in this newsletter. From **August 31 until September 3, 2015**, Prague will host the 19th **European Young Statisticians Meeting**. This event has become proper meeting place for young statisticians across Europe and next year will not be different in this respect. Although further into the future, we are very happy to be able to report that Helsinki (Finland) will host the 31st European Meeting of Statisticians in 2017. We wish the chair, Paulina Ilmonen, and the rest of the local organizing committee a lot of fun in preparing for this seminal event.

More good news is that the **SemStat** meetings will return. Although never formally discontinued, these meetings have led a somewhat dormant existence these past 7 years. In the upcoming years, the ERC in collaboration with Cambridge University Press will organize pan-European short courses on topical research areas on the intersection of Statistics and Probability for young researchers. The Bernoulli Society ought to be a focus point of scientific activity in our beautiful research field and these initiatives reaffirm that it actually is.

> Ernst Wit, ERC Chair Groningen

News on Bernoulli Society Members

SPA Special Issue in Honour of Evarist Giné



Professor Evarist Giné

Stochastic Processes and their Applications (SPA) will publish a special issue honouring Evarist Giné on the occasion of his 70th birthday. The issue will feature

refereed contributions from invited speakers at the conference "Probability and Statistics in High and Infinite Dimensions: Empirical Processes Theory and Beyond", which took place between June 23-15 at the University of Cambridge, in celebration of Evarist Giné's birthday. The special issue will be edited by Vladimir Koltchinskii, Richard Nickl, Sara van de Geer and Jon Wellner, and will feature free online access.

Sarah van der Geer President-Elect of the Bernoulli Society Zürich

Awards and Prizes

Bernoulli Society Awards Doeblin Prize to Grégory Miermont

The Bernoulli Society and its Committee for Conferences on Stochastic Processes is pleased to announce the award of the 2014 Doeblin Prize (http://www.bernoulli-

society.org/index.php/prizes?id=158) to Grégory Miermont. The award citation reads:

"The 2014 Doeblin Prize has been awarded to Grégory Miermont for his deep contributions at the interface of probability theory and combinatorics. Grégory Miermont has specified the asymptotic behaviour in distribution for several fundamental classes of large random structures. In particular, developing previous works by Jean-François Le Gall and other authors, he proved that the Brownian map is indeed the scaling limit of uniform random plane quadrangulations. Together with his collaborators, has also established important limit theorems for certain remarkable families of random trees."

Call for Nominations for the Newbold Prize

The Newbold Prize Committee invites nominations for the first Ethel Newbold Prize.

The Bernoully Society recently approved the establishment of the Ethel Newbold Prize for excellence in statistics, to be awarded every 2 years, beginning in 2015. The name of the prize recognizes a historically important role of women in statistics. The prize itself is for excellence in statistics without reference to the gender of the recipient. The Ethel Newbold Prize is generously supported by Wiley.

Description

The Ethel Newbold Prize is to be awarded to an outstanding statistical scientist for a body of work that represents excellence in research in mathematical statistics and/or excellence in research that links developments in a substantive field to new advances in statistics.

In any year in which the award is due, the prize will not be awarded unless the set of all nominations includes candidates from both genders.

The award consists of the prize amount of $2500 \in$ together with an award certificate.

For this call, the prize winner will be selected in spring 2015. The prize will be awarded at the World Statistics Congress in Rio de Janeiro and the awardee will be invited to present a talk at the Bernoulli Society World Congress in 2016.

The Doeblin Prize is generously sponsored by Springer and is awarded to a single individual who is at the beginning of his or her mathematical career, for work in the field of Probability. The awardee of the Prize is invited to submit to Probability Theory and Related Fields a paper which, if accepted, is published as the Wolfgang Doeblin Prize Article, and will present a Doeblin Prize Lecture in the next World Congress of the Bernoulli Society or the next Conference on Stochastic Processes and their Applications (SPA) in an even-numbered year (in this case, the Oxford SPA, 13-17 July 2015).

> Jean Bertoin Zürich Chair of the Doeblin Prize Committee

Further information about the Ethel Newbold Prize may be found at

http://www.bernoulli-society.org/index.php/prizes

Submission of nominations

Each nomination should include a letter outlining the case in support of the nominee, along with a *curriculum vitae*. Nominations as well as any inquiries about the award should be sent to Oddbjorg Wethelund, Department of Mathematics, Aarhus University, email: <u>oddbjorg@imf.au.dk</u>. **The deadline for accepting nominations is November 30, 2014**.

About Ethel Newbold

Ethel May Newbold (1882--1933) was an English statistician and the first woman to be awarded the Guy Medal in Silver by the Royal Statistical Society, in 1928. A detailed biography of Ethel Newbold may be found in her obituary:

Greenwood, M. (1933). Ethel May Newbold. *Journal* of the Royal Statistical Society, **96**, No. 2 (1933), 354 – 357. http://www.jstor.org/stable/2341811

The Newbold Prize Committee Eva B. Vedel Jensen, Aarhus (Chair) Claudia Klüppelberg, Münich Jon Wellner, Seattl

Interview: Albert Shiryaev on the First Bernoulli World Congress

The World Congresses of the Bernoulli Society, now occurring in an established sequence every four years and in successive locations all over the globe, form a major recurrent event in the calendar of our community of mathematical statistics and probability. For such an important event, it is natural to ask "how did it all begin". The answer is, the famous Tashkent World Congress of 1986. We are fortunate now to be able to learn more about our question *via* an interview with Albert Shiryaev, conducted by Vladimir Vatutin.

V.V.: How did the idea arise to have the First World Bernoulli Congress?

Shiryaev: The idea was in the air for a while, but the main step was taken by Sagdu Khasanovich Sirazhdinov, a student of Romanovskii and Kolmogorov. Once he participated in a conference somewhere in Europe where a possibility of a big Bernoulli event was discussed. Sirazhdinov suggested Tashkent as a place for such an event. His promise was no small matter: Sirazhdinov was the Chairman of the Higher Council of the Uzbek SSR for several years.

Of course, such an event had to be included in the plans of the Academy of Sciences of the USSR (AN of the USSR). However, the authorities of the Steklov Mathematical Institute and the Department of Mathematics of the AN of the USSR were not happy with this: they thought it might be too big an event, and all sorts of problems might arise. Still, I had a great desire to conduct the Congress in the USSR. So, I visited the Department for the International Cooperation of the AN of the USSR and described the situation. At the time when I approached the authorities, the program of the AN of the USSR for 1986 was almost complete: two big international scientific conferences were planned. To our happiness, the organizers of one of them had not yet prepared the needed documents and there was a possibility that they might fail to do this in time. So, we (I and Boris Stechkin) took the necessary steps as soon as possible, while the biologists indeed failed to prepare the needed documents. Thus, we got the crucial YES from the AN USSR. Soon the respective documents arrived at the Steklov Mathematical Institute. Since it was an order "from above" we (Prokhorov and I) were invited to the director who told us that we should prepare the congress. However, we were warned "if any trouble happens then ... " Based on this order, we started the preparation of the congress.

V.V.: Who headed the International Organizing Committee, the Program Committee of the Congress and Local Organizing Committee and how were the duties distributed? Shiryaev was one of the two vice-chairmen of the Soviet Organizing Committee (while Vatutin served on the local organizing committee in Moscow), and this interview paints a vivid and personal picture of all the hard work and remarkable events going on behind the scenes of this quite extraordinary event.

> Wilfrid Kendall President of the Bernoulli Society Warwick

Shiryaev: The Chairman of the International Organizing Committee was Paul Revesz (Hungary), the Program Committee was headed by Klaus Krickeberg (France), the Honorary Chairman of the Soviet Organizing Committee was Andrey Nikolaevich Kolmogorov, the Chairman was Yurii Vasilyevich Prokhorov and the two vice-chairmen were me (in Moscow) and Sagdu Khasanovich Sirazhdinov (in Tashkent).

I should emphasize the efficiency with which Krickeberg performed his duties. It would have been difficult to arrange such a big program without his efforts.

The duties of the Moscow part of the Soviet Organizing Committee were to keep in contact with the International Organizing Committee, to provide visa support for foreign participants and tourist firms, to meet the arriving participants in Sheremetyevo International Airport and to arrange the transfer Moscow-Tashkent-Moscow. The local organizing committee in Tashkent was on duty for hotel accommodation, cultural program, facilities for the Congress lectures and a book exhibition. Among the members of the Tashkent local committee, I would particularly like to mention Rano Mukhamedhanova, who worked very hard to resolve various technical problems.

I arrived in Tashkent three weeks before the congress. We soon understood that there were problems with accommodation. Even those hotels that promised to accommodate the participants of the congress informed us that they had reduced the number of available rooms. In fact, at that time Gorbachev had started his struggle with corruption in Uzbekistan (the so-called Gdlyan-Ivanov deal) and a great number of the investigators in charge arrived in Tashkent and occupied the rooms. So, it was necessary to resolve this problem.

As sometimes happens, a random event helped us. I returned to the hotel, or, to be more precise, to the residence in which I stayed with my son who was thirteen at that time (this was a residence of the Government of Uzbekistan and there were only three guests: I, my son and cosmonaut Dzhanibekov). It was a late evening and I saw that my son pointed out something in the sky to a well-dressed man. I should point out that my son had a great interest in astronomy and knew a great deal about stars and planets. The man invited us to his nearby dacha and asked me what I was doing in Uzbekistan. I explained to him emotionally the situation with accommodation and spoke of how the congress would be an important and prestigious event for Uzbekistan and the USSR. The man replied, "OK, I think that I am able to help you. Please, come to me tomorrow". I asked him: "Where to?" He pointed at two silent men who had been following us all the time: "These two men will explain." It turned out that this was Usmankhodjavev – the First Secretary of the Communist Party of Uzbekistan at that time!

The next morning all our problems with the accommodation were resolved: we were given the residence of Brezhnev in Uzbekistan and a very comfortable hotel "Shelkovichnaya". Moreover, we were supplied with 40 black "Volga" cars, very prestigious Soviet cars. These cars (with drivers!) were attached to the members of the International, Program, and Local Committees as well as to the members of the Executive Committee of the Bernoulli Society. I remember that Bickel's wife, who used such a car several times, told me that she never in her life had a car with a personal driver!



Albert Shiryaev (left) and Yurii Prokhorov (right) at a social event during the Congress

V.V.: What kind of financial support did you get from the AN of the USSR?

Shiryaev: Since the congress was included in the plan of the Academy, the academy supplied the main financial contribution to support the congress. For many foreign scientists, the Academy covered accommodation and living expenses. For the members of the Executive Committee of the Bernoulli society, the flight Moscow-Tashkent-Moscow was covered. Of course, it was necessary to pay for the congress facilities (lecture rooms, places for the organizing committee and so on). All the money was concentrated in Sirazhdinov's hands. In fact, even the academy money arose from several different sources (exchange programs with Socialist countries, bilateral agreements with Western countries and so on). Note also that there was NO registration fee for the participants of the congress.

V.V.: Here, I would like to make several remarks of my own. I was a member of the Local Organizing Committee in Moscow. My duties were to provide for the transfer of foreign participants from Moscow to Tashkent; in particular, to provide for transfer from Sheremetyevo airport to Domodedovo airport. We had two comfortable buses (Hungarian "Ikarus") and ten "Volga" cars. To simplify the transfer process, we arranged in Sheremetyevo a special registration desk

November • 2014

with tickets for those scientists whose flight Moscow-Tashkent - Moscow was covered by the Academy. I was sitting in the Steklov institute and kept contacts with people in Sheremetyevo and Domodedovo. Suddenly, I got a call from Sheremetyevo from people working at the registration desk who informed me that a woman with name Elizabeth Scott claimed that she should pick up a ticket here but there was NO ticket for her! Now Elizabeth Scott, who was the President of Bernoulli Society in 1983-1984, was one of the main forces behind the organization of the first World Congress of the Bernoulli Society in Tashkent. And, of course, her flight Moscow-Tashkent-Moscow was covered by the Academy. I described the situation to Sazonov and we arranged for Elizabeth an excursion around Moscow, provided her with an overnight stay and the next day she safely arrived to Tashkent. There we finally resolved the question: why we had no ticket for Elizabeth Scott. Recall that it was a pre-internet era.

Being well organized, Elizabeth booked in advance a ticket from Los Angeles to Tashkent through Moscow and sent a letter to Vyacheslav Sazonov containing this information (recall that an ordinary mail from the USA to the USSR took at that time and even now a month if not more). Practically at the same time, Sazonov got a confirmation that the Academy of Sciences of the USSR provided financial support for leading foreign scientists (including the flights Moscow-Tashkent-Moscow). Of course, Elizabeth Scott had got such a support. And Sazonov, in turn, sent a letter to Betty informing her about this nice event.

The outcome of the story is predictable in hindsight: Betty cancelled her booking Moscow-Tashkent-Moscow and Sazonov, relying on the letter from Elizabeth, did the same with Betty's ticket provided by the Academy of Sciences of the USSR.

There were other problems with the participants from abroad. Some participants had a big time-gap between their arrival to Moscow and departure to Tashkent. Thus, they should spend a lot of time in Domodedovo. Of course, it would be nice to use this option to see something in Moscow or in its vicinities. However, the authorities did not want to have a large group of foreigners walking around without observation. To resolve this problem, we suggested to arrange, for those who wished, an intermediate stop in a small city Gorky Leninskie nearby of Domodedovo and to visit Lenin's museum there. As far as I remember, nobody was against it.

So, let us return to the interview. Do you remember problems of political nature related to the congress?

Shiryaev: Yes, we had difficulties related to Mark Freidlin and Abram Kogan. They were the so-called "refuseniks", i.e., had no permission to leave the USSR. It was a great problem before the congress to obtain a permission to invite them as participants and speakers. We finally resolved this. However, some leading probabilists of the Bernoulli Society decided to send a letter to Gorbachev supporting the desire of Freidlin and Kogan to leave the country. I had many discussions with those who wanted to send such a letter telling them the following: "Look, there are 52 weeks in a year. Why do you wish to send the letter during the congress? Can't you wait at least one week?" Finally, my arguments convinced them to wait a little bit. As far as I know, such a letter was sent to Gorbachev several days after the end of the congress. In fact, the permission for Freidlin and Kogan to leave the USSR was signed at that time and we did not know that this was the case. Thus, the letter played no role.

V.V.: *Had the participants of the congress problems with getting visas?*

Shiryaev: In general, no. However, Paul Erdös was unable to come. I do not remember precisely why, but it seems that some documents were not arranged in time. Who was guilty I do not know.

V.V.: Let us pass now directly to the congress.

Shiryaev: An important issue was: who should give the forum talk opening the congress? Krickeberg suggested Dobrushin. I was not a member of the Program Committee; I was a member of other committees, but still took part in the discussion at some meeting. I told them: "OK. Khinchin is not with us, Doob is not here, but Kolmogorov is! So, let Kolmogorov be the first speaker." The arguments against my suggestion were: "Kolmogorov is sick". It was true but I pointed out that somebody else might give Kolmogorov's talk, for instance, Uspenskii. After some discussion, the members of the Program Committee accepted my suggestion. In fact, Kolmogorov wrote a letter to the participants of the congress (Editor's note: the letter is appended after the end of the interview). His "Greetings" were recorded in Moscow by Tikhomirov and me. And the forum talk by Kolmogorov and Uspenskii was given by Uspenskii. I remember that I helped Uspenskii to give this talk by changing the slides of the talk in the overhead projector. Uspenskii asked me after the talk: "Was it OK?". I remember my answer "I thought that it would be worse."

V.V.: What about the technical support of the conference?

Shiryaev: We had several computers, as far as I remember, PC 286. In addition, to simplify contacts between Prokhorov and other members of the Moscow team, we obtained permission from the officials to use walkie-talkies. One should remember that there were no mobile telephones at that time. However, the devices were not used properly.

V.V.: Another personal remark. As far as I remember, one walkie-talkie was given in Tashkent to Ronald Graham. Could you imagine the reaction of the people in metro in Tashkent when Graham used it in a train? A foreigner speaking in English on a walkie-talkie was immediately taken under observation. So, the next day the walkie-talkie was taken from him. How many scientists participated in the congress?

Shiryaev: It was a very large event. There were about 400 participants from abroad and more than 600

participants from the USSR. (Detailed information about Scientific Program of the congress: sections, talks and so on may be found in Theory of Probability and its Applications, 1987, 32:2, 199-200 and 384–385).



Special Envelope Issued by the USSR Postal Services, Commemorating the First World Congress

V.V.: How was the congress covered by the media?

Shiryaev: Information about the Congress appeared in a local newspaper. Besides, to mark the occasion of the First Bernoulli Congress the Post of the USSR issued a numismatic envelope with a picture of Bernoulli commemorating this event. The participants of the Congress had a chance to stamp such an envelope at the 8^{th} of September, 1986 and to convert it into the first day cover.

V.V.: What can you say about the book exhibition?

Shiryaev: The Soviet Organizing Committee decided to have a book exhibition during the congress. The aim of the exhibition was two-fold. First, to present the books of the Soviet authors, and second, to see the new books in probability issued in the West. Since the AN of the USSR got 30000 rubles in hard currency (about \$50000 US in the prices of 1986) to buy new books in probability, we collected, much in advance before the congress, information about the Western books in probability and statistics that would be desirable to buy and asked the respective publishing houses to present them at the exhibition. However, because of Chernobyl the money was taken back. So, we were unable to buy the books. To find a solution to the problem, it was decided that the publishing houses should not pay for their exhibition stands in Tashkent and, after the exhibition, give all the books free of charge to the Academy of Sciences of the Uzbek SSR. And so it was done. The exhibition was under the motto "Probability and Statistics: books in the service of science, peace and progress" and presented more than 1800 books. The Soviet part of the exhibition included, along with recent books some rare old books in probability. For instance, Bunyakovskii's book "Foundation of mathematical probability theory" issued in St. Petersburg in 1846.



Yurii Prokhorov Browsing Books at the Congress Book Exhibition

V.V.: *Please, tell us a few words about the cultural program of the congress.*

Shiryaev: We had a bus excursion to Samarkand and an excursion to Bukhara by airplane (only for foreigners). Of course, there were some excursions around Tashkent and its vicinities for the participants and accompanying persons (to the nearby mountains, a ceramic factory and some other places). We also had several concerts in the Tashkent House of Cinema.

I should add one more thing. Initially, we wrote a recommendation for the participants to be careful with fruits: to wash them and not to buy them at arbitrary places. However, some people ignored our recommendations: fruit in Tashkent was so cheap that it was difficult to resist temptation. Thus, some people had stomach problems. Of course, we were not guilty.

V.V.: May you say some words about the closing ceremony and the evaluation the congress by the authorities after its end.

The congress was closed by Chris Heyde, the President of the Bernoulli Society at that time. He said that the congress and the exhibition were well organized and that he expected that the congress to be an example to be followed by the future congresses.

Concerning the reaction of authorites: the director of our institute Vladimirov, while summarizing the activities of the Steklov institute at the end of the year 1986, noted: "The institute conducted an important international conference in braid theory" (I think that the total number of participants of the conference hardly exceeded 100) and then, only after an additional question added " and the Bernoulli Congress..."

V.V.: May be in conclusion it would not be bad to mention the members of the Department of Probability and Mathematical Statistics of the Steklov Mathematical instutute who performed technical jobs before and during the congress?

Shiryaev: I wish not to mention a particular name. All the members of the Department made a contribution to the success of the congress. It was a difficult deal and I am proud that we did it!

A.N. Kolmogorov's Letter Greeting the Participants

"Dear ladies and gentlemen! Allow me to welcome you today to the opening of the congress.

It is significant to me that the Society that has taken the name Bernoulli, a Society uniting specialists in just one field of mathematics - probability theory and mathematical statistics - has succeeded in organizing a conference of its fellow members so representative that it is comparable to international mathematics congresses. But if one thinks about it, then one can find an explanation for this seemingly paradox phenomenon. James Bernoulli, one of the eminent members of the Bernoulli family, has entered the pages of the history of science by virtue of his many achievements. But two of his credits should be mentioned especially. He is the father of the science of probability theory having obtained the first serious result known everywhere as Bernoulli's theorem. But apart from this, it should not be forgotten that he was essentially also the father of combinatorial analysis. He used the elements of this discipline to prove his theorem but he delved into the field of combinatorial analysis considerably further discovering in particular the remarkable sequence of numbers which now bear his name. These numbers are encountered continually in scientific investigations right down to our time.

We all feel that one of the basic requirements of mathematics that is evident at present is the investigation of very complex systems. And this complexity on one hand is very closely related to randomness and on the other – it necessitates in some measure an extension of combinatorial analysis itself. All this gives hope that as time passes the Bernoulli Society will increase its influence more and more in the mathematical world. I wish the participants of the Congress all of the very best."

From: Theory Probab. Appl., Vol. 32, No.2, p. 200, translated from Russian Journal by Bernard Seckler.

Past Conferences, Meetings and Workshops

13th Latin American Congress in Probability and Mathematical Statistics (CLAPEM), 22-26 September 2014, Cartagena de Indias, Colombia.

The XIII CLAPEM with an attendance of 280 registered participants from most Latin American countries as well as from Europe and the US continued in the tradition of being a top level scientific gathering and a promoter of regional cooperation. The history of CLAPEM goes back to 1980, when the Latin American Regional Conference (LARC) of the Bernoulli Society for Mathematical Statistics and Probability, also known as Sociedad Latino Americana de Probabilidad y Estadística Matemática, SLAPEM (since 2007), was founded by the initiative of a group of researchers of the region, gathered in Caracas for the "Simposio de Probabilidades y Estadística Matemática", organized by Enrique Cabaña, Mario Wschebor and Joaquín Ortega. It was agreed at that meeting to celebrate periodically a congress to be named Congreso Latinoamericano de Probabilidad y Estadística Matemática (CLAPEM) and to consider the 1980 Simposio de Probabilidades y Estadística Matemática as the first CLAPEM. Through the last 24 years, CLAPEMs have been held at different Latin American countries and have had an important impact on the development of Probability and Statistics in the region.

The event included high quality sessions covering a broad spectrum of Probability and Mathematical Statistics. The short courses, by professors Alison Etheridge, from Oxford University, Regina Liu from Rutgers University and Paul Embrechts, from ETH Zürich, were packed by an eager mixed audience that included from undergrad students to experienced researchers. Also heavily attended were the Plenary Conferences by Gerard Biau from University Pierre et Marie Curie, Victor Rivero from CIMAT, Thomas Mikosch from University of Copenhagen, Roberto Imbuzeiro from IMPA and Carenne Ludeña from Universidad Central de Venezuela.

The posters sessions were witness to animated discussions between expositors and participants. On the other hand, the variety of subjects of the Invited Talk Sessions offers a testimony of the wide coverage of the event. The subjects of these sessions were: Functional

Data, Hypoelliptic Difussions, Fragmentation Processes, Probability and Statistics in Finance, Random Graphs and Detection Problems, Robust Statistics, Causal Inference, Data Driven Penalty Calibration, Stochastic Analysis, Particle Systems, Mixed and Joint Models, Random Trees and Applications, Optimal Designs, Random Segmentation Models and Sampling Methods.

There was also an emotional Special Invited Session on Robust Methods dedicated to honor Professor Victor Yohai, who attended the Congress. In this special session, the speakers were Alfio Marazzi from University of Laussane and Carlos Matrán from Universidad de Valladolid.

Also, as is now traditional in the CLAPEM meetings, the Aranda Ordaz Prize to the best recent PhD thesis by Latin Americans in Probability and Statistics was awarded. This time the winners were Julián Facundo Martinez from the Universidad de Buenos Aires, Argentina, in Probability with the thesis "Dynamical Gibbs-non-Gibbs transitions and Brownian percolation" directed by Frank den Hollander and Roberto Fernández and Alejandro Cholaquidis, from the Universidad de la República, Uruguay, in Statistics, with the thesis "Geometric measure techniques for set estimation" directed by Ricardo Fraiman and Antonio Cuevas.

Among the local sponsors of CLAPEM XIII, the most decisive, by far, was Universidad Nacional de Colombia, which provided not only an important part of the necessary funding, but also an important and very active fraction of the Organizing Committee. Other local universities that were part of the organizing effort were: Universidad de los Andes, Universidad de Antioquia, Universidad Antonio Nariño, Universidad de Cartagena, Universidad Central, Universidad Eafit, Universidad Industrial de Santander, Universidad Tecnológica de Colombia and Pedagógica у Universidad Sergio Arboleda. Other local sponsors were Colciencias, Sociedad Colombiana de Matemáticas, Academia Colombiana de Ciencias Exactas, Físicas y

Naturales, Fundación Universitaria Los Libertadores, Universidad del Tolima, Avianca, SAS Colombia and Pearson editors. On the other hand, several international institutions were instrumental in providing support for main speakers and other participants and for international promotion of the event. These are: The French Embassy at Colombia and the French Office for Regional Cooperation, The Institute of Mathematical Statistics, The National Science Foundation, The Bernoulli Society for Mathematical Statistics and Probability, The International Statistics Institute and The World Bank.

> Carenne Ludeña Caracas

Forthcoming Conferences, Meetings and Workshops

30th European Meeting of Statisticians (EMS), July 6-10 2015, Amsterdam, The Netherlands



The 30th European Meeting of Statisticians will take place in Amsterdam, The Netherlands, July 6-10, 2015. The <u>European Meeting of Statisticians (EMS)</u> is the main conference in statistics and probability in Europe. It is organized in a roughly two-yearly schedule and is sponsored by the European Regional Committee of the <u>Bernoulli Society</u>. The program consists of invited and contributed lectures, and posters, addressing a full range of subjects in statistics and its many applications.

Plenary speakers will be: Gérard Ben Arous, Peter Bühlmann, Brian Caffo, Gunnar Carlsson, Lutz Dümbgen, Omiros Papaspiliopoulos, and Gesine Reinert. A list of invited sessions can be found on the conference website. Besides an individual contributed paper, any participant may propose an organized contributed session; see the conference website for information on the procedure.

Please note the following deadlines:

Proposals contributed sessions	December 1, 2014
Proposals contributed paper or poster	r February 1, 2015
Titles and abstracts	April 1, 2015
Early bird registration	April 1, 2015
Registration	June 1, 2015

The *local organizing committee* consists of Eric Cator, Mathisca de Gunst, Geurt Jongbloed, Bas Kleijn, Aad van der Vaart (chair) and Harry van Zanten. The *program committee* members are Luigi Augugliaro, Susanne Ditlevsen, Marc Hallin (chair), Niels Hansen. Daniel Hlubinka, Geurt Jongbloed, Claudia Klueppelberg and Dominique Picard.

The conference website is <u>http://www.ems2015.nl</u>. Contact: <u>info@ems2015.nl</u>

> Mathisca de Gunst Amsterdam

2015 Edition of "Perspectives on Actuarial Risks in Talks of Young Researchers" (PARTY) Winter School, January 11-16 2015, Liverpool, UK

This international workshop, to be held at the "Hard Days Night Hotel" in Liverpool, is targeted to young researchers (PhD students and researchers, academics, practitioners within 5 years post-PhD) working on current actuarial science topics. It focuses on three main areas of research in insurance risk: *risk analysis, ruin* and *extremes*.

The topics have ben chosen given their relevance in risk management in general and the prediction of financial disasters in particular. In addition to risk analysis via ruin probabilities, risk measures, analysis of risk measures or quantification of aggregated risk, any other actuarial risk topics are welcome. Young researchers across disciplines, such as actuarial science, insurance, mathematics, statistics, economics are encouraged to participate, present and freely discuss among each other their most relevant questions in their specific fields. Invited experts from academia and practicing professionals will be available or feedback and will provide opening and closing remarks.

The keynote speakers will be:

Andrew Cairns (Heriot-Watt University, UK) Michael Dacorogna (SCOR, Switzerland) Marie Kratz (ESSEC, France) Joseph Lo (Aspen, UK) Ragnar Norberg (LSE, UK, and ISFA, France) Zbigniew Paulsen (University of Copenhagen, Denmark) Jacques Rioux, (SAS, USA) Junichi Sakamoto (Nomura Research Institute, Japan) Mogens Steffensen (University of Copenhagen, Denmark)

The registration fee is 350 GBP (including 5 day fullboard), and the deadline for registration is October 15 2014. For further details and registration, please visit: http://liv.ac.uk/party2015

The meeting is officially sponsored by the Bernoulli Society, and financially supported by: RARE – Marie Curie FP7 project 318984, Swiss Association of Actuaries, Institute and Faculty of Actuaries, Swiss Re, Department of Mathematical Sciences, University of Liverpool.

> The Organisers Séverine Arnold(-Gaille), Lausanne Corina Constantinescu, Liverpool

9th International Conference on Extreme Value Analysis, June 15-19 2015

The 9th international conference on Extreme Value Analysis will take place at the University of Michigan, Ann Arbor during the week of June 15-June 19, 2015. It will feature recent research on probability and statistics of extreme value phenomena and its important applications to: climate and weather, finance, insurance, engineering and computer science All students, researchers, practitioners, and scientists with interests in statistics of extremes are welcome to EVA in Ann Arbor!

Deadline for abstract submission: February 27, 2015 Further information: <u>http://sites.lsa.umich.edu/eva2015/</u>

Vicky Fazen, Karlsruhe

Aarhus Conference on Probability, Statistics and Their Applications, June 15-19 2015, Aarhus, Denmark

This is the first announcement of this conference, to be held in Aarhus, Denmark, in honour Professor Ole Eiler Barndorff-Nielsen on the occasion of his 80th birthday.

Mark Podolskij Heidelberg

New Executive Members in the Bernoulli Society

Chair of the Bernoulli Society Publications Committee: Thomas Mikosch



Thomas Mikosch replaced Maria Eulalia Vares as Chair of the Publications Committee of the Bernoulli Society October 1. on 2014. Thomas Mikosch defended his PhD thesis at the University of

St. Petersburg in 1984. He held positions in Dresden, Zurich, Wellington and Groningen, and since 2001 he is professor at the Department of Mathematics of the University of Copenhagen. His scientific interests focus on time series analysis, extreme value theory, applied probability and mathematical statistics. He has written about 100 papers in scientific journals and edited various books. Jointly with Paul Embrechts and Claudia Klueppelberg, he wrote the 1997 Springer monograph "Modelling Extremal Events for Finance and Insurance", and he is the author of 3 textbooks on insurance mathematics and mathematical finance. Thomas Mikosch has been Associate Editor of various journals, Editor-in-Chief of Stochastic Processes and their Applications 2009-2012 and will be the EiC of Extremes from 2015. He has been Area Editor of Bernoulli since 2012. He is member of IMS (Elected Fellow), Bernoulli Society, Danish Actuarial Association and Danish Society for Theoretical Statistics, Danish Royal Society for Science and Letters (Foreign Member).

Calendar of Events

This calendar lists all meetings which have been announced in this and previous issues of Bernoulli News together with forthcoming meetings organized under the auspices of the Bernoulli society or one of its

January 2015

January, 11th – 16th, 2015, Perspectives on Actuarial Risks in Talks of Young Researchers" (PARTY) Winter School, Liverpool, UK.

June 2015

June, 15th – 19th, 2015, 9th International Conference on Extreme Value Analysis, Ann Arbor, Michigan, USA

June 2015

June, 15th – 19th, 2015, Aarhus Conference on Probability, Statistics and Their Applications, Aarhus, Denmark. Regional Committees (marked by ⁽ⁱ⁾). A more comprehensive calendar of events is available on the ISI Website http://isi.cbs.nl/calendar.html

July 2015

➢ July, 6th − 10th, 2015, 30th European Meeting of Statisticians (EMS), Amsterdam, The Netherlands.

July 2015

July, 13th – 17th, 2015, 38th Conference on Stochastic Processes and their Applications (SPA), Oxford, UK.

July 2015

➢ July, 27th − 31st, 2015, 60th ISI World Statistics Congress (formerly ISI Session), Rio de Janeiro, Brazil.

Who is Who in the Bernoulli Society

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