# Newsletter of the Bernoulli Society for Mathematical Statistics and Probability

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# SOME HIGHLIGHTS FROM THIS ISSUE

**Don Dawson – New President Elect** 

**Committee Work** 

**Forthcoming events** 

The Applied Probability Trust in its 38th Year

#### From the Editor

This issue includes the final report of the Outgoing President, David Siegmund, that summarizes the main activities of the Society under his presidency. This report is complemented by a series of reports of various committee chairmen on recent and current initiatives. All of these testify the continuing vitality of the Society.

A number of other reports and announcements are included, together with an outline of the Applied Probability Trust and history, written by its co-founder and driving force Joe Gani.

I would like to thank all people that contributed to the production of this issue; once again, a special mention goes to Ank Lepping for the careful proof-reading.

Since I have started editing *Bernoulli News*, I had to face the problem of how to write dates — a somewhat confusing matter, given the different styles used across the world. So far I have adopted the European style, but I am considering the option of moving to the ISO 8601 format, which has the advantage of being an international standard. For those who are not familiar with it, here is an example: the date of the next Christmas day is written as 2001–12–25 in ISO 8601 format. *It would be useful to have some feed-back on how BS members feel about this choice.* 

Adelchi Azzalini

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Deadline for the next issue is 15 April 2002

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# 1 SOCIETY NEWS

#### **Elections of new officers**

The Nominations Committee for the new President-elect and the new Council members consisted of Robert Adler (CCSP), Ole Barndorff-Nielsen (Publications Committee), David Brillinger (C(PS)<sup>2</sup>), Masatoshi Fukushima (EAPRC), Peter Hall (President-elect and committee chair), Lars Holst (ERC), Luis Raul Pericchi (LARC) and David Siegmund (President). Their task was to choose an incoming President-elect, who would take over from Peter Hall on his transition to President in Seoul, and to select six new members of Council, to replace the six who will retire at the time of the Seoul meeting.

The committee first drew up a list of 25 candidates for either President or Council, and then, through a series of ballots, selected first a candidate for President and then six members of Council. There was extensive discussion by email at each stage of the process. It ranged over issues such as the need to ensure appropriate representation by both region and subject area. The process began in mid June and was concluded in mid October. Then the (present) Council deliberated on, and approved, the Nominations Committee's choices.

By this process, Don Dawson was chosen as President-elect and Paul Feigin, Chii-Ruey Hwang, Richard Tweedie, Elisabeth de Turckheim, Ruth Williams and Victor Yohai were selected as the new Council members.

Don, who has an exceptional reputation for his wide-ranging and deep contributions to stochastics, is the Society's first President from Canada. In 2000 he retired as Director of the Fields Institute, and he is presently a Distinguished Research Professor at Carleton University in Ottawa.

The new Council members, as well as being particularly talented scientists in fields of statistical science covered by the Society, also represent a number of the various parts of the world from which the Society draws its members. Feigin is from the Middle East, Hwang from Asia, Tweedie and Williams from North America, Turckheim from Europe, and Yohai from South America.

The other six members of the Council (with term until 2003) are Masatoshi Fukushima, Luis Gorostiza, Iain Johnstone, Jana Jurečková, Jean-François Le Gall and Bernard Silverman.

#### **Outgoing President's report**

Bernoulli Society: 1999-2001

In 1999, beginning with Volume 5, the Bernoulli Society took over publication from Chapman and Hall of BERNOULLI, the principal journal of the Society. The journal is now published by the ISI on behalf of the Bernoulli Society. At the end of 2000 the editor of the first six volumes, Ole Barndorff-Nielsen, was succeeded by Willem van Zwet. After a number of one-time costs associated with taking over publication from Chapman and Hall, the journal is now approximately breaking even financially.

Other changes of office during 1999–2001 have been as follows: (i) Enno Mammen has succeeded Wilfrid Kendall as Scientific Secretary; (ii) Mathisca de Gunst has succeeded Allan Gut as Treasurer; (iii) Ofer Zeitouni has succeeded Jean Jacod as editor of *Stochastic Processes and their Applications*; (iv) Adelchi Azzalini became the new editor of *Bernoulli News*, succeeding Angelika May; (v) Peter Jagers succeeded Joe Eaton as head of the Publications Committee.

When Peter Hall succeeds David Siegmund as President during the ISI meeting in Seoul, Donald Dawson will become President-Elect of the Bernoulli Society for 2001–2003.

During 2000 the Bernoulli Society negotiated reduced subscription rates with Elsevier, publisher of *Stochastic Processes and their Applications*. Subscribers who take the option of quarterly in lieu of monthly distribution of the paper journal (and receive complete access to the electronic version) are in 2001 paying  $\frac{1}{2}$  the old subscription price. Elsevier has also reduced quite substantially the price to a member of the Society for Stochastic Processes and Applications. The Bernoulli Society and the Institute of Mathematical Statistics (IMS) initiated discussions about joint publication of an applied probability/stochastic processes

journal in the event that the negotiations with Elsevier did not succeed. Elsevier has unfortunately not been forthcoming in making this reduced rate widely available, so it may be necessary to reconsider our decision to continue this affiliation.

In May 2000 the Bernoulli Society held its 5th World Congress in conjunction with the 63 annual meeting of the IMS at the Convention Center in Guanajuato, Mexico. Attendance at a very successful conference totalled 550. The head of the local organizing committee was Victor Perez-Abreu. Head of the scientific organizing committee was Evarist Giné-Masdeu.

In a project that was begun more than two years ago by then President Louis Chen, the Executive Committee of the Society, very ably assisted in writing and editing by Prof Yu-Kiang Leong of the Department of Mathematics of the National University of Singapore, and with input from the Council have prepared new Statutes for the Society. These Statutes were approved by the Bernoulli Society Council in Guanajuato, by the ISI Council at their November meeting in Voorburg and are currently in the process of ratification by the membership.

The purpose of the new Statutes is technical: to codify existing practice, e.g., by naming the Membership Secretary as a member of the Executive Committee, and to provide explicit terms of office for journal editors and Society officers. There is no change in the mission nor general organization of the Society.

An indication of current activity of the Society is the list of other BS or BS co-sponsored meetings for 2001, which include:

- IMS/Bernoulli Regional Meeting in Malaysia, 26–30 June 2001, Kuala Lumpur, Malaysia
- SPA 27: 27th International Conference on Stochastic Processes and their Applications, 9–13 July 2001, Cambridge, UK, http://www.statslab.cam.ac.uk/~spa27/
- International Conference on Extremes in Theory and Practice, 6–10 August 2001, Leuven, Belgium, http://www.kuleuven.ac.be/ucs/extremes2001
- The 23rd European Meeting of Statisticians, 13–19 August 2001, Funchal (Island of Madeira), Portugal, http://www.fc.ul.pt/cea/ems2001/
- The 53rd Session of ISI, 22–29 August 2001, Seoul, Korea
- 12th European Young Statisticians Meeting, 4–8 September 2001, Jánska Dolina, Slovakia, http://www.uniba.sk/~ktpms/eysm/main.htm
- VIII Latin-American Congress in Probability and Mathematical Statistics, 12–16 November 2001, Havana,
   Cuba, http://www.uh.cu/eventos/clapem/

The size of the Society has decreased by about 10% over the past two years. At present there are 1386 members, of whom about half are ISI members who select Bernoulli as their Section. The Society has started a program to support statisticians and probabilists in developing and transitional countries where access to scientific journals is still a big problem. By the end of the year 2000 eighteen scientists from twelve countries had been appointed as Bernoulli Society members at the expense of the funds of this Outreach Program. Extensions of the Outreach Program are planned. Contributions are very welcome.

The BS home page is http://www.warwick.ac.uk/statsdept/Bernoulli/. The financial condition of the Society is at present weaker than it was two years ago because of costs associated with taking over publication of Bernoulli.

As outgoing president I would like to thank the many individuals and in particular the Bernoulli Council, who through their time and energy make the Society the intellectually exciting activity that it is today.

David Siegmund, 28 August 2001

#### Don Dawson: President-elect from 2001

Donald Dawson did his undergraduate work in mathematics and physics at McGill University and then wrote his Ph.D. thesis at M.I.T. under the supervision of Henry P. McKean. He has taught at both McGill University in Montreal and Carleton University in Ottawa, Canada and supervised 24 Ph.D. students. He has been a member of the Board of Directors of the Carleton University – University of Ottawa Laboratory for Research in Statistics and Probability, since its inception in 1982, and he served as Director of the Fields Institute for Research in Mathematical Sciences from 1996 to 2000.

He is currently Professor Emeritus and Distinguished Research Professor at Carleton University and Adjunct Professor at McGill University. His research interests include stochastic differential equations, infinite particle systems, measure-valued processes, stochastic partial differential equations, large deviation theory and applications of probability and statistics to statistical physics, evolutionary biology, communications and finance.

He is a Fellow of the Royal Society of Canada and he has given numerous invited lectures including the 1991 Gold Medal Lecture of the Statistical Society of Canada, the 1994 Jeffrey-Williams lecture of the Canadian Mathematical Society, a 45 minute invited address at the 1994 International Congress of Mathematicians in Zürich, special invited lecture to the IMS in 1996 and a plenary lecture at the 1996 World Congress of the Bernoulli Society in Vienna. He has a number of ongoing international research collaborations and received a Max Planck Award for International Cooperation in 1995. He has served on the editorial boards of a number of journals including the Annals of Probability, Canadian Journal of Statistics, Canadian Journal of Mathematics, Electronic Journal of Probability and Infinite Dimensional Analysis, Quantum Probability and Related Topics.



Donald Dawson

# **BS** Council meeting and General Assembly

During the biennial session of the ISI several meetings of Bernoulli Society committees, a Bernoulli Society Council meeting and a General Assembly took place. During the conference Peter Hall succeeded David Siegmund as President. Donald Dawson has become new President-Elect. Paul Feigin, Chii-Ruey Hwang, Tom Kurtz, Elisabeth de Turckheim, Ruth Williams and Victor Yohai started their term as new members of BS Council. Currently the following persons act as chair persons of Bernoulli Society Committees: Robert Adler (CCSP), Louis H. Y. Chen (EAPRC), Gonzalo Perera (LARC), Peter Jagers (Publications Committee), Michael Sørensen (ERC, Claudia Klüppelberg from 2002), David Brillinger (C(PS)<sup>2</sup>).

At the BS Council meeting and General Assembly discussed topics include: BS committee work, BS journals, cooperation with other societies, finances and number of members of the society. Because of losses of the journal BERNOULLI the financial situation of BS was not stable in the last two years. These losses are caused by the take over of production of the journal by BS/ISI two years ago. Much of the deficit consisted of one time costs and the situation is stabilizing now. The Council decided a yearly 4% increase of membership dues for 2002 and 2003 (approx. 5 Dfl). Furthermore it has been decided not to raise the price of BERNOULLI (both for individual and library subscription).

The slowly decreasing number of members was another point of concern at the meetings in Seoul. The following decisions have been made to encourage persons to join BS.

- As before, students can become member of the Bernoulli Society for a half amount of dues. This offer is extended to post docs (until two years after finishing teir thesis.)
- Additionaly a free membership is offered to students and post docs. These members will not receive BERNOULLI.
- A special offer is made for new members in 2002. For their first year they only have to pay half of the dues.

These actions should help to increase number of memberships of the Bernoulli Society. In particular, they address young researchers.

Enno Mammen Scientific Secretary

# Treasurer's report

This report contains explanations of and remarks on the financial reports 1999 and 2000, and on the budget 2001. Major part of it was already presented by the former treasurer Allan Gut in Mexico, May 2000.

#### **Summary**

In general, business has run smoothly. The four points mentioned below for 1999/2000 are major changes or deviations from the situation over the years. The major concern is the financial situation of BERNOULLI. Another concern might be the decreasing number of members of the Society.

#### 1999/2000

1. Dues. For many years BS members who were elected as ISI members were "punished" by suddenly having to additionally pay for BERNOULLI. During 1999 the dues problem between/within the societies has been solved in that a new dues mechanism, "the cafeteria style" has been introduced in 2000. The changes in net income/expenditure are marginal.

- 2. BERNOULLI. After a long and, finally, futile correspondence between the former treasurer and Chapman and Hall during the spring of 1997, an unacceptable price increase was decided by Chapman and Hall, in the sense that the term *negotiations* in reality meant that after asking for our view on the subject matter they decided what they wanted regardless of our view. Soon after that there followed the take over of Chapman and Hall by Kluwer. After some negotiations, internal meetings and discussions, it was decided that ISI/BS would take over the production of the journal. This initially led to some obvious (moderate) additional travel and other costs, but more importantly to a deficit for BERNOULLI in 1999 of 94,400 Dutch Guilders, 50% of which, i.e. 47,200 Guilders, being deficit for the *Bernoulli Society*. This cut the *Bernoulli Society* funds in 1999 by 30%. Much of the deficit consisted of one time costs. However, for the year 2000 the deficit for BERNOULLI was still 28,900 Guilders, meaning 14,450 Guilders for the *Bernoulli Society*. On the other hand, since in 2000 income over expenditure for the *Bernoulli Society* was +12,300 Guilders, in this year there only was a decrease of the *Bernoulli Society* funds by a small amount.
- 3. The Outreach Program. Because of a combination of factors, including the lack of availability of hard currency, some members of the Bernoulli Society do not have access to the Society's nor the ISI's publications. In an effort to make these publications more widely available, the Bernoulli Society has instituted a new initiative called Bernoulli Society Outreach Program. The purpose of the program is simply to help distribute society publications to organizations in regions of the world where Bernoulli Society members would not ordinarily have access to such material. The cost of the program is borne partly by the society and partly by contributions from society members. Members may contribute when paying their dues by including an amount to BS Outreach. The number of Outreach supported subscriptions to be reached in the first few years of the program will be around 20. Professor Ron Pyke from the University of Washington, Seattle, is the overseer/liaison person for the program.

The number of members supported in 2000 was 18, distributed as follows:

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Ukraine 2 Lithuania 1 Mongolia 1 Russia 2 Georgia 2 Belarus 1 Latvia 1 China 3 Morocco 1 Armenia 1 Romania 1 Uzbekistan 2
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The cost for one person that is supported amounted in 2000 to Dutch Guilders 60. This is based on the fact that should these members be administrated as members of developed countries, we would have received Dutch Guilders 60 per person.

The contributions to the Outreach fund up to May 2000 are

Received in 1996	3,230	Received in 1999	3,273
Received in 1997	5,633	Received in 2000	611
Received in 1998	1.013		

It is somewhat complicated to compare years, because some of the amount received one year is related to next year's invoices. Most contributions are paid together with the dues.

4. Joint BS-IMS directory. Every other year or so the Bernoulli Society has published an updated Membership directory. After some discussions and negotiations during 1998, it turned out that a joint membership directory with the Institute of Mathematical Statistics (IMS) would be an attractive idea. After all, there is a substantial number of persons who are members of both societies.

The files with the respective membership lists were merged and joined into a combined list. The list together with various relevant facts, like the statutes, current officers, membership application forms of the societies, and so on, were finally put together under the efficient hands of Ms Elyse Gustafson of the IMS. The directory appeared during the spring of 1999.

Costs were split according to the number of members in the societies. For the *Bernoulli Society* the share was around USD 3500.

#### 2001

1. Membership. During the past years there was a steady decline in the number of members of the Society: 1635, 1584, 1564, 1386 in 1998–2001, respectively. The last drop is somewhat artificially large: I was recently informed that due to the fact that Polish members some years ago had been offered a new form of membership in which they would pay in convertible currency, the Polish section of the non-paying members (non-invertible currency) counting 41 members, has ceased to exist already for a while.

2. BERNOULLI. In spite of the increase in dues and subscription rates, a deficit of around Dutch Guilders 30,000 is expected for BERNOULLI in 2001, meaning 15,000 Guilders for the *Bernoulli Society*. However, again due to an expected income over expenditure for the *Bernoulli Society* of +15,000 Guilders, the total fund of the *Bernoulli Society* at the end of this year is expected to be roughly the same as at the end of 2000.

Mathisca de Gunst Treasurer

#### **News about Dues**

Since the end of the year is approaching, I would like to inform you about next year's dues. As you can read in the Scientific Secretary report of the BS Council meeting and General Assembly on page 5, the dues for 2002 will be raised by 4%. The actual numbers can be found on the membership form attached to this issue of *Bernoulli News*. Let me remind you that since last year the Bernoulli Society changed the dues and benefit structure, so that only the two Society publications, BERNOULLI journal and *Bernoulli News*, as well as the ISI Newsletter come to regular members at no extra cost. Apart from the usual special offers, there will be a couple of new special offers to encourage people, especially our younger colleagues, to join our society. These are:

- besides students, also postdocs (until two years after graduation) can become a member for half the amount of the dues;
- a free membership which does not include BERNOULLI, is offered to students and post docs;
- those who become a member in 2002 and normally would have to pay full dues, will only pay half of their dues for their first year.

Finally, I would like to encourage you to donate to the society's Outreach Program (see Bernoulli News Vol. 8, No. 1).

Mathisca de Gunst Treasurer

## **Approval of new statutes**

The new amended statutes of the Bernoulli Society have been approved in a membership vote; 76 members have voted to approve the new Bernoulli Society statutes, and there were no votes to disapprove the statutes. The small number of voters may be caused by the situation that no objections against the new statutes were left after its discussion in the society. According to the old statutes there is no quorum for membership votes. Therefore from now the amended statutes replace the old statutes. The proposed new statutes have been published in the previous issue of *Bernoulli News* (vol. 8, No. 1).

Daniel Berze ISI

# 2 COMMITTEE WORK

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

The Committee has cosponsored a number of conferences this year:

- 1: A Symposium in Honour of David Vere-Jones on the occasion of his 65th birthday in Wellington New Zealand, 18-21 April 2001. There will be Proceedings. There was a Meeting on Statistical Seismology held in the same period. David has been active for many years in the Bernoulli Society.
- 2: The Fifth Brazilian School of Probability, 30 July to 4 August 2001, Ubatuba, São Paulo. A principal topic at this conference was 'Perfect simulation'. Peter Guttorp gave a course on random process methods for environmental problems.
- 3: The International Environmetrics Society (TIES) 2001 Conference, 13–17 August 2001, Portland, Oregon, USA.

The Organizers of the Brazilian Conference emphasized afterwards how important the Committee's sponsorship had been in obtaining funding for their meeting.

The Committee is currently sponsoring:

- The Eighth Summer Workshop New Zealand, to be held at the Mathematical Research Institute, Napier, New Zealand, on 6–11 January 2002;
- The International Environmetrics Society (TIES) 2002 Conference to be held in Italy.

One workshop that the Committee is currently working on developing concerns Statistics and Oceanography. It is projected for June-July of 2003 in Nova Scotia, Canada.

The Committee has a web site at:

http://www.stat.berkeley.edu/~brill/CPS2 where more details may be obtained.

 $David\ R.\ Brillinger\ (brill@stat.berkeley.edu)$   $Chair\ C(PS)^2$ 

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

An international conference under the auspices of the EAPRC of the BS and the IMS took place in Kuala Lumpur. The conference "International Conference and Workshop on Recent Developments in Statistics and Its Applications", held at Kuala Lumpur, Malaysia, on 26–30 June 2001, was organized by Institute of Statistics Malaysia and Institute of Mathematical Science, University of Malaya.

The International Programme members were Mokhtar Abdullah (Co-Chairman), Tim Brown, Louis H. Y. Chen, Choon Peng Tan, Chii-Ruey Hwang (Co-Chairman), Iain Johnstone, Wicharn Lewkeeratiyutkul, Albert Lo, Vijay Nair, Yoshihiko Ogata.

The Invited Speakers for the conference (26–28 June) included Peter Hall, Louis Chen, Jianquing Fan, Su-Yun Huang, Krishna Athreya, Quah Soon Hoe, Mokoto Maejima, Loh Wei Lien. The Invited Speakers for the workshop (27–28 June) were Chen-Hsin Chen, Peter Hall, Vijay Nair.

Louis Chen and Mokhtar Abdullah tried very hard to overcome difficulties in the organizing stage. And we had a very successful conference in Kuala Lumpur.

The 2002 EAPRC conference is planned to be held (jointly with Taipei Symposium) in Taipei in July 2002. The Institute of Statistical Science, Academia Sinica, is the local host. Jianquing Fan and Shuenn-Jyi Sheu will be representing EAPRC in the program committee.

Chii-Ruey Hwang Past Chair EARPC

# **European Regional Committee (ERC)**

The European Regional Committee had its 2001 meeting during the 23rd European Meeting of Statisticians in Funchal, Madeira, Portugal. The most important points at the meeting and in email discussions during the previous year were:

- Claudia Klüppelberg (Germany) was appointed for the Chair of the ERC for the term 2002–2004.
- According to its constitution the ERC has nominated the following candidates to be elected for the period 2002–2006: Stephen P. Brooks (UK), Alexander Bulinski (Russia), Petros Dellaportas (Greece), Ingrid K. Glad (Norway), Adam Jakubowski (Poland), Tõnu Kollo (Estonia), Catherine Larédo (France), and Daniel Peña (Spain).
- The ERC has appointed Gestine Reinert and Aad van der Vaart as members and Bärbel Finkenstädt as Chair of the Steering Group of Séminaire Européen de Statistique (SemStat). The ERC is deeply grateful to the retiring Chairperson Claudia Klüppelberg for doing a fantastic job and for the enormous amount of work she has invested in the SemStat. The ERC is also grateful to Rainer Dahlhaus and Peter Spreij who have ended their terms on the Steering Group for their work for SemStat.
- The next SemStat instructional workshop will take place in Gothenburg, Sweden in the period 10–15 December 2001. The subject will be Extreme Value Theory and Applications, and the main lecturers will be Sid Resnick, Thomas Mikosch, Claudia Klüppelberg and Richard Smith.
- The ERC wishes to express its profound gratitude to the organiser of the 23rd European Meeting of Statisticians, Dinis Pestana, and the organising committee as well as to the programme committee and its Chairman, Anthony Davison, for the wonderful job they have all done in organizing a successful EMS. Also the work under difficult circumstances of the organiser of the 12th European Young Statisticians Meeting, Radoslav Harman, and his collaborators is gratefully appreciated by the ERC. Without the dedicated work of people like these the Bernoulli Society could not uphold its many activities.
- The 24th EMS will take place 19-23 August 2002 in Prague, Czech Republic; see http://siprint.utia.cas.cz/24 ems/.

The meeting will be joint with the Prague Conference on Information Theory, Statistical Decision Functions, and Random Processes. The Chairman of the organizing committee is Martin Janzura, and the Chairman of the programme committee is Thomas Mikosch. The programme is now in place and the organisational preparations are going according to plan. There will be two satellite meetings: 2nd International Workshop on Perspectives in Modern Statistical Inference, Brno (Czech Republic), 14–17 August 2002, and International Workshop on Statistics in Genetics, Munich (Germany), 14–16 August 2002.

- The 25th European Meeting of Statisticians will be held in 2005. The venue has not yet been decided.
- It has been decided to draft during the next year up-dated versions of the ERC constitution, the EMS scenario and the SemStat scenario.
- The ERC was represented by Jef Teugels at a workshop on 'Applied Mathematics in Europe' organised by the European Mathematical Society. After the workshop there have been contacts between the ERC and the European Mathematical Society to consider possibilities for collaboration. One possibility would be focussed joint meetings on subjects where both statistical methods and methods from other areas of mathematics are fruitfully applied, for instance bioinformatics and telecommunication.
- The ERC now has a web-page at the address

http://www.math.ku.dk/~michael/erc/

Here details about the activities of the ERC and about future meetings can be found.

Michael Sørensen Chair ERC

# 3 RICHARD TWEEDIE

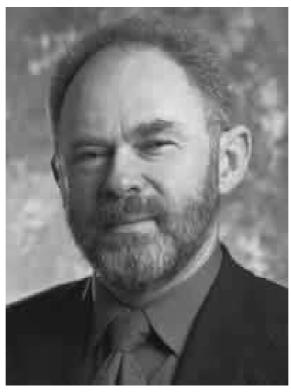
Richard Tweedie, a member of the Bernoulli Society since 1980, an Associate Editor of *Bernoulli*, and who would have been an incoming member of the Bernoulli Society Council in August, died in the US on 7 June. At the time he was Head of the Division of Biostatistics at the University of Minnesota. He is survived by his wife Catherine Tweedie (née Robertson), whom he married in 1971, his daughter Marianne, his sister Joan, his brother Bruce and his mother Nel.

Richard was born on 22 August 1947 in the rural town of Leeton in the Australian state of New South Wales, the elder son of Nel and the late Lewis Tweedie. While at Leeton High School he successfully competed with senior students across Australia for a National Undergraduate Scholarship to the ANU, and studied there for a Bachelor of Arts degree. He graduated in late 1968 with First Class Honours, and, for the purpose of undertaking graduate work, was awarded one of only two ANU Travelling Scholarships given annually.

He was influenced by David Vere-Jones, then at the ANU, to work with David Kendall at Cambridge, and he departed for the UK in mid 1969. The Australian academic year is out of kilter with that in the north, and so Richard had a little more than half a year of uncommitted time between finishing his BA and starting his doctoral work. In a manner that was to become so typical of his extraordinary capacity and dedication, he put the period to good use to obtain an ANU MA degree by research.

Thus, his MA was conferred in 1969 and his PhD in 1972. After completing his work at Cambridge he returned to Canberra, and from 1972 to 1974 he was a Postdoctoral Fellow in the Statistics Department in the Institute of Advanced Studies at the ANU.

His exceptional and multifaceted talents were quickly recognised by Joe Gani, who was Chief of CSIRO's Division of Mathematics and Statistics (DMS). Joe persuaded Richard to join the division in 1974. (CSIRO, or the Commonwealth Scientific and Industrial Research Organisation, is a large research body operated by the Australian federal government.) Richard took a year's leave in 1978 at the University of Western Australia, before moving to Melbourne to head the Victorian office of DMS.



Richard Tweedie

At that time the legislation under which CSIRO functioned made it impossible for the organisation to work directly with industry, as it does today. Therefore DMS established a separate company, Siromath Pty Ltd, for the purpose of consulting; Siromath was initially funded by industry as well as CSIRO. Richard moved to Sydney in 1981 to lead that enterprise.

In 1987 he joined Bond University (generally credited with being Australia's first private university) as their Foundation Dean and Foundation Professor of Information Sciences. There he stayed until taking up a position as Professor of Statistics at Colorado State University at Fort Collins. He was Department Chair there from 1992 to 1997, and moved to the University of Minnesota in 1999.

The seeds from which Richard's research interests in applied probability developed were sown in Canberra in the mid to late 1960s by Chip Heathcote, Eugene Seneta and David Vere-Jones, and in Cambridge by David Kendall. He made many significant contributions to the theory of Markov chains on very general state spaces. In recent years his work on Markov chain Monte Carlo methods, for example his contributions to the theory of convergence rates, was especially influential. The Applied Probability Trust will publish, in the *Journal of Applied Probability*, an extensive appreciation of Richard's scientific contributions, including a bibliography. An autobiographical account of his life up to 1986 appeared on pages 291–308 of *The Craft of Probabilistic Modelling — A Collection of Personal Accounts*, Edited by Joe Gani and published by Springer in 1986.

I first met Richard in Canberra in 1974, while I was working on my MSc. I'll always remember him as supremely positive, optimistic, supportive — and sharp. He had limitless energy, and he was generous in his advice and his assistance to others. For example, I'll remember his patience in explaining what it was like to be a PhD student in the UK. Our research interests were never sufficiently close for collaboration, but while he was at Bond University we set up a small 'consortium' to attract funding from industry for basic research. It worked, for a longer period than I had expected. It's so difficult to appreciate that a friend and mentor with so much drive, energy, vitality, resourcefulness, enthusiasm and wit, and so much to offer the profession, is no longer with us.

Acknowledgements. This brief account of Richard's life has benefited from helpful conversations with Joe Gani and Chris Heyde. The kind permission of School of Public Health at the University of Minnesota to reproduce the photo of Richard Tweedie is gratefully acknowledged.

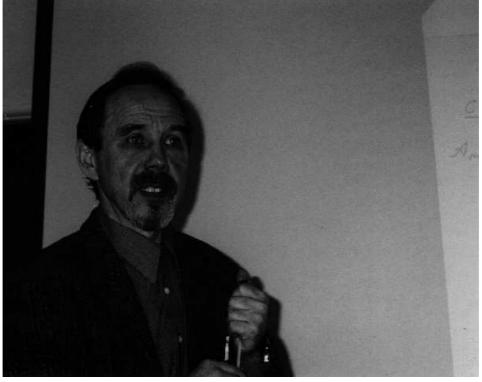
Peter Hall Canberra, 6 July 2001

# 4 REPORTS ON RECENT ACTIVITIES

# **Workshop QRANDOM on Quantum Stochastics**

The Qrandom workshop, part of the Bernoulli Society's programme for the World Mathematical Year 2000, has taken place at EURANDOM, The Netherlands, in February 2001. It has brought together experts in classical probability and statistics, pure mathematics ( $C^*$  algebras, quantum probability), theoretical physicists, experimental physicists from quantum optics and solid state physics, and computer science. There was intense interest in one another's contributions to the emerging field of Quantum Information and the role of stochastic modelling in the field.

The conference started on a note of excitement with a contribution from Kees Harman from the Delft group working on a SQUID qubit, a macroscopic quantum system which might form a building block in a future quantum computer. Further highlights were A. Holevo's brilliant survey of known results and open problems in quantum communication theory, and R. Werner's presentation of his very recent work with M. Keyl on state estimation (large deviation theory). M. D'Ariano presented a new concept "quantum holography" whereby a quantum transformation (mapping from input states to output states and output data) is statistically estimated in a single experiment, using entanglement and superposition.



**Qrandom meeting:** Alexander Holevo

The workshop was a follow-up to a previous workshop of similar nature held at MaPhySto, Aarhus. A next workshop seems to be forming itself, to be held in a year at the Max Planck Institute for quantum optics in Dresden. Thus we already have created an active informal research network with a steady flow of international activities. We hope to interest Bernoulli Society's CPSPS in sponsoring future meetings.

Several interactions between participants at the workshop seem already have led to new research results and projects. In particular, one informal (late-evening..) discussion on the Monty Hall (three doors, quizmaster,..) problem is going to result very soon in a paper on the quantum version of this problem, which has surprising and deep ramifications.

The workshop was concluded on a high note again with a public day, including a beautiful talk by physics Nobel prize-winner G. 't Hooft on determinism at the Planck scale, and a survey of decoherence by

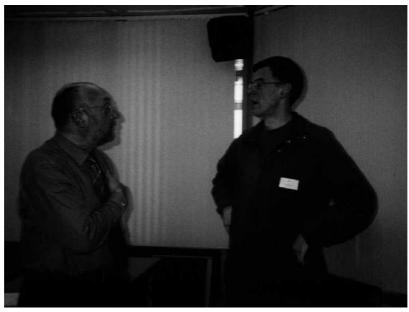
P. Stamp. Professor 't Hooft would prefer quantum mechanics to be a deterministic, not a stochastic theory. Decoherence is the fact that quantum superpositions, essential for making a quantum computer work, decay through interaction with the outside world. Modelling this also has a strong stochastic component, since it depends on the statistical properties of the many component particles in the environment. Attention was paid to societal and technological aspects of quantum information.

Full details are available at http://www.eurandom.nl/workshops/Qrandom.htm

Richard Gill



Qrandom meeting: Reinhard Werner



Qrandom meeting: Mauro d'Ariano (left) and Hans Maassen

# Second Workshop on Bayesian Inference in Stochastic Processes

The Second Workshop on Bayesian Inference in Stochastic Processes was held at Villa Monastero, Varenna, Lake of Como, Italy, between 31st May and 2nd June 2001. The meeting followed the one organised in Madrid in 1998. The Workshop, endorsed by ISBA (International Society for Bayesian Analysis), was funded by CNR-IAMI, Università "Bocconi", Università dell'Insubria, Università degli Studi di Pavia and Pavia Research unit of a MURST (Italian Ministry for University and Research) Research Programme.

There were 90 participants coming from all over Europe, the USA and Venezuela. There were 8 invited, renowned speakers (Gelfand, Kuo, Mueller, Rigo, Roberts, Soyer, van der Vaart and Ylvisaker) whereas 12 young, promising researchers were invited to present their work. In addition there were 8 contributed oral presentations and 20 posters.

The number of participants and presentations have confirmed the interest in the field and its importance. Stochastic processes are relevant in both their theoretical and applied aspects and Bayesian methods prove to be useful in their statistical analysis. The organisers aimed to provide a "meeting point" for all those who are working in the field and to foster the researches in the area.

The papers focused on inferences in stochastic processes, choice of stochastic processes as priors and methods for Bayesian inference based upon stochastic processes. The programme combined well established areas like time-series, spatio-temporal models, nonparametrics, MCMC methods and less frequently studied like queues, point processes, diffusion and birth-death models and other stochastic processes.

The conference was held in an ancient Villa, surrounded by a magnificent garden in a picturesque little village. A trip boat on the lake to the renowned town of Bellagio and to Menaggio, where dinner was served in an ancient hotel, ended the workshop.

Because of the interest in the Workshop, the third workshop is under planning, probably in Spain in the year 2003.

More details on the conference programme and location, along with a final report by Susie Bayarri, can be found at http://www.iami.mi.cnr.it/conferences/varenna.html.

Fabrizio Ruggeri Milan, Italy

# 16th International Workshop on Statistical Modelling

In the first week of July 2001, some 130 delegates from 24 countries convened on the Odense campus of the University of Southern Denmark to participate in the 16th IWSM, organized this year by the Department of Statistics and Demography in Odense. The University's brand new conference centre provided an ideal setting for the meeting, and even the Scandinavian weather collaborated by showing its most beautiful side. The scientific programme included a tutorial, six invited speakers and 68 contributed papers, and numerous topics and applications were discussed such as, for example, air pollution, financial data, mixed models, and longitudinal data. True to the IWSM tradition, the workshop was conducted in a congenial and friendly athmosphere, helped by the vigorous social programme that included a boat trip and a reception hosted by the City of Odense. Indeed, many delegates come back to the workshop year after year, and I am sure that we will see many familiar faces at next year's workshop in Crete; see http://www.unl.ac.uk/iwsm.

Bent Jørgensen Odense, Denmark



16th IWSM delegates at Valdemars Slot Castle on the island of Tåsinge

# Mixtures 2001: Recent Developments in Mixture Modelling

The conference was held at the University of the Armed Forces in Hamburg, Germany, on 23–28 July 2001. It was sponsored by the German Research Foundation, the organizers were Dankmar Böhning (Berlin) and Wilfried Seidel (Hamburg).

The conference started with two tutorials about theoretical and computational aspects of mixtures given by Bruce Lindsay and Dankmar Böhning on Monday, 23 July. From Tuesday to Saturday, over 150 participants discussed a wide spectrum of methods and applications of mixture models; the abstracts are still accessible

on the conference homepage

http://bruce.unibw-hamburg.de/mix01

Invited speakers were: Murray Aitkin, Halima Bensmail, Andre Berchtold, Annibale Biggeri, Gilles Celeux, Chukiat Viwatwongkasem, Dechavudh Nityasuddhi, Ludwig Fahrmeir, Anton Formann, Herwig Friedl, Peter Hoff, Lynn Hunt, Goeran Kauermann, Leonhard Knorr-Held, Emmanuel Lesaffre, Mary Lesperance, Bruce G. Lindsay, Marianthi Markatou, Geoff McLachlan, Karl Mosler, Valentin Patilea, Ramani S. Pilla, Adrian E. Raftery, Juergen Rost, Jesus Sarol, Matthew Stephens, Edward Susko and Sara van de Geer. The award for the best poster was given to K. Wang, A.H. Lee, K.K.W. Yau and P.J. Carrivick. The meeting became a scientific success, owing to many excellent presentations and posters as well as to interesting discussions in a stimulating atmosphere.

Selected and refereed papers will be published in a special issue of *Computational Statistics and Data Analysis*, 'Recent Developments in Mixture Modelling'.

An additional highlight of the conference was a boat trip on the river Alster, including an Italian style conference dinner, where participants and their guests enjoyed a beautiful view of Hamburg from its lakes and waterways.

The organizers would like to express their appreciation to the assistants and other members of the department of the local organizer and also to the administration of the University of the Armed Forces, who put a great deal of effort and work into the project.

Wilfried Seidel Hamburg, Germany



Left to right: D. Böhning and W. Seidel, G. McLachlan, R. Pilla, E. Liebscher, E. Susko

# 5 MEETINGS IN 2002

# 5th International Conference on Operations Research Optimization, Probability and Statistics, Mathematical Economics and Algorithms

Date: 4–8 March 2002 Place: Havana, Cuba

Contact: Carlos Bouza (bouza@matcom.uh.cu)

#### Organizing bodies

Universidad de La Habana, Humboldt-Universität zu Berlin, Universidad Nacional de Educación a Distancia, Madrid

#### Cosponsors

Asociación Latinoamericana de Investigación Operativa, Deutscher Akademischer Austauschdienst, Deutsche Forschungsgemeinschaft, International Centre for Theoretical Physics Trieste, International Mathematical Union, Multicriteria Decision Making Society, Sociedad Cubana de Matemática y Computación

#### Program Committee

(Havana), S. Allende (Havana), L. Alvarez J. M. Bernardo (Valencia), R. Biscay (Havana), C. Bouza (Havana), O. Bunke (Berlin), J. Climacao (Lisbon), B. Cornet (Paris), J. Daduna (Berlin), S. Fläm (Bergen), G. Gallo (Pisa), M. Graña (San Sebastian), Jürgen Guddat (Chair, Berlin), X. Guyon (Paris), C. Herrero (Alicante), C. Hervés (Vigo), D. Hinrichssen (Bremen), T. Ichiishi (Columbus), A. Iussem (Rio Janeiro), A. Joffre (Santiago de Chile), G. Joya (Malaga), P. Kall (Zürich), N. Keiding (Copenhagen), D. Klatte (Zürich), N. Maculan (Rio de Janeiro), A. Marín (Madrid), K. Marti (Munich), P. Michelon (Avignon), C. Ribeiro (Rio de Janeiro), L. Rodríguez-Marín (Madrid), W. Römisch (Berlin), G. Rubino (Rennes), J. Rückman, (Ilmenau), A. Ruiz (Havana), S. Sorin (Paris), G. Styan (Montreal), B. Wegner (Berlin), A. Weintraub (Santiago de Chile), B. A. Wickström, (Berlin), J. Zowe (Erlangen-Nurenberger).

#### Organizing Committee

Sira Allende (Chair, Havana), H. Arazoza (Havana), M. L. Baguer (Havana), G. Calvillo (Mexico DF), A. Coca (Lima), M. Cotrell (Paris), F. Cucker (Hong-Kong), M. Florenzano (Paris), I. Gil (Havana), A. Gómez (Havana), E. Gori (Udine), J. Guddat (Berlin), R. Hing (Santa Clara), A. Kakes (Havana), M. Lassonde (Pointe a Pitre), H. Läuter (Potsdam), I. Loisseau (Buenos Aires),

A. Marrero (Havana), E. Mendez (Havana), A. Mesa (Havana), P. Olivares (Havana), J. Otero (Havana), L. Paradena (Santiago de Chile), L. Pedreira (La Coruña), L. Rodríguez-Marín (Madrid), A. Ruiz (Havana), R. Steuer (Georgia), V. Trejos (San José), B. Vitoriano (Madrid), D. Vilariño (Havana)

#### **Topics**

Optimization, probability and statistics, mathematical economics, algorithms, multicriteria decision making, systems and control.

#### Information

Prof. Dr. J. Guddat: Institüt fur Mathematik, Humboldt Universität-Berlin, Unter den Linden 6, D-10099 Berlin, Germany. Fax [49-30] 2478677 <guddat@mathematik.hu-berlin.de>, <kerger@mathematik.hu-berlin.de> Prof. Dr. S. Allende: Facultad de Matemática y Computación, Universidad de La Habana, San Lázaro y L. Habana, 4 Cuba.

## Optimization and Statistics Working Days

Symposia on Parametric and Discrete Optimization, Mathematical Statistics, Dynamic Systems and related topics will be developed within the frame of the Working Days. Workshop on 'Biometry and applications of biomathematics'.

# Submission of papers

Those participants who want to present a paper must send a short abstract of the paper (about 100 words) together with the registration form. The Program Committee will decide on the acceptance of the submitted papers. A number of the presented papers will be published in a volume of the journal *Investigación Operacional*. The selection will be based on the ususal refereing process. To simplify the publishing process, every speaker must bring to the conference two copies of his paper and a (3.5") diskette with the corresponding TeX or Word file. Word files are specially welcome.

# The Fifth German Open Conference on Probability and Statistics

Date: 19-22 March 2002

Place: University of Magdeburg, Germany

Contact: <stoch2002@uni-magdeburg.de>

Web-site: http://www.math.uni-magdeburg.de/stoch2002

In the tradition of the previous conferences, hold in Marburg 1993, Freiberg 1996, Munich 1998, and Hamburg 2000, the 'Magdeburger Stochastik-Tage' provides an international forum for presentation and discussions of new results in the area of probability and statistics. The conference is open for all participants fom universities, business, administration and industry.

Program Committee: Gerd Christoph (Magdeburg), Lutz Duembgen (Luebeck), Jürgen Gaertner (Berlin), Ursula Gather (Dortmund), Norbert Henze (Karlsruhe), Claudia Klüppelberg (Munich), Volker Nollau (Dresden), Volker Schmidt (Chair, Ulm), Winfried Stute (Giessen).

Local Organizing Committee: Gerd Christoph (Chair), Norbert Gaffke (Vice-Chair), Berthold Heiligers, Waltraud Kahle, Axel Lehmann, Burkhard Thiele

#### Address:

Magdeburger Stochastik-Tage 2002 c/o Prof. Dr. Gerd Christoph Otto-von-Guericke-Universität Magdeburg Institut für Mathematische Stochastik Universitätsplatz 2 D-39106 Magdeburg Germany

Fax: 0049-(0)391-67 11172 Phone: 0049-(0)391-67 18652

#### Sections, Organizers & Invited Speakers

- Asymptotic statistics, nonparametrics and resampling: Axel Munk (Paderborn), Sara van de Geer (Leiden, The Netherlands)
- Computer intensive methods and stochastic algorithms: Werner Stuetzle (Seattle, USA),
   Peter Buehlmann (Zurich, Switzerland)
- Limit theorems, large deviations and statistics of extremes: Herold Dehling (Bochum), Sandor Csörgő (Szeged, Hungary)
- Quality control, reliability theory and survival analysis: Wolfgang Schmid (Frankfurt an der Oder), Marion Reynolds (Blacksburg, USA)
- Stochastic analysis: Peter Imkeller (Berlin),
   Wendelin Werner (Paris, France)
- Spatial statistics, stochastic geometry and image processing:
   Hans Wackernagel (Paris,

- France), Michael L. Stein (Chicago, USA)
- Stochastic methods in biometry, genetics and bioinformatics: Iris Pigeot-Kuebler (Munich), David Balding (Reading, UK)
- Stochastic models in biology and physics:
   Anton Wakolbinger (Frankfurt am Main), Alison Etheridge (Oxford, UK)
- Stochastic methods in optimization and operations research: Ulrich Rieder (Ulm), Wolfgang Runggaldier (Padua, Italy)
- Stochastic processes, time series and their statistics: Günter Last (Karlsruhe), Richard
   A. Davis (Fort Collins, USA)
- Generalized linear models and multivariate statistics:
   Berthold Heiligers (Magdeburg),
   Holger Dette (Bochum)
- Insurance and finance: Ralf Korn (Kaiserslautern), Ruediger Kiesel (London, UK)
- Open section: Norbert Gaffke (Magdeburg)

The Stochastik-Tage are organized in sections, all of which comprise an invited survey lecture (40min) and contributed lectures (25 min, including discussion) in parallel sessions. Additionally, there will be three invited plenary lectures (including opening and closing lecture), a panel discussion on the topic 'Stochastik für die Schule', and a conference dinner. Upon request, poster sessions will be enabled; software presentations are also possible.

During the conference, an assembly of the Fachgruppe Stochastik will take place.

# Plenary Lectures

- Statistics in genetics, molecular biology and bioinformatics: Terry Speed (Berkeley, USA)
- Spatial communication networks: P. Ramesh Kumar (Urbana, USA)
- History of stochastics: Robert Ineichen (Fribourg, Switzerland) on 'Wuerfel, Zufall und Wahrscheinlichkeit — ein Blick auf die Vorgeschichte der Stochastik'

Panel Discussion A panel discussion on the topic "Stochastik für die Schule" will be held under the chairmanship of Norbert Henze (Karlsruhe). The following persons have agreed to be discussants: Joachim Engel (Ludwigsburg), Heinz Klaus Strick (Leverkusen), Sabine Zoellner (Stendal).

Award The prize of the Fachgruppe Stochastik which is announced for outstanding doctoral dissertations will be awarded during the conference. See

http://wws.mathematik.hu-berlin.de/
~netwww/fgshtml/foerderpreis

Conference languages are German and English.

# **▶** Workshop on Nonparametric Smoothing in Complex Statistical Models

Date: 28 April - 3 May 2002

Place: Centro Stefano Franscini, Ascona, Switzerland

Organizers: Theo Gasser, Hans-Ruedi Künsch, Enno Mammen

Web-site: http://www.unizh.ch/biostat/Smoothing2002/

The workshop deals with regression problems with possibly many predictors, and partly with classification problems. Nonparametric, additive and semiparametric models will be of central interest. The workshop takes place in a beautiful conference

centre managed by ETH Zürich with restaurant and hotel facilities, enabling intense contacts between participants. Attendance is limited to about 50 persons.

# 34th Journées de Statistique

Date: 13-17 May 2002

Place: Brussels and Louvain-la-Neuve, Belgium

Organizer: Leopold Simar

Contact: Claudia Lemoine < lemoine@stat.ucl.ac.be>
Web-site: http://www.stat.ucl.ac.be/jsbl2002

The 34th Journées de Statistique of the Société Française de Statistique will be held in Brussels and Louvain-la-Neuve in Belgium. This event is jointly organized by the Institutes of Statistics of the Université libre de Bruxelles and of the Université catholique de Louvain.

The main topics include statistical analysis of functional data, actuarial and financial econometrics, resampling methods, nonparametric inference and modelling, voice and writing recognition, epidemics, genomics as well as mathematical statistics. In addition to these main topics, a number of invited sessions will focus on various subjects.

The conference is open to all persons interested in statistics, affiliated to universities, national institutes of statistics, business or industry.

For further information, please consult:

JSBL 2002 Institute of Statistics Université catholique de Louvain 20 Voie du Roman Pays B-1348 Louvain-la-Neuve Belgium

Telephone: +32 10 47 43 54 Fax: +32 10 47 30 32

# ▶ 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 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 (cohead), Yu. V. Prokhorov (cohead), 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, A. V. Skorokhod. M. I. Skil'. V. V. Skopenko, 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

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

Date: 1-5 July 2002

Place: The University of Melbourne, Australia Contact: Contact:

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 (Panteion 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 and Dimitris N. Politis Web-site: http://www.stat.psu.edu/~npconf

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

#### 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 lon-

gitudinal 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

# 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

#### **Statistics in Genetics**

Date: 14–16 August 2002 Place: München, Germany

Organizers: Heike Bickeböller, Ludwig Fahrmeir and Claudia Klüppelberg

Contact: <sfb386@stat.uni-muenchen.de>

Web-site: http://www.stat.uni-muenchen.de/sfb386/

Satellite Meeting 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, there is still limited knowledge of the underlying biological mechanisms and functionalities. Modelling and analyzing such problems is ex-

tremely complex and requires advanced and novel statistical techniques. The meeting will bring together state-of-the-art researchers in the following topics: Biological Sequence Analysis, Analysis of Microarray Data, Genetic Epidemiology of Complex Diseases, Population Genetics and Evolutionary Trees.

For further information please contact:

Iris Burger SFB 386 Ludwig-Maximilians-Universität München Ludwigstrasse 33

D-80539 München, Germany tel: (+49) 892180-3418

fax: (+49) 8921805039

# **▶ 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 statistics, 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

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#### 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

#### **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.

# 6 THE APPLIED PROBABILITY TRUST IN ITS 38TH YEAR

The Applied Probability Trust (APT) is a non-profit making foundation created in 1964 to encourage mathematical scholarship and research, more particularly in the field of probability and it applications. It is now nearing the end of its 38th year of existence. The APT currently publishes three journals and a student magazine on a periodic basis, as well as some special books from time to time. The three journals are the *Journal of Applied Probability* (JAP started in 1964), and *Advances in Applied Probability* (AAP started in 1969), both dedicated to research in applied probability, and *The Mathematical Scientist* (TMS started in 1976), a periodical of exposition and research of more general mathematical interest. The student magazine is *Mathematical Spectrum* (MS started in 1969). The books have been Festschrifts in honour of eminent probabilists such as Lajos Takacs in 1994, and more recently David Vere-Jones in 2001, or books of interest to students such as *A Mathematical Spectrum Miscellany* in 2000.

The aim of the APT has always been to produce high quality mathematical publications at prices affordable to students and researchers. The four Trustees, who are at present Daryl Daley, Joseph Gani and Chris Heyde of the Australian National University (ANU), and Sir John Kingman (representing the London Mathematical Society, LMS) of the University of Bristol, have been fully aware of this responsibility, and have maintained the prices of all APT publications at a reasonable level over many years. For example, the journal prices in pounds sterling for 2000, 2001 and 2002 will have remained fixed for three years. Perhaps a little historical background will prove helpful at this stage.

In 1963, Gani, who had identified the need for a journal in English devoted to probability and its applications, travelled during his sabbatical year from Canberra to Britain and the USA. He discussed the possibility of such a journal with colleagues, and received a great deal of moral support, as well as promises of editorial help. On his return to the ANU Department of Statistics, he persuaded two of his colleagues (Norma McArthur and Ted Hannan) to help him raise the necessary finance; they personally contributed half the funds required to sustain two annual issues of JAP. He then approached the ANU, the Australian Mathematical Society and the Australian Academy of Science for the remaining half, but was disappointed by all three. David Kendall, with whom he had spoken about the project, then advised him to apply to the Council of the London Mathematical Society for support; they agreed to provide the remaining half of the funds. As a result, the APT was legally founded by Trust deed in 1964, with Gani, McArthur and Hannan as Australian Trustees and Sir Edward Collingwood as the British Trustee representing the LMS. The APT remains to this day an Anglo-Australian enterprise.



Joe Gani in his office at the University of Sheffield, 1968

Financially, the APT has traded with losses for 8, and surpluses for 28 years of its existence. It is now firmly established, with an office of four staff members in Sheffield, England, where Gani was a professor between 1965 and 1974. The first Executive Editor in charge of the APT office was Mavis Hitchcock, who grew up

with the Trust and retired in 1992 after 27 years of service. She has been followed by Linda Nash, who is currently at the reins. There are three other staff members: a Production Editor, a Subscriptions Coordinator and a Secretary, all technically employees of the University of Sheffield, but with their salaries fully paid by the APT.



Presentation to Mavis Hitchcock by Professor Chris Cannings at Sheffield University, 22 June 1992



Retirement lunch for Mavis Hichcock, 22 June 1992 – left to right: Joe Gani, Marion Graham, Mary Smith, Pat Pritchett, Chris Heyde, Linda Nash

The past few years have been a time of rapid change, as traditional printing methods have gradually been replaced by electronic ones. Papers are now often submitted in TeX or LATeX and prepared as camera-ready copy for the printers by the Production Editor. Computers in the office have recently been upgraded, and the Trustees have agreed with the Cornell University Library to make the APT journals available online from the year 2002, through the EUCLID Project. It will be interesting to see how this promising project develops.

Gani retired as Editor of the two main journals JAP and AAP in 1989, when Chris Heyde became their very enterprising Editor-in-Chief. Gani continues as General Managing Editor of the APT journals, and edits TMS, which he enjoys working on. David Sharpe has been Editor of MS for many years, and was responsible for the recent book *A Mathematical Spectrum Miscellany*. Daryl Daley has just completed editing the Festschrift in honour of David Vere-Jones (Vol. 38A of JAP), due out in September 2001. Publishing activities are centered on the APT office, where new problems constantly arise which demand the attention of both staff and Trustees; so far, such problems have been happily resolved.

The future seems difficult to predict: one can hardly imagine that probabilistic models will fall out of favour, though their direction may well alter. A recent innovation by Heyde has been the section on 'Stochastic

Geometry and Statistical Applications' in AAP, which has proved very popular. Papers on probabilistic models of financial mathematics are also becoming more common. Whatever the future may hold for the APT, the aim of the Trustees will remain unchanged: to provide high quality mathematical publications at affordable prices, thus encouraging scholarship and research in the mathematical community.

J. Gani School of Mathematical Sciences Australian National University

# 7 LETTER TO THE EDITOR

# On IMS and the Bernoulli Society

Two recent issues of *Bernoulli News* (Vol. 7, No. 2 and Vol. 8, No. 1) carry a report by Jef Teugels on the creation of the Bernoulli Society. In particular, he deals with the role of the Institute of Mathematical Statistics (IMS) in, as he puts it, the conception of this society. He mentions the early relations between IMS and the Bernoulli Society or its forerunners which had not always been free of conflicts. It is all the more gratifying to see that these relations are now not only harmonious but also very productive as is manifest among others from their joint meetings, joint membership directories, and the respective Liaison Committees. Nevertheless the existence of two learned societies in the same subject area results in a rather complicated structure. Many people hesitate which society to join and there is necessarily duplication of work.

The two organizations differ in one important aspect: the Bernoulli Society, being a Section of the International Statistical Institute, is a world society. Moreover, it has a regional structure. There are regional substructures headed by "Committees"; such committees exist for East Asia and the Pacific, Europe, and Latin America, and others may follow. The IMS, in spite of its many members and some officers all over the world, is essentially a North American institution. Wouldn't it then be reasonable to unite the two societies by regarding IMS as the North American region of the Bernoulli Society? A much clearer, more logical, and more efficient structure of the activities in our fields would emerge. The need of having to choose between the two societies would be alleviated and superfluous duplication of work could be eliminated.

At first sight this idea may look absurd, given the weight of the IMS compared with the regions of the Bernoulli Society that exist now. However, the present structures and activities of the IMS would hardly be affected. Regional committees of the Bernoulli Society have always enjoyed a very large independence, giving themselves their own statutes, electing their officers, and organizing their publications and meetings. Members living outside a given region can of course order its publications and participate in its meetings. New opportunities would arise, for example by closer contacts between IMS and ISI.

It would certainly take some imagination to design the role of IMS as the North American Region of the Bernoulli Society. Problems like finances would have to be solved. Why not start thinking about it?

Klaus Krickeberg

The same letter has appeared in The Institute of Mathematical Statistics Bulletin, vol. 30, No. 2 (March/April 2001), p. 93.

# 8 MISCELLANEA

# Lévy Lecture

The Elsevier Lectures has been renamed to

Lévy Lecture, sponsored by Elsevier Science

This has been done to remove inconsistencies in the naming of Bernoulli Society lectures. All other lectures are named after scientists: Bernoulli, Kolmogorov and Laplace. This inconsistency has led to confusion of participants on the role of the lecture. On the other hand the renaming is a good opportunity to honour the great scientist Paul Lévy.

## **Stochastic Processes and their Applications**

During 2000 the Bernoulli Society negotiated reduced subscription rates with Elsevier, publisher of *Stochastic Processes and their Applications*, for subscriptions in 2001 and in the future. Subscribers who take the option of quarterly in lieu of monthly distribution of the paper journal (and receive complete access to the electronic version) pay  $\frac{1}{2}$  the regular subscription rate. One must request this special price — it appears not to be advertised — and persist in the request. Elsevier has also reduced quite substantially the price to a member of the Society for SPA.

In addition, BS members can establish free electronic access to SPA:

http://www.elsevier.nl/homepage/sac/main/

index.htt?area=main&item=BSMembersSPA

# Philip Hougaard appointed as external professor at SDU

Philip Hougaard from Novo Nordisk has been appointed as external professor of statistics at the faculties of Health Sciences and Science & Engineering at the University of Southern Denmark (SDU). Philip Hougaard is an internationally renowned expert in analysis of survival data, and in his research he has made important contributions in both mathematical statistics and the applications of statistics in medicine. In particular, his work on frailty models has been important for the study of the data in the Danish Twin Registry.

The title external professor is an unpaid honorary title given for a period of five years, which allows him to lecture at and do collaborative research with the department. His inaugural lecture was entitled "The normality assumption: Pro et contra".

Philip Hougaard holds an M.Sc., a Ph.D. and a Doctor of Science degree from the University of Copenhagen. He works with pre-clinical as well clinical projects within drug development at Novo Nordisk, particularly in diabetes. His list of publications includes 90 scientific papers and the book *Analysis of Multivariate Survival Data*.

Philip Hougaard will be associated with the Department of Statistics and Demography at SDU. The department, which started in 1997, is an interdisciplinary and cross-faculty department with research groups in biostatistics, mathematical statistics and econometrics. University of Southern Denmark was formed in 1998 by a fusion of the former Odense University with several other educational institutions in Southern Denmark, and the university is spread over five campuses. Further information on the department and the university may be found at http://www.sdu.dk/tvf/statdem/ and http://www.sdu.dk/.

#### Positions for young researchers: Statistical Methods for Dynamical Stochastic Models

About one year ago a research training network on "Statistical Methods for Dynamical Stochastic Models" started its activities under the programme Improving Human Potential financed by the The Fifth Framework

Programme of the European Commission. The principal aim of the network is to make a major contribution to the theory of statistical inference for stochastic processes by taking advantage of the tools of modern probability theory including stochastic calculus and by using highly computer-intensive methods. The principal objectives are: (1) Development of statistical methods for continuous-time stochastic processes and investigation of the properties of the developed procedures; (2) Development of asymptotic statistical theory and related general theory for stochastic processes; (3) Modelling and statistical data analysis in finance, turbulence, hydrology, and telecommunication. The nine participating teams are located in Amsterdam, Berlin, Cartagena (Spain), Copenhagen, Freiburg (Germany), Helsinki, London, Padua (Italy), and Paris. Universities in a few other cities in Denmark, France, Germany, and the Netherlands are involved in the network too. So far two workshops and two concentrated courses have been held by the network.

The network has funds to employ young researchers during 162 months that are distributed between the teams. These positions are for young researchers at the post-doc as well as the pre-doc level. The positions at the pre-doc level are mainly for Ph.D. students at other universities who wish to spend some time in one of the teams of the network. In order to be employed in the network, the young researcher must be less than 35 years old, and he/she cannot be employed in a country where he/she is a citizen or has worked within the last two years. The young researcher must be a citizen of a member state of the European Union or of an associated state, or must have resided in the European Union for at least five years prior to his/her appointment in the network.

Further information about the research training network on "Statistical Methods for Dynamical Stochastic Models" and about vacant positions in the network teams can be found at the web-site of the network http://www.math.ku.dk/~michael/dynstoch

Young researchers interested in a position in the network should contact the scientist in charge of the team in which he or she would like to work or the scientific coordinator of the network, Michael Sørensen. Contact information can be found at the network web-site.

# Faculty position: Department of Statistics, University of California at Davis

The Department of Statistics invites applications for two positions, starting 1 July 2002 or a later date to be arranged. Each position is at Assistant Professor level, tenure track; or at Associate Professor level with tenure, depending on qualifications. Applicants must have a Ph.D. in Statistics, Computer Science, Mathematics or a related field and an outstanding research and teaching record for appointment with tenure, or demonstrated interest and ability to achieve such a record for a tenure track appointment. Preferred research areas are computational statistics, bioinformatics/biostatistics or time series/spatial statistics. Candidates with demonstrated research interest in methods for machine learning, the analysis of large and complex data, high-dimensional data, image data or longitudinal data are strongly encouraged to apply. The successful candidates will be expected to teach at both the undergraduate and graduate levels. UC Davis has launched Bioinformatics and Computational Science initiatives, and is planning to establish a graduate program in Biostatistics, in addition to the existing PhD/MS program in Statistics. Information about the department and programs offered can be found at http://www-stat.ucdavis.edu/. Send letter of application, including a statement of research interests, curriculum vitae with publication list, at least three letters of reference, relevant reprints/preprints, and transcripts (applicants with Ph.D. obtained in 2000 or later) to: Chair, Search Committee, Department of Statistics, 1 Shields Avenue, University of California Davis, CA 95616, USA. Review of applications will begin on 1 January 2002, and will continue until the positions are filled. The University of California is an affirmative action/equal opportunity employer with a strong institutional commitment to the achievement of diversity among its faculty and staff.

# 9 WHO IS WHO IN THE Bernoulli Society

#### **Officers**

President: Peter Hall (Canberra, Australia; halpstat@pretty.anu.edu.au)

President Elect: Donald Dawson (Carleton University, Canada; ddawson@math.carleton.ca)

Past President: David Siegmund (Stanford, USA; dos@stat.stanford.edu)

Scientific Secretary: Enno Mammen (Heidelberg, Germany; enno@statlab.uni-heidelberg.de)

Membership Secretary: V. Mammitzsch (Marburg, Germany; mammit@mathematik.uni-marburg.de)

Treasurer: Mathisca de Gunst (Amsterdam, The Netherlands; degunst@cs.vu.nl)

Executive Secretary: Marcel Van den Broecke (International Statistical Institute, The Netherlands; isi@cbs.nl)

#### Council Members 1999–2003

Masatoshi Fukushima (Osaka, Japan; fuku@ipcku.kansai-u.ac.jp)

Luis Gorostiza (Mexico City, Mexico; gortega@servidor.unam.mx)

Iain Johnstone (Stanford, USA; imj@stat.stanford.edu)

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#### **Committees**

The Publication Committee:

Chair: Peter Jagers (Göteborg, Sweden; jagers@math.chalmers.se)

The BS/IMS Liaison Committee:

Chair: W.R. van Zwet (Leiden University, The Netherlands; vanzwet@math.leidenuniv.nl)

Ole E. Barndorff-Nielsen (University of Aarhus, Denmark; atsoebn@mi.aau.dk)

The Committee for Conferences on Stochastic Processes (CCSP):

Chair: Robert Adler (Technion, Israel; robert@ieadler.technion.ac.il)

The European Regional Committee (ERC):

Chair: Michael Sørensen (University of Copenhagen, Denmark; michael@math.ku.dk)

The Committee on Probability and Statistics in the Physical Sciences  $(C(PS)^2)$ :

Chair: David Brillinger (University of California at Berkeley, USA; brill@stat.berkeley.edu)

The Committee on Probability and Statistics in the Biological Sciences (CPSBS):

Chair: Terry Speed (University of California at Berkeley, USA; terry@wehi.edu.au)

The Latin America Regional Committee (LARC):

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

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