

# **Bernoulli** News

Newsletter of the Bernoulli Society for Mathematical Statistics and Probability

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#### Editor

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<sup>†</sup>Bernoulli News is the official newsletter of the Bernoulli Society, publishing news, calendars of events, and opinion pieces of interest to Bernoulli Society mem-bers, 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.



Dear Members of the Bernoulli Society,

STATISTICS

The most important news is that our delayed 10th Bernoulli-IMS World Congress will take place in the week 19–23 July 2021; this be the most significant virtual conference yet of our Society. As with the ad hoc Bernoulli-IMS One World Symposium 2020, virtual congresses have the potential to reach delegates worldwide, at low cost and with diminished carbon footprint. A modest registration fee is necessary to cover certain costs already incurred, but nevertheless we hope for a success similar to that of last year's WC. A list of the keynote lectures (together with some further details) may be found on p. 1 of this Newsletter. I am very much looking forward to meeting you at the lectures and breakout sessions, and during further exciting events to be offered by the organizers. The special events of the Congress include the three prize-winning lectures of the winners of the 2020 New Researcher Awards in Probability Theory. There is a Pre-meeting for New Researchers during July 17–18, with one day dedicated to talks and career-development events, and also ample opportunities for networking.

#### **Please register now!**

We announce also the (Virtual) 63rd ISI World Statistics Congress, an event which takes place biennially in odd years. As an Association of ISI, the Bernoulli Society will contribute several invited sessions, and the BS keynote speakers are listed on p. 13. The three prizewinners of the 2021 New Researcher Awards in Statistics will deliver lectures.

Registration is also open for this congress.

We take pride in announcing in this Newsletter the inaugural prize winner of the new David G Kendall Award for Young Researchers, in a joint award with the Royal Statistical Society — see p. 5 for details.

Contribute to future awards by proposing a student or colleague!

A very special highlight of this Newsletter is the conversation between the Editor, Manuele Leonelli, and our two previous presidents, *Sara van de Geer* and *Susan Murphy*. [...]

... Continued on p. 1

Deadline for the next issue: 30 September, 2021 Send contributions to: manuele.leonelli@ie.edu

### A View from the President (continued from front cover)

From this very interesting interview, I extract one quotation that I simply have to share with you. . It is by Sara van de Geer, who was a PhD student of Willem van Zwet: "Also Willem told me that if you are serious about your profession you have to become a member of the (Bernoulli) Society...".

### Share my enthusiasm and enjoy reading the interview!

Many articles in this Newsletter speak of the great importance of your membership fees to our multifaceted support of the mathematical statistics and probability community, and of young researchers in particular. The Society would be most grateful to you for your encouragement to students and colleagues to become members. You can also support the many activities of the Society through making a donation, however modest, to any of our various funds. A short article by the Treasurer of the Bernoulli Society on p. 3 explains how you can make such a gift.

Support the Society by encouraging membership and donations!

### **Editorial**

I would like to take this opportunity to thank our President Claudia Klüppelberg for the amazing job she has done for the past two years in leading the Bernoulli Society. It has been a pleasure working with her for the past months!! Please join me in wishing her the best for the future!!!

I am very proud of sharing with you a conversation

As you know, *Adam Jakubowski* will be my successor as *BS President* from the General Assembly onwards. This will take place on July 8 this year.

Please join us for the Society's General Assembly on July 8!

As this is my final Presidential Letter to members of the Bernoulli Society, I take the opportunity to thank the many members of the Executive Committee, Council, and BS Committees. The Bernoulli Society relies critically on its volunteers; their enthusiasm is critical, and cannot be taken for granted.

### A heartfelt thank-you to all volunteers for their constant support!

May we all stay healthy and in good spirits!

Claudia Klüppelberg President of the Bernoulli Society Munich

I carried out with Susan Murphy and Sara van de Geer, our two past presidents. It was a real honor for me and I would like to thank them both for taking the time to talk with me about their careers and experiences! I hope you enjoy it!

> The Editor Madrid

### News from the Bernoulli Society 10th Bernoulli-IMS World Congress in Probability and Statistics: July 19-23, 2021

After being postponed from the summer of 2020 to July 2021 because of the COVID-19 pandemic, the **Bernoulli-IMS World Congress in Probability and Statistics** will be held fully online during 19-23 of July 2021. It is organized by the *Seoul National University*, Korea. Following the success of the Bernoulli-IMS One World Symposium 2020, the congress will consist of a variety of online live sessions, pre recorded talks, Q&A sessions, a poster session as well as remote networking opportunities. This way the Bernoulli Society and IMS reach out again to their members to attend an international congress at low cost and with a lower carbon footprint. The scientific program committee, consisting of more than 20 renowned researchers and chaired by Siva Athreya (Indian Statistical Insitute), has organized the following key lectures:

- Kolmogorov Lecture: Persi Diaconis.
- Bernoulli Lecture: Alison Etheridge.
- Lévy Lecture: Massimilliano Gubinelli.
- Laplace Lecture: Tony Cai.
- **Tukey Lecture**: Sara van de Geer.



The nominated Bernoulli Lectures' speakers, from left to right: Persi Diaconis, Alison Etheridge, Massimilliano Gubinelli, Tony Cai, and Sara van de Geer.

- Wald Lecture: Martin Barlow (University of British Columbia)
- Blackwell Lecture: Gabor Lugosi (Pompeu Fabra University)
- Doob Lecture: Nicolas Curien (Université Paris-Sud Orsay)
- Schramm Lecture: Omar Angel (University of British Columbia)
- Medallion Lectures: Gerard Ben Arous (New York University), Andrea Montanari (Stanford University), Elchanan Mossel (MIT), Laurent Saloff-Coste (Cornell University), Daniela Witten (University of Washington)
- Public Lecture: Young Han Kim (SK Hynix MI-DAS & UCSD)
- IMS Presidential Address: Regina Liu (Rutgers University)

Registration is now open!! Register at

https://www.wc2020.org/sub05\_01.php.

The deadline for Early Registration is on the 20th of June.

The program further consists of 40 invited sessions on topics ranging from functional data analysis to quantum statistics. Contributed sessions consisting of 15 minutes pre-recorded talks and a poster session with posters available online complete the scientific program. The deadline for the submission of abstracts is on the 15th of May with notification of acceptance by the 31st of May.

Further details can be found at

https://www.wc2020.org/index.php

**Pre meeting for new researchers, 17-18 of July 2021.** The congress is preceded by the pre-meeting for new researchers taking place on the 17-18 of July 2021. The two-day pre-meeting dedicates the first day to the academic theme of Data Science. The second day is dedicated to a series of presentations and group discussions that pertain to career development. The objectives of the pre-meeting are:

- To stimulate interest of international young researchers in a rapidly emerging field.
- To give support and perspective to young researchers with regard to mapping out their future career - especially for participants from developing countries.
- To allow young researchers with common research interests to network amongst their peer group.

The deadline for registering at the pre-meeting is on the *16th of July 2021*. Details can be found at

https://www.wc2020.org/sub03\_04.php

We hope to see you all, virtually, at this exciting event!

The Editor Madrid

#### **New President-Elect and Council Members**

The Nomination Committee, chaired by the President-Elect Adam Jakubowski, sent its report to the Scientific Secretary in September 2020 with the following list of candidates:

President-Elect: Victor Panaretos (EPFL,

Switzerland), commencing in August 2023 in succession to the next President Adam Jakubowski.

Six ordinary members of the Council for a four-year term from August 2021 to August 2025:

- David Aldous (University of California, USA)
- Susanne Ditlevsen (University of Copenhagen, Denmark)
- Jean-Marie Dufour (McGill University, Canada)
- Marie-Colette van Lieshout (University of Twente, Netherlands)
- Rolando Rebolledo (Universidad de Valparaíso, Chile)
- Aad van der Vaart (University of Leiden, Netherlands)

#### **Giving to the Bernoulli Society**

Please consider making a gift to the Bernoulli Society. Your donations contribute significantly to the Society's key objectives, including the advancement of our science, and the recognition of outstanding individuals of all generations and backgrounds.

Our fund-raising is currently focused towards three funds.

- Young Researchers Outreach Fund. The fund finances the costs of young researchers from developing countries in attending our major congresses.
- David G. Kendall Fund. This joint BS/RSS fund supports a biennial award for excellent young researchers.
- Bernoulli Society General Fund. Donations to this fund support the general activities of the Society, including awards for especially merito-

The Scientific Secretary Song Xi Chen submitted the report of the Nomination Committee to the ordinary members of the Council for additional suggestions. No further nominations were made. The Executive Committee and the Council approved the above nominations in October 2020. According to Section 9 of the Statutes, these candidates are declared elected without vote, pending final approval at the next General Assembly in July 2021.

> Carlos Amendola Editor of E-Briefs Munich

rious individuals and named lectures at major congresses.

*How to give.* Directions may be found at https://www.isi-web.org/community/donate (donors may give without logging in to the webshop by following the directions given for "Others").

USA taxpayers can donate in a tax-efficient manner via https://thenaf.org/isi/ (you should identify the Society and your chosen Fund on the form appearing downstream).

UK taxpayers can donate similarly to the David G. Kendall Fund via the Royal Statistical Society page https://rss.org.uk/trainingevents/events/honours/david-g-kendall-award/.

> Geoffrey Grimmett Treasurer Cambridge

### New Members of the LARC of the Bernoulli Society

The current members of the Latin American Regional Committee (LARC) nominate the following candidates for the renewal of the committee:

- Manuel Cabezas (Pontificia Universidad Católica de Chile, Chile)
- Inés Armendáriz (Universidad de Buenos Aires, Argentina)
- Stella Brassesco (Instituto Venezolano de Investigaciones Científicas, Venezuela)

 Arno Siri-Jégousse (Universidad Nacional Autónoma de México, México)

As the number of candidates is equal to the number of vacant places, all candidates shall be considered elected. The new members' term began on April 1, 2021 for a period of four years.

> Carlos Amendola Editor of E-Briefs Munich

### **New Members of the C(PS)**<sup>2</sup> **Committee 2021-2022**

The new formation for the Committee on Probability and Statistics in the Physical Sciences is composed of 5 members, who already served in the past term, and 7 new members, plus the elected chairman (Marcos Valdebenito):

 Marcos Valdebenito (Adolfo Ibáñez University, Chile)

- André Beck (University of Sao Paulo, Brazil)
- Eleni Chatzi (ETH Zurich, Switzerland)
- Jianbing Chen (Tongji University, China)
- Wei Gao (University of New South Wales, Australia)
- Martin Hazelton (University of Otago, New Zealand)
- Yuan Huang (Yale University, USA)
- Ioannis Kougioumtzoglou (Columbia University, USA)

- Edoardo Patelli (University of Strathclyde, UK)
- Alba Sofi (Mediterranean University of Reggio Calabria, Italy)
- Seymour Spence (University of Michigan, USA)
- Cao Wang (University of Wollongong, Australia)
- Pengfei Wei (Northwestern Polytechnical University, China)

Carlos Amendola Editor of E-Briefs Munich

### New YoungStatS Project of Young Statisticians Europe

Young Statisticians Europe (YSE), an initiative of a group of young professionals in statistics, econometrics and data analysis under the umbrella of FEN-StatS (Federation of European National Statistical Societies, https://www.fenstats.eu/YSE), has decided to take initiative in revitalizing the area of statistics in the post-COVID period. YSE was launched during a workshop in France in October 2018 by 20 representatives from eight European countries (Austria, Belgium, Denmark, Finland, France, Greece, Romania and Spain – later joined by Ireland, Italy and Slovenia). The YoungStatS project is specifically aimed towards the larger and more inclusive involvement of younger scholars in statistics in present day scientific activities, impacted to a large extent by the present pandemic.

The project consists of two parts: a blog and an online seminar (i.e., webinar). Details about these are available at The *blog* consists of short presentations of recently published articles in statistics, encompassing all of its areas and applications. The second part of the project consists of *monthly webinars*, with the first one on the topic of modeling COVID-19. The format of the webinars resembles that of the One World Project but is also flexible in terms of form and content.

We are very proud to have received the support of both the Bernoulli Society for Mathematical Statistics and Probability as well as the Institute of Mathematical Statistics (IMS). As the project will bring significantly more visibility to the work of many young and established researchers in statistics, we believe it will have a positive impact on the statistics community in future years.

To stay informed about new blog posts and webinar announcements, you can follow the Twitter page @YoungStatS2!

https://youngstats.github.io/

The Editorial Board of YoungStatS Europe

### Bernoulli Society General Assembly Scheduled on July 8th, 2021

The Bernoulli Society General Assembly (GA) will be held virtually on Thursday, 8th of July 2021, 13:00-14:30 UTC (15:00-16:30 Central European Summer Time, 09:00-10:30 US Eastern Daylight Time, 21:00-22:30 China Standard Time). I very much hope you share this exciting experience of a virtual GA with us again!

> Song Xi Chen Scientific Secretary Bejing

### An Interview with Olav Kallenberg Published by Springer

An interview with Olav Kallenberg, a member of the Bernoulli Society and probability theorist renowned for his work on exchangeable stochastic processes, has recently been published by Springer. The interview is available online at the page of one of the most wellknown books of Olav entitled "*Foundations of Modern Probability*". The interview can be found at the link https://www.springer.com/gp/book/9783030618704.

The Editor Madrid

### **Awards and Prizes** Ewain Gwynne Wins the Inaugural David G. Kendall Award



The **David G. Kendall** award for young researchers is awarded jointly by the Bernoulli Society and Royal Statistical Society to recognize excellent research in Mathematical Statistics and in Probability Theory. The Award is in honor of David G. Kendall, who was the first president of the Bernoulli Society, and was awarded the Guy Medal in Silver (1955) and in Gold (1981) of the RSS.

The Bernoulli Society is proud to announce that inaugural award (for 2021) is given to Ewain Gwynne.

Ewain is an associate professor at the University of Chicago and a Clay research fellow. His research focuses on random geometric objects which arise in statistical mechanics, including random curves such as Schramm-Loewner evolution and random surfaces such as Liouville quantum gravity. Ewain received his undergraduate degree from Northwestern University and his Ph.D from MIT, advised by Scott Sheffield. Before coming to Chicago he was a postdoc at the University of Cambridge, supported by a Trinity college junior research fellowship, a Herchel Smith fellowship, and a Clay research fellowship.

Congratulations Ewain for this great achievement!

The Editor Madrid

### Bernoulli Society New Researcher Award 2021



Left to right: Fang Han, Aaditya Ramdas and Anru Zhang.

The New Researcher Award recognizes the work of outstanding young researchers who are members of the Bernoulli Society. This year the award was for innovative contributions in the field of Mathematical Statistics. Out of 22 applicants, the award committee chose the following new researchers for the award: Fang Han (University of Washington), Aaditya Ramdas (Carnegie Mellon University) and Anru Zhang (University of Wisconsin-Madison). Each of the above awardees is invited to deliver an invited talk at the Bernoulli Society New Researcher Award Session at the 63rd ISI World Statistics Congress, which takes place virtually from July 11-16, 2021. They received funding from Bernoulli Society for their conference registration. Short bios of the awardees are given below.

Fang Han received his B.Sc in Probability and Statistics from Peking University, his M.Sc in Biostatistics from the University of Minnesota, and his Ph.D. in Biostatistics from the Johns Hopkins University. He is currently an Assistant Professor of Statistics and Economics (adjunct) at the University of Washington, Seattle. Dr. Han's main research interest is in rank-based statistics, nonparametric/semiparametric statistics, and high-dimensional statistics.

Aaditya Ramdas is an assistant professor at Carnegie Mellon University (CMU), jointly appointed in the Departments of Statistics and Machine Learning. Prior to that, he was a postdoc at UC Berkeley for 3 years, a PhD student at CMU and an undergraduate at IIT Bombay. Aaditya's work is at the boundary of theory and methodology of statistics and machine learning. His three main research thrusts are selective and simultaneous inference (interactive, structured, posthoc control of false decision rates), sequential uncertainty quantification (confidence sequences, alwaysvalid p-values, e-values, betting, martingales, bandits), and distribution-free black-box predictive inference (conformal prediction, calibration).

Anru Zhang received his Bachelor's degree from Peking University in 2010 and Ph.D. degree from the University of Pennsylvania in 2015. He joined the Department of Statistics at the University of Wisconsin-Madison as an assistant professor in 2015 and was promoted to tenured associate professor in 2021. He has been a visiting professor in the Department of Biostatistics & Bioinformatics, Duke University since 2020. His work focuses on high-dimensional statistical inference, statistical tensor analysis, non-convex optimization, computational complexity, statistical learning theory, and applications in genomics, microbiome, computational imaging. He received the NSF CAREER Award in 2020.

> The Editor Madrid

### Marloes Maathuis is Awarded the 2021 Ethel Newbold Prize

The **Ethel Newbold Prize**, supported by Wiley, is awarded biennially 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. While the name recognizes the historically important role of women in Statistics, the prize itself is for excellence in statistics without reference to the gender of the recipient.

We are proud to announce that the 2021 Ethel Newbold Prize is awarded to Marloes Maathuis.

Marloes is Professor of Statistics at the ETH Zurich, Switzerland. She received her PhD from the University of Washington in 2006, and started at the ETH Zurich in 2007. She has contributed pioneering work in the areas of causal inference, graphical models, and machine learning, with significant applications to genetics, HIV-AIDS, and imaging data in psychiatry. She has also served the Bernoulli Society as chair of the European Regional Committee (2019-2020). The winner will be invited to present a talk in a Bernoulli Society sponsored conference. Congratulations Marloes!



The Editor Madrid

### **COPSS Leadership Academy for Emerging Leaders in Statistics**

The purpose of the new **COPSS Leadership Academy** is to recognize early-career statistical scientists who show evidence of and potential for leadership and who will help shape and strengthen the field. Members are selected based on outstanding contributions to the field of statistical science in one or more of the following areas: education, training, and mentoring; original research and software development; impactful and ethical practice; and service to the profession and to society. Among the nine early-career statisticians chosen this year were three members of the Bernoulli Society: *Jonas Peters, Aaditya Ramdas* and *Lingzhou Xue*.

Jonas Peters, Statistics Professor in the Department of Mathematical Sciences at the University of Copenhagen: For path-breaking contributions to statistical issues in connection with causality research, for an extraordinary active role in research dissemination and for outstanding inspiration of junior researchers.

Aaditya Ramdas, Assistant Professor in the Depart-

ment of Statistics and Data Science, and Machine Learning Department, at Carnegie Mellon University: For significant contributions to sequential nonparametric inference, uncertainty quantification in machine learning, and statistical methods for reproducibility, as well as the development of an array of unique courses and tutorials, along with extensive mentorship and outreach activities. Aaditya also received the Bernoulli New Researcher Award for 2021, see page 5.

Lingzhou Xue, Associate Professor of Statistics, Department of Statistics at Pennsylvania State University: For his innovative contributions to the theory and methodology of high-dimensional statistics and statistical learning, and for his outstanding and prolific service to the profession and to society.

Congratulations for this terrific achievement!

The Editor Madrid

### Alicia Carriquiry wins the F.N. David Award and Lectureship

Alicia Carriquiry, member of the Bernoulli Society from Iowa State University, is the recipient of the 2021 **F.N. David Award and Lectureship** "for being an outstanding role model for female and Latin American statisticians and for statisticians striving for scientific impact; for influential Bayesian, forensics, transportation, and nutrition research; for effective leadership of multidisciplinary groups; for extensive engagement in the National Academies and professional statistical societies; and for advocacy for female and early-career statisticians."

**Congratulations Alicia!** 

The Editor Madrid

### Jevgenijs Ivanovs wins the 2020 INFORMS Erlang Prize

Jevgenijs Ivanovs, member of the Bernoulli Society from Aarhus University, won the prestigious **IN-FORMS Applied Probability Society Erlang Prize** for 2020 which recognizes outstanding contributions to applied probability made by an early career researcher. The committee for the Erlang Prize 2020 justifies the recommendation as follows: *"This award recognizes Jevgenijs Ivanovs's fundamental contributions to the theory of stochastic processes, and in particular, of Markov additive processes and Lévy processes.* 

New Willem van Zwet Medal

The Bernoulli Society has launched the Willem

van Zwet Medal, to be awarded for special service

to the Bernoulli Society. The Medal is in honour of

Willem van Zwet, who served Bernoulli Society and

its aims in many special ways. This medal is inspired

by the dedicated service of Willem van Zwet, who

passed away on July 2, 2020. Willem was a major

figure for the Bernoulli Society and for our commu-

These processes are prevalent in queuing models, financial models, and insurance risk. Ivanovs's work is characterized by powerful technical skill, sophisticated reasoning, and great attention to exposition. He is a prolific researcher whose contributions are both deep and creative, and as such he has established himself as one of the leading applied probabilists of his generation".

Congratulations Jevgenijs!

The Editor Madrid

# nity as a whole. For more information on the award, visit http://www.bernoulli-society.org/news/53-general/323-willem-van-zwet-medal.

Below we give you a preview of the actual medal that the winner of the award will receive! We will present the inaugural awardee in the next BN News.

> The Editor Madrid



### New Executive Members in the Bernoulli Society Chair of the European Regional Committee: Gerda Claeskens



**Short Bio**: Gerda Claeskens is professor of statistics at the research group OR-STAT and the Leuven Statistics Research Center of the KU Leuven, Belgium. Her research mostly focuses on model selection methods, inference post-selection and high-dimensional data. Gerda is a Fellow of the Institute of Mathematical Statistics and of the American Statistical Association. She is an Elected Member of the International Statistical Institute and she was an IMS Medallion lecturer at the 2016 Joint Statistical Meetings in Chicago. Earlier she received a Gottfried E. Noether Young Scholar award. Gerda currently serves as Associate Editor of the Journal of the American Statistical Planning and Inference.

**Vision of the Job**: It is exciting to take over the role of chair person of the European Regional Committee. This is also a good opportunity to thank the previous chair, Marloes Maathuis, for her efficient work during the past two years. The most important upcoming involvements of the European Regional Committee are with the organization of the 22nd European Young Statisticians Meeting (EYSM) in Athens, Greece, 6-10 September 2021, and the 33rd European Meeting of Statisticians in Moscow, Russia, 18-22 July, 2022. Such events are an excellent way to stimulate European cooperation in statistics and probability theory.

### **Chair of the C(PS)**<sup>2</sup> **committee Committee: Marcos Valdebenito**

**Short Bio**: Marcos Valdebenito is Professor at the Faculty of Engineering and Sciences of Adolfo Ibáñez University, Chile. He obtained his doctoral degree in civil engineering from the University of Innsbruck, Austria (2010). Before joining Adolfo Ibáñez University, he held positions as Assistant and Associate Professor at Santa María University, Chile (2010-2020). In 2016, he received the K.J. Bathe Award for the best paper published in the international journal Computers & Structures within the years 2014-2015 by an author below 40 years old. In 2018, he was awarded a Humboldt Research Fellowship for conducting research at the Institute for Risk and Reliability of Leibniz University Hannover, Germany. He serves as a member of the editorial board of the WoS journal Computers & Structures. His research focuses on computational stochastic mechanics, with emphasis on the development of advanced variants of the Monte Carlo method.

Vision of the Job: There is an increased demand from society for facilities, infrastructure, and machines, which should exhibit high performance levels while making optimal use of scarce resources. This demand imposes a major challenge for science and engineering, as there is often a large degree of uncertainty concerning planning, construction, and operation of those facilities. Models and methods developed in statistics and probability offer a feasible means for quantifying the effects of such uncertainty, providing valuable information for decisionmaking and risk-awareness. In such context, the mission of the C(PS)<sup>2</sup> committee is to foster interdisciplinary communication of statistical and probabilistic methods and their applications in the realm of physical sciences at large. In particular, this assumes involvement, participation, and organization of workshops, conferences, or mini-symposia and special sessions within major international conferences. In the next two years, the committee plans to focus its efforts on promoting the development and application of statistical and probabilistic tools for a wide variety of problems, involving biological phenomena, complex network systems and performance of engineering systems, whose performance is subject to various sources of uncertainty.



### A Conversation with Sara van de Geer and Susan Murphy

Moderated by the Editor

Sara van de Geer and Susan Murphy were presidents of the Bernoulli Society for the terms 2015/2017 and 2017/2019, respectively. Sara van de Geer is a Dutch statistician who works (as a professor in the department of mathematics) at ETH Zurich. She is a member of the Academy of Sciences Leopoldina, of the International Statistical Institute and of the Academia Europaea, a corresponding member of the Royal Netherlands Academy of Arts and Sciences, and a Fellow of the Institute of Mathematical Statistics. Susan Murphy is an American statistician who works as a professor at Harvard University. She is a MacArthur Fellow, a member of the National Academy of Sciences and a Fellow of the American Statistical Association and of the Institute of Mathematical Statistics. This conversation tells us about their careers and the role that the Bernoulli Society had throughout their lives.



Sara van de Geer

#### To start the conversation you could tell us a bit about yourself, how you became interested in mathematics and statistics, and your decision to pursue an academic career.

**SvdG:** When I started studying mathematics people were telling me I should not do it because it would be difficult to get a job. I myself thought "this is really what I would like to do", because I simply love mathematics. To be honest, I was not really planning to do a PhD: it was that one thing simply lead to the next. But the most important thing for me was that I was simply doing what I loved. I really liked statistics and I was inspired by one of my lecturers, Willem van Zwet, and it seemed natural to continue with a PhD so that I could spend time with a piece of paper and a pencil thinking about problems that fascinated me.

**SM:** My story is very similar to Sara's, with the difference that I was only good at maths and that narrowed my choices. Actually, I was really good at home economics (sewing, tailoring, cooking etc.)! But then the advanced placement classes on these two topics were scheduled at the same time and I was forced to make a choice. But maths simply came much more naturally to me: if things were not going well and I worked on a maths problem, I would feel much better afterwards. So that's how I ended up here!

**SvdG:** When we were doing our PhD, Susan came to Holland so we have known each other for a very long time. There Susan got very passionate about Belgian comic books!

**SM:** Yeah!! I loved them!! I used to read them on a side in order to learn a bit of Dutch. I highly recommend



Susan Murphy

them!!

### Tell us more about how your academic career developed after the PhD.

SM: I completed my PhD at the University of North Carolina. The focus there was really on stochastic and point processes and that really suited me because it is what I love to do. At the time I fell in love with Richard Gill's work in survival analysis using marked point processes and I was fortunate to have the chance to work in the area. Then I got really lucky to go and visit Richard in Holland, that's how I met Sara, and that started a whole chain of events where I would go almost every year to Europe. I was very lucky that Penn State, where I then was Assistant Professor, gave me the opportunity to continue traveling to Europe for research. Then later on I went to University of Michigan, I was there the longest of all the places I have ever been. Again, I was really fortunate to be there at the time, I began to move more to domain science and behavioral research: that had a big impact on me. Now I am in Cambridge at Harvard.

**SvdG:** I was actually jobless when I finished my studies. Then Willem (van Zwet) pointed me to a job at the Economics Department of Tilburg University as a researcher, but I really didn't want to continue the work in utility maximization! Luckily a position at the Center for Mathematics and Computer Science in Amsterdam to work with Richard Gill opened up and I got it. That was just paradise! And the coffee there was so good!

#### SM: Very good coffee!!!

SvdG: Just a story from my time there. I was walking

down a corridor and a guy I knew from my previous studies said: *what are you doing here? Bringing coffee or something???* Oh those were the days!

#### SM: So embarrassing!

SvdG: Anyways, I was then offered a postdoc in the States but I refused because I felt it was too far away. Luckily, I got instead a temporary position in Bristol as a Lecturer for one year. I then went back to Amsterdam, to the paradise, for one year. I moved to Utrecht for yet again another temporary position, but I then was lucky enough to get a position in Leiden which is my hometown. There I got a bit stuck, because if you want to become a full Professor you have to go away for some time. I obtained a wonderful position in France and then came back to Leiden and became a Professor! I was there for quite a while but, to be honest, what happened was that I was applying to so many grants and never getting any! After one rejection I got a phone call from Peter Bühlmann suggesting I should apply to ETH Zurich. I was so angry from the rejection that I did and I ended up in Zurich! I am so glad I made that decision because it is also paradise here!

**SM:** Just to go back to a very important topic, the coffee, in Amsterdam I got so addicted to it. Amsterdam is glorious!

**SvdG:** In the maths center I was working in Amsterdam, you would be sitting in your office and they would just bring you the coffee.

**SM:** Wow! That's amazing!!

#### How and why did you join the Bernoulli Society?

**SvdG:** I don't really remember but I think at some point I just did it together with ISI. I guess it was when I was co-editor of the Bernoulli Journal with Willem van Zwet and so you would better be a member of the society! Also Willem told me that if you are serious about your profession you have to become a member of the society and he was of course right. But I needed someone to point to me this possibility, I would have not thought of it myself.

**SM:** I can't remember if I became a member of the Bernoulli Society when I was nominated for the ISI, or if I already was. But Bernoulli was the right association. It was the clear choice, because I spent so much time in Europe that I wanted to be part of that community. Though Bernoulli is an international society, it does have a European flavor and I have such good feelings about so many places in Europe.

#### From joining the society what path led you to become its President?

**SvdG:** I don't know exactly what happened. I was on holiday and Wilfried Kendall sent me an email asking me if I wanted to be president, as far as I could remember. I was sitting on my bike connected to the wi-fi of a cafe nearby and I thought it would be such a great

honor. So I said yes! I'll do it!!. Scary but...

**SM:** Scary yeah! Was it you, Sara, that asked me to become President? I think so. I think you emailed me back in 2012. You get asked way early, a year and a half before you become Incoming President. It sounds so far ahead in the future.

SvdG: So that it is easy to say yes!

**SM:** Yeah, I will say yes to basically anything four years from now!! It is critical for the Incoming President to make a good choice because the person they get on board will help them smoothly go through the whole process of being President and then Past President.

SvdG: So I made a perfect choice!

**SM:** I felt I did too! Because I got Claudia after me and I thought *man, we have done well! Three in a row!*. Anyway, I thought about accepting the position for a week or so, but I had to say yes because it is such an enormous honor.

### What were the challenges you faced as President of the Society? And your biggest achievement?

SM: By the time I came in, it was really clear that across all the societies newer researchers were not joining the way they had before and I wanted to make things more inclusive. This is still a big issue: how can we understand the evolving needs of newer researchers' society members? One of the things that really bothered me was that many people are not fortunate enough to have someone famous or influential as a mentor that can provide them connections. So I wanted to create something where young researchers would selfnominate instead of having some important person nominate them. That's where we started the Bernoulli Society New Researcher Award. We got some great nominations though I hoped we would get more selfnominations from across the globe, not just from the U.S. and Europe. Hopefully, that will be the case in the future. That was both the challenge and the achievement for me!

**SvdG:** This is surely a very important point. At my time, I thought about organizing a drink reception at Bernoulli conferences for young researchers. And that was just wonderful and successful! Of course it is just a drink and I don't think it has the same impact as the New Researcher Award.

**SM:** I am not so sure about this, because we continued this idea of the New Researcher Reception that you started and I just can't tell you how popular it is!

**SvdG:** Anyway I can't say I did anything special. I think my greatest achievement was I did not change the Society too much!! At the time I became Incoming President, Wilfried Kendall had to revise the statutes and he did it perfectly. I was of course involved in the process and it was not easy because we were asking ourselves if the Society was still working appropriately and if big changes had to be made. So I am simply happy that it all went well without having to establish any major changes. The main thing you do as a President is chasing people and, trust me, you can become very busy with that!! I was so lucky that Byeong Park was there, without him it would have been so much harder!

**SM:** What I noticed Sara is that now the level of enthusiasm in the Society is really high and it is great to see such a level of engagement from so many people in the Council and in the Executive Committee! For a society as Bernoulli, which is heavily voluntarily organized, this is critical. To me the Bernoulli Society is very vibrant, it's a vibrant point in the mathematical statistics landscape.

### What is the role of an academic society as Bernoulli in the current academic landscape?

**SvdG:** One of its main activities is organizing conferences for sure. Somebody has to do it! More generally its role is bringing people together. Conferences are one way to do it, but after this year of pandemic we also know that we can do it virtually. So perhaps in the future societies will have to focus on ways to bring young researchers together, either virtually or in person, and give them an easier chance to get in touch with academics in older stages of their career. In one word, Bernoulli is a meeting point.

SM: I think in the old days it was more about having a journal subscription, but everything is available online now. So for me Bernoulli is much more about making contacts, because often I need to listen to someone talk before starting to understand what their work means for my own work. Conferences are the place where this happens. I don't think that new researchers understand the amount of society effort that goes into organizing a conference, even if virtual. So I think Sara is right, Bernoulli is a meeting point, and this is how we should think of it. You get friends from all over the world, that you can go and visit. Of course if you are from a very fancy university and you have a very influential mentor, you will meet important people no matter what. But for all others, as it was for me, this is the way you meet people, this is the way you make connections. It is so very important.

#### Any words of advice for young researchers? Anything that you learned during your journey that you think would be useful for early career researchers?

**SM:** I am from the States so I have a very individualistic mindset. To me a big thing in my early career was trying to figure out what I could do professionally that would make me feel good about myself in the long term. Often, I had to force myself to do things in the shorter term that I didn't find really pleasant or really natural. For example, naturally I am an introvert but nonetheless I would force myself to go to these meetings because I knew I would make contacts and friends, and from an individualistic point of view, I would get to know about the work of others and therefore do a better job at my own work and I would feel better about myself. To me it's all about finding that path where over the longer term you feel good about yourself and what you have done in society, and sometimes you have to go through these short term moments of pain to get you to that longer term feeling.

**SvdG:** Wow! Yeah, well thought-through. I am convinced.

SM: You and I could start all over again!!!

SvdG: I don't know if I can advice anything to younger people because there is so much pressure nowadays. Before you know it, you are only working and not doing nice things or other things, let's put it this this way. It's difficult not to put yourself in that corner of just work and no play. I would rather say that society has to scratch its head for a while and wonder why there is this pressure all the time for writing papers and things like that. It makes no sense! But it's the way it is. So again probably the best thing for younger people is to make contact with others and ask "are you suffering from the same?" Don't think you are alone, I see this happening all the time. It sounds stupid, but as I was saying at the beginning, you should do what you like, it's true that you don't always have this luxury, sometimes life isn't permitting you to do those things, but that should be the goal, right? The goal is not to follow a career!!

**SM:** I agree with you Sara. I had so much time to really think and I value that time so much, to really think and get confused, not being able to prove something for nine months without getting anything done, and only after that much time getting the proof. That's a glorious feeling! I feel I was really fortunate, because I don't think that many new researchers have that freedom.

**SvdG:** It's very hard and there is so much competition. One thing I tell my students is don't worry about what other people are doing, it is such an unlikely event that somebody is doing exactly what you are doing. There will always be something original in what you are doing.

**SM:** The other thing Sara that you pointed out is that one should have a life. It's not all about career, you have a life to live. To me that's really important.

# You both are women at the top of your field. Do you feel that women still face more challenges in having an academic career than men?

**SvdG:** In my experience as long as I was still Associate Professor it was all fine, but as soon you become Full Professor I felt less happy as a woman. You are not really judged as Full. Suddenly you are not anymore the little girl and you become a competitor. To be honest when I moved to Zurich I experienced nothing of the kind. The environment was great and I had no problem being a woman at all. I see that nowadays there is a lot of attention on this issue. When a woman enters a scientific council there is a big news, whilst in my days no-one said anything. In my Polytechnic university one of the big issues is to find female professors in maths, and as a matter of fact, I was the first one. Later on a female professor was appointed in pure maths and that even came up in the news, saying, by the way, there is another female professor but she is only working in applied maths!

**SM:** That's the usual prejudice between pure and applied maths!

**SvdG:** It was so funny! There's also Marloes Maathuis as a Full Professor in the department and the director told me we should get more women professor in maths. We said but there are already and the reply was: yes but that's statistics!!

**SM:** Doesn't count!! The good thing to realize is that theoretical physicists are closer to God than pure mathematicians: they say the same thing about pure mathematicians that pure mathematicians say about statisticians!

**SvdG:** There's a whole hierarchy, that's true! Jokes aside, I think it is really good that nowadays there is a lot of attention on the topic.

**SM:** For me there are two points, and I can only speak from the point of view of the States. The male culture is one of hierarchy, of course this is a gross generalization. The female culture has its own issues but it is more about collaboration. So often being the only female I had to fit in a culture that was unnatural for me. I sometimes didn't feel welcome not because people didn't want me to feel welcome but because I was having to play the game by a different set of rules. I am not saying that the set of rules I was taught as a female child are the right ones, it's just that those were the rules I was raised on. It was thus hard at first for me to live by these other rules. Then when I did act according to these other rules, I was not acting as a female should act according to their rules and so I was often perceived as way too aggressive. This happened many times. It's just a mismatch between society norms for how a women should act but then you are woman who has to live in a different culture. The thing I feel bad about today though is that for a large fraction of women this pandemic meant teaching home school to kids, doing all the work, and trying to have an academic career. This is a disaster and I don't know what to say. The guys are trying to help and do much more than their fathers, but they don't have this societal pressure that women have in terms of child

care. So I am concerned about the results of this pandemic and what it will do to young women trying to pursue an academic career.

**SvdG:** I think that there are already figures about this. Women don't have this runaway moment.

**SM:** I am worried that the pandemic will move back society on this issue, but the good thing, as Sara said, is that there is a lot of attention on the topic now!

# One last question. What do you think will be the role of statistics in the future, now that there a lot of synonyms of it which are currently a lot trendier?

**SM:** One thing I like about statistics is that we are a very open-minded scientific field. There are older areas of scientific research where it would be impossible for an outsider to publish in one of their journals. This adaptability and openness to other fields I believe is a great strength of statistics. On the other hand, we see that a lot of the computing sciences are rapidly soaking up our work which is then applied and viewed as computer science field. Right now though, I go to computer science conferences and I see a lot of statisticians giving keynotes. So we are coming. I feel good about us. We have a lot to offer in terms of understanding variance-bias trade-off for example. We just have to keep being open-minded and adaptable as we have been.

SvdG: I agree. You know, I am more of a mathematical statistician and when I started it was all about bandwidth selection. Once the topic was studied in so much depth it was like the end of statistics. But then came wavelets and it was all about wavelets. Once that wave was over, then all the area of statistical and supervised learning arrived and it opened a whole new field for me as a mathematical statistician. For me it is fundamental to do theoretical work with these new viewpoints that come to us. I don't invent new methods, I look at the methods that other invented and think about them. And that's just nice! So I don't feel any fear that statistician will be overruled by computer scientists. As Susan said, statisticians are invited to computer science conferences. I see a bright future for statisticians!!

### Any last message to the members of the Bernoulli Society?

**SM:** It is a great society, just remember that. It's just great to be part of Bernoulli. And there is still a lot of theory to be done in statistics!

**SvdG:** That's the right message to our members Susan!

### Thank you so much both for such a great conversation!!

# Forthcoming Conferences, Meetings and Workshops, and Calendar of Events

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Bernoulli News

### ISI WSC 2021: July 11-16, 2021



The International Statistical Institute's 'World Statistics Congress 2021 - The Hague' will be held virtually due to COVID-19. This is an opportunity for the ISI to host a more inclusive conference than ever before. It will allow for the greatest ever participation, reaching out to a wide diversity of members who would not otherwise be able to afford to attend an international conference, at lower costs, and with a lower carbon footprint. The theme of this edition is "Statistics and Data Science for a Better World".

The Virtual ISI WSC 2021 will bring together statisticians and data scientists from academia, official statistics, health sector and business, junior and senior professionals, in an inviting virtual environment. The inspiring and interactive program will provide the platform to learn about the latest developments in statistical research and practice in an informal ambiance. The scientific program will introduce the latest developments in statistical research and practice through presentations, discussions and a series of short courses; the virtual exhibition will showcase the work and products of those who support our profession.

The Bernoulli society will host various lectures at the ISI World Statistics Congress:

- Mathias Drton gives the 2019 Ethel Newbold Prize lecture.
- Markus Reiss gives the 2021 Bernoulli Presidential Invited lecture.
- Johannes Schmidt-Hieber gives the 2021 Bernoulli Journal lecture.
- the **New Researcher Award** session with the awardees announced on page 5.

Registration is now open and available at https://www.isi2021.org/, where also all details and news can be found.

The Editor Madrid

### EVA 2021: 28 June - 02 July, 2021



The EVA meeting (12th **International Conference on Extreme Value Analysis**) is taking place on-line on 28 June–2 July, 2021. The conference is orga-

nized by the School of Mathematics, University of Edinburgh, and supported by the Centre for Statistics (CfS) and the International Centre for Mathematical

#### Sciences (ICMS).

The conference brings together researchers in Extreme Value Theory, Methods and its Applications. The event is geared towards students, junior researchers, scientists and practitioners working in areas where statistics of extremes is applied. The conference includes invited sessions over a variety of topics, including 'Multivariate' and 'Spatial' Extremes, and ranging from 'Graphical Modelling' to 'Extremes of Energy Systems' and 'Public Health, Epidemiology, Life Sciences and Life Lengths'. The conference has also a programme of contributed sessions, poster sessions, and plenary lectures. Two competitions - 'Best Student Paper' and the 'Data Challenge' - will run at EVA 2021, both with cash prizes.

The conference will run virtually in Sococo, with Zoom being used for the live talks. Standard registration is 40£, whereas registrations prior to 12 April are 25£. A day of workshops will take place on 27th June, before the conference begins; the meeting is sponsored by Springer, Bernoulli Society, and the Portuguese Statistical Society.

Its inception took place almost 40 years ago in Vimeiro, Portugal (1983); below is a photo of the first edition of the conference (courtesy of Feridun Turkman and Laurens de Haan).

More details on EVA 2021 are available from

https://www.maths.ed.ac.uk/school-ofmathematics/eva-2021

We look forward to e-welcome you in Edinburgh!

Ioannis Papastathopoulos, Miguel de Carvalho Chairs of the Local Organizing Committee Edinburgh



### ICORS 2021: September 20-24, 2021, Vienna, Austria



After 19 successful ICORS editions, we celebrate the 20th anniversary of the **International Conference of Robust Statistics**. The aim of the conference is to bring together researchers and practitioners interested in robust statistics, data analysis and related areas. This includes theoretical and applied statisticians as well as data analysts from other fields, and leading experts as well as junior researchers and graduate students.

This conference is planned as a hybrid meeting. At this time of the year, it might be possible that at least a smaller group of people can get together in Vienna, and others can participate virtually.

We are looking forward to your contributions to all aspects of robust statistics, and their use in other fields. Abstract submission and registration starts on June 1, 2021.

- Dates:
  - Workshop on Robustness and R: September 20, 2021.
  - Conference: September 21-24, 2021.
- Location: TU Wien, Austria.
- Conference website: http://www.icors.eu/.
- Keynote speakers:
  - Jianqing Fan, Princeton University, USA.
  - Peter Rousseeuw, KU Leuven, Belgium.
- Invited speakers:
  - Battista Biggio, University of Cagliari, Italy.
  - Johan Suykens, KU Leuven, Belgium.
- Invited sessions:

### 22nd EYSM: September 06–10, 2021

- Robustness for functional data; Organizer: Stefan Van Aelst (KU Leuven, Belgium).
- Cellwise robustness and sparsity; Organizer: Christophe Croux (EDHEC Business School, France).
- Time series analysis; Organizer: Roland Fried (TU Dortmund, Germany).

The TU Wien is situated in the very heart of Vienna, in the pulsating cultural centre of town. Within easy walking distance are the Opera House, the art nouveau Secession building, the Musikverein, home of the Vienna Philharmonic, from which the New Year's Concert is annually broadcast around the globe, and the splendid baroque Karlskirche (Church of St. Charles).

> Peter Filzmoser Member of the Local Organizing Committee Wien



The **European Young Statisticians Meetings** (EYSM) is a series of conferences that is organised by and for young European statisticians. The EYSM are held every two years under the auspices of the European Regional Committee of the Bernoulli Society. The idea of the meeting is to provide young researchers an introduction to the international scene within the broad subject area - from pure probability theory to applied statistics. Every participant is expected to submit an abstract and a short paper for conference proceedings and to give a twenty minutes talk introducing his/her research field to a wide audience. Participation is by invitation only. Further details on the meeting can be found at:

www.eysm2021.panteion.gr.

Christina Parpoula Chair of the Local Organizing Committee Athens

### **Calendar of Events**

This calendar lists all meetings that 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 Regional Committees (marked by <sup>(O)</sup>).

A more comprehensive calendar of events is available on the BS Website www.bernoulli-society. org/index.php/meetings.

#### June 2021

June 28–July 02 (2021), *Extreme Value Analysis*; online.

#### July 2021

- July 11–15 (2021), 63rd ISI World Statistics Congress; online.
- <sup>O</sup>July 19–23 (2021), *Bernoulli-IMS World Congress*; online.

#### September 2021

- September 06–10 (2021), 22nd EuropeanYoung Statisticians Meeting; online.
- September 20–24 (2021), *International Conference on Robust Statistics*; Wien, Austria.

#### Quote of the Issue:

#### June 2022

- Ø June 14–18 (2022), International Symposium on Nonparametric Statistics; Paphos, Cyprus.
- June 20–23 (2022), 23rd Conference of the Romanian Society of Probability and Statistics; Timisoara, Romania.

#### June 2022

 July 18–22 (2022), 33rd European Meeting of Statisticians; Moscow, Russia.

#### August 2022

QAugust 02–13 (2022), São Paulo School of advanced science on singular stochastic partial differential equations and their applications; Campinas, Brazil

#### Postponed

- OFrontier Probability Days; Las Vegas, USA
- ◎40th Finnish Summer School on Probability and Statistics; Lammi, Finland.

"So I think Sara is right, Bernoulli is a meeting point, and this is how we should think of it."

Susan Murphy

#### **Recent Issues of Official Publications** Bernoulli

Vol. 27, No. 2: May 2021

Editors-in-Chief: M. Podolskij & M. Reiß

http://projecteuclid.org/current/euclid.bj

"Optimal sparsity testing in linear regression model," A. Carpentier, N. Verzelen, 727–750.

"A family of Beckner inequalities under various curvature-dimension conditions," I. Gentil, S. Zugmeyer, 751–771.

"Estimation of convex supports from noisy measurements," V.E. Brunel, J.M. Klusowski, D. Yang, 772–793.

"High-dimensional index volatility models via Stein's identity," S. Na, M. Kolar, 794-817.

"Bounding distributional errors via density ratios," L. Dümbgen, R.J. Samworth, J.A. Wellner, 818–852.

"Asymptotics of the hitting probability for a small sphere and a two dimensional Brownian motion with discontinuous anisotropic drift," P. Grandits, 853-865.

"Reflected Brownian motion with singular drift," C. Wang, S. Yang, T. Zhang, 866–898.

"Donsker-type theorem for BSDEs: Rate of convergence," P. Briand, C. Geiss, S. Geiss, C. Labart, 899–929.

"Sufficient dimension reduction and instrument search for data with nonignorable nonresponse," P. Zhao, L. Wang, J. Shao, 930–945.

"Asymptotic confidence regions for density ridges," W. Qiao, 946-975.

"Finite impulse response models: A non-asymptotic analysis of the least squares estimator," B. Djehiche, O. Mazhar, C.R. Rojas, 976–1000. "Large deviations built on max-stability," M. Kupper, J.M. Zapata, 1001-1027.

"Directional phantom distribution functions for stationary random fields," A. Jakubowski, I. Rodionov, N. Soja-Kukieła, 1028–1056.

"On fluctuations of global and mesoscopic linear statistics of generalized Wigner matrices," Y. Li, Y. Xu, 1057–1076.

"Limiting behavior of large correlated Wishart matrices with chaotic entries," S. Bourguin, C.P. Diez, C.A. Tudor, 1077–1102. "Functional registration and local variations: Identifiability, rank, and tuning," A. Chakraborty, V.M. Panaretos, 1103–1130.

"Well-posedness of distribution dependent SDEs with singular drifts," M. Röckner, X. Zhang, 1131–1158.

"Detecting a planted community in an inhomogeneous random graph," K. Bogerd, R.M. Castro, R. van der Hofstad, N. Verzelen, 1159–1188.

"Interpoint distance based two sample tests in high dimension," C. Zhou, X. Shao, 1189-1211.

"Minimax predictive density for sparse count data," K. Yano, R. Kaneko, F. Komaki, 1212-1238.

"Asymptotics for sliding blocks estimators of rare events," H. Drees, S. Neblung, 1239-1269.

"On μ-Dvoretzky random covering of the circle," A. Fan, D. Karagulyan, 1270–1290.

"Time-changed spectrally positive Lévy processes started from infinity," C. Foucart, P.S. Li, X. Zhou, 1291–1318.

"Precise large deviations for dependent subexponential variables," T. Mikosch, I. Rodionov, 1319–1347.

"Adaptation bounds for confidence bands under self-similarity," T.B. Armstrong, 1348–1370.

"Compound Poisson approximation for regularly varying fields with application to sequence alignment," B. Basrak, H. Planinić, 1371–1408. "Bootstrapping Hill estimator and tail array sums for regularly varying time series," C. Jentsch, R. Kulik, 1409–1439.

Stochastic Processes and their Applications

Vol. 134/135: April/May 2021

Editor-in-Chief: S. Méléard

http://www.sciencedirect.com/science/journal/03044149

"Embedding of Walsh Brownian motion," E. Bayraktar, 1-28.

"On regularity of functions of Markov chains," S. Berghout, E. Verbitskiy, 29-54.

"Weak convergence and invariant measure of a full discretization for parabolic SPDEs with non-globally Lipschitz coefficients," J. Cui, J. Hong, L. Sun, 55-93.

"Functional limit theorems for marked Hawkes point measures," U. Horst, W. Xu, 94–131.

"Metastability in a continuous mean-field model at low temperature and strong interaction," K. Bashiri, G. Menz, 132–173.

"Drift estimation on non compact support for diffusion models," F. Comte, V. Genon-Catalot, 174-207.

"Non-semimartingale solutions of reflected BSDEs and applications to Dynkin games," T. Klimsiak, 208–239.

"Entrance laws for annihilating Brownian motions and the continuous-space voter model," M. Hammer, M. Ortgiese, F. Völlering, 240–264.

"Partial derivative with respect to the measure and its application to general controlled mean-field systems," R. Buckdahn, Y. Chen, J. Li, 265–307.

"A regularity theory for stochastic partial differential equations with a super-linear diffusion coefficient and a spatially homogeneous colored noise,", J.H. Choi, B.S. Han, 1-30.

"Dimension-free Wasserstein contraction of nonlinear filters," N. Whiteley, 31-50.

"Lyapunov criteria for uniform convergence of conditional distributions of absorbed Markov processes," N. Champagnat, D. Villemonais, 51–74. "The domain of definition of the Lévy white noise," J. Fageot, T. Humeau, 75–102.

"Concentration inequalities for additive functionals: A martingale approach," B. Pepin, 103-138.

"Stochastic MHD equations with fractional kinematic dissipation and partial magnetic diffusion in  $\mathbb{R}^2$ ," J. Li, H. Liu, H. Tang, 139–182.

"Competing growth processes with random growth rates and random birth times," C. Mailler, P. Mörters, A. Senkevich, 183–226.

"Non-equilibrium fluctuations of the weakly asymmetric normalized binary contact path process," X. Xue, L. Zhao, 227-253.

#### Bernoulli Society Bulletin e-Briefs

Vol. 44: February 2021

Editor-in-Chief: C. Améndola http://goo.gl/G9A0gl

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Have a look at http://goo.gl/TEP2cZ for the latest articles in *Electronic Communications in Probability*, *Electronic Journal of Probability*, Electronic Journal of Statistics, Probability Surveys and Statistics Surveys, as well as International Statistical Review.

### Who is Who in the Bernoulli Society

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"If you are already a member, encourage your colleagues, postdocs and PhD Students to join the Bernoulli Society."





#### **Publications and Meetings**

The Bernoulli Society official journals are *Bernoulli* and *Stochastic Processes and their Applications*. In addition, the BS co-sponsors the following open-access online publications: *Electronic Communications in Probability, Electronic Journal of Probability, Electronic Journal of Statistics, Latin American Journal of Probability and Mathematical Statistics, Probability Surveys* and *Statistics Surveys*. Published twice a year, *Bernoulli News* provides detailed information about activities of the Society, while *Bernoulli e-Briefs* is a bimonthly electronic information bulletin that summarizes and draws the attention of relevant information to the membership.

The Bernoulli Society organizes or sponsors several international meetings which have a prominent relevance in the fields of mathematical statistics, probability, stochastic processes and their applications. These meetings are often held in conjunction with the ISI and other ISI Associations, the IMS or by the BS Regional and Standing Committees. Some of the meetings with a proud tradition are the *Bernoulli–IMS World Congress in Probability and Statistics* every four years, the *Conference on Stochastic Processes and their Applications* (SPA) organized every year, the *ISI World Statistics Congress* (formerly ISI Session), the *Latin American Congress in Probability and Mathematical Statistics* (CLAPEM) organized every two or three years, the *European Meeting of Statisticians* (EMS) organized every two years and the *European Young Statisticians Meeting* (EYSM) organized every two years.

#### Benefits of Joining the Bernoulli Society

- Reduced registration fees for meetings organized or sponsored by the Bernoulli Society.
- Free online access to *Bernoulli* (back to the first issue in 1995) and to *Stochastic Processes and their Applications* (back to the first issue in 1973).
- Receive the print version of *Bernoulli News* and the electronic information bulletin *Bernoulli* E-*Briefs*.
- Reduced subscription rates are available for print copies of *Bernoulli* and to online version of the ISI *International Statistical Review*.
- 10% discount on SpringerBriefs.
- Members with a BS-IMS joint membership have free on line access to the IMS journals: Annals of Statistics, Annals of Probability, Annals of Applied Probability, Annals of Applied Statistics and Statistical Science. They also have reduced subscription rates to print IMS publications.

#### Membership Application and Fees Online Applications for Membership

- Bernoulli Society membership http://isi.cbs.nl/bern-form.asp
- Joint BS-IMS membership https://secure.imstat.org/secure/orders/ IndMember.asp
- Joint BS-IMS-ISI membership http://isi.cbs.nl/bern\_ims\_isi-form.asp

#### Membership Fees for 2021

- Full members: €84.
- First year of membership and first two years of postdoc for members from developed countries: €42.
- PhD students developed countries: €30.
- PhD students developing countries: €12.
- Members from developing countries, retired members and retired couples: €34.
- Joint BS–IMS memberhip: \$150.
- Joint BS-IMS-ISI membership (only for elected ISI Members): €183.