

Bernoulli NEWS

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SOME HIGHLIGHTS FROM THIS ISSUE

Bernoulli: New Editorial Arrangements

Honours for Statisticians and Probabilists

Bernoulli Society Members and Committees

Reports on Recent Meetings

Forthcoming Meetings

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The deadline for the next issue of Bernoulli News is 15 April 2004.

Please submit material via electronic mail,
as plain text (ASCII or ISO 8859-1) without formatting characters; i.e.,
do not send computer files produced by word-processors.

Pictures can be supplied in HIGH-RESOLUTION JPEG or GIF or other popular formats, or simply sent by
regular mail.

1. Bernoulli: New Editorial Arrangements

From 1 January 2004 the Editor-in-Chief of Bernoulli will be Professor Peter McCullagh, at the Department of Statistics, University of Chicago. After this date, all submissions to Bernoulli should be sent by e-mail to bernoulli@galton.uchicago.edu.

The body of the e-mail message accompanying the submission should include

- the names of all authors,
- the title of the paper, and
- the e-mail address of the corresponding author.

The preferred format is PDF, either as a URL address or as an attachment. Postscript is also acceptable. The entire paper, including figures, should be in a single file. Hard copy submissions will be permitted only in exceptional cases.

Other rules pertaining to submission, for example, that the paper not be under submission to another journal while being considered by Bernoulli, will remain unchanged.

The editorial board of Bernoulli can be found at www.cbs.nl/isi/bernoulli/board.htm, and this will be updated in the new year to reflect recent changes.

2. Honours for Statisticians and Probabilists

A K Md Ehsanes Saleh

A K Md Ehsanes Saleh, Professor Emeritus and Distinguished Research Professor at the School of Mathematics and Statistics, Carleton University, Ottawa, has been elected Fellow of the Bangladesh Academy of Sciences.

The award was made in recognition of his distinguished and continuing strong research achievements in statistical sciences.

It has taken four decades, since Dr Q M Hosain, for this recognition to come to a statistician. This is considered one of the highest honours that can be bestowed on a scientist or engineer of Bangladeshi origin.

Dr Saleh is the only Fellow of both ASA and IMS of Bangladesh origin in North America. He is an elected member of the ISI, was awarded the Q M Hosain Gold Medal in 1992 as the best Statistician of Bangladesh, and awarded the ISOSS Gold Medal as the best researcher from Islamic Countries.

Nobel Laureates

Heartiest congratulations to Clive Granger and Rob Engel who have been jointly awarded the Nobel Prize in Economics. See www.nobel.se/economics/laureates/2003/ for further details.

Call for News of Members and Colleagues

If you hear of news about Bernoulli Society members and colleagues which ought to be shared widely then please pass on information to the Editor.

3. In Commemoration

Daniel Bernoulli: a Top Star in Aviation and Aerospace

This year the world of aviation and space technology celebrated in Paris the centennial anniversary of the first manned motor flight by the brothers Wilbur und Orville Wright with an aviation show and the distinction of the 100 most prominent persons in aviation and space technology. They were selected out of a list of 761 nominees in an electronic ballot available to more than one million aerospace professionals in 180 countries. On 18 June 2003, the selected persons were briefly introduced and awarded with a diploma and a medal at a reception and dinner in the well-known Salle Wagram, near the Place de l'Etoile in downtown Paris.

Among these distinguished people we find besides pilots, engineers, inventors and constructors, scientists, philosophers, artists and utopists. The first prize was clearly dedicated to the Wright brothers, the second to the rocketman Wernher von Braun and the third to Robert Goddard, who invented and launched the first liquid fuel rocket. Leonardo da Vinci (4th) was honoured for his manifold concepts including a helicopter and the parachute. Charles Lindberg (6th) was awarded for the first non-stop flight from New York to Paris and Neil Armstrong (9th) for the first human walk on the moon.

Ranking as number ten was Daniel Bernoulli (1700?1782), "the Swiss mathematician, whose principle explains an airfoil's lift". In my short appreciation, I introduced him as the most versatile member of the exceptional Bernoulli family: he was a physician, physiologist, nautical engineer, astronomer and mathematician, but above all an inspired physicist. Thanks to his sense for practicable solutions he won ten times the first prize in the scientific competitions of the Academie des Sciences de Paris. Only his friend and fellow-citizen of Basel surpassed him with twelve triumphs. The most outstanding work of Daniel Bernoulli is beyond any doubt his *Hydrodynamica*, which he wrote in Latin during his stay at the young Academy of St Petersburg from 1725 till 1733. One of the numerous chapters is dedicated to the frictionless streaming of fluids, and "Bernoulli's Equation", derived from the conservation of energy, is definitely the most important theoretical base of aviation. The award is deposited at the University of Basel.

H R Striebel

H R Striebel is a member of the Bernoulli Society, who kindly volunteered this interesting article for publication.

4. Bernoulli Society Committees

President's Report

At the end of the General Assembly Meeting held during the ISI meeting in August 2004, I began a two year term as the Bernoulli Society's President. In the previous two years I had the opportunity to learn from Peter Hall many aspects of the Society. What impressed me the most is the Society's international and intellectual scope. With members from about 70 countries and three active regional committees (East Asian and Pacific, European and Latin-American) this is truly an international society. As laid down in the statutes, "the objectives of the Bernoulli Society are the advancement of the sciences of probability and mathematical statistics and of their applications to all those aspects of human endeavour which are directed towards the increase of natural knowledge and the welfare of mankind." The Society has endeavoured to live up to the serious challenge of these objectives through the organisation of regional and international meetings, and publications. The exciting program drawn up by the Scientific Committee, chaired by Wilfrid Kendall, for the 2004 World Congress goes a long way to achieving the breadth of applications envisioned in the objectives. Sessions of the program deal with a broad spectrum of applications in statistical physics, molecular biology, insurance, finance, economics, genetics, brain mapping, machine learning, biostatistics, as well as the latest advances in modelling, computational methods, data analysis, inference, probabilistic methods and stochastics. Organised jointly with the Annual Meeting of the Institute of Mathematical Statistics every four years, the World Congresses bring together statisticians and probabilists from around the world to learn of latest developments. I hope many of you will attend, and also encourage students and new researchers to attend.

The publication of the journals Bernoulli and Stochastic Processes and their Applications and Bernoulli News form an essential component of the Society's activities. As announced elsewhere in this issue, we are extremely pleased that Peter McCullagh has agreed to take over as Editor-in-Chief of Bernoulli in January 2004. Thanks to the vision and hard work of the current Editor-in-Chief, Willem van Zwet, Co-Editor, Sara van de Geer, and Ole Barndorff-Nielson and Jens Ledet Jensen, their predecessors, Bernoulli has established itself as a major international journal since its inception in 1995. The appointment of Peter McCullagh ensures its continued success.

With the success of our publications, World Congresses and regional activities, the Society is well-placed to respond to new challenges. The success of our discipline in developing indispensable methodologies in an increasing number of fields has led naturally to the formation of sub-disciplines with their own communities and activities. However, this in no way diminishes the essential role of societies such as ours but does create challenges in how best to maintain contact and serve as a central focus across the spectrum. The other challenge is how best to take advantage of the revolution in scientific communication occurring in the internet age. Some of these issues were addressed at the Council's meeting. One initiative that emerged was the formation of a committee of research institutes with programs in statistics and probability and their applications to be chaired by Frank den Hollander. Another important issue that was discussed is the question of electronic publication. One step in this direction is the agreement worked out by the ISI and Project Euclid for online publication of Bernoulli. Another initiative is a proposal for the creation of a "statistics arXiv" and Richard Gill was asked by the Council to explore this in cooperation with the IMS. The Executive and Council will continue to explore new possibilities and to develop our programs in order to achieve the objectives of the Society and to serve our members.

*Don Dawson
(Bernoulli Society President)*

Past President's Report

For some years the Bernoulli Society has put on hold potential new publication ventures, owing to losses incurred when its existing journal, Bernoulli, was transferred from a commercial publisher to the ISI. However, now that Bernoulli is making a profit once more, new ideas for publication are again under consideration. At present they involve electronic-only media. We are grateful to the ISI for supporting Bernoulli during a difficult period. The journal is going from strength to strength, with submissions increasing at a time when many probability and statistics journals are experiencing declines. For our success we have to thank the journal's energetic and pro-active editorial board, especially the out-going Editor, Willem van Zwet, and Co-Editor, Sara van de Geer.

With assistance from the ISI office, we are pleased to have negotiated a contract with Elsevier for continued sponsorship of the journal, Stochastic Processes and Their Applications. Development of the new contract coincided with selection of a new editor for the journal: Philip Protter, of Cornell University. In line with our past and current contract with Elsevier, the Society's Publication Committee undertook the selection process. The Society has previously been a sponsor of the Blackwell publication, Journal of Time Series Analysis. However, some aspects of the operation of this journal do not interface well with guidelines laid down in the Society's revised statutes. After discussions with the journal's editor and publisher it was decided that the Society's sponsorship would cease from 1 January 2003. We are pleased that this position was reached amicably, and that the publisher continues to offer Society members a discounted subscription to the journal.

During 2002 the Society took the decision to move the site of its 2004 World Congress from Jerusalem to Barcelona. Our World Congresses are held jointly with the Institute of Mathematical Statistics, and the decision to move to Barcelona was made by both societies. We are especially grateful to David Nualart, Chair of the new Local Organising Committee, and Wilfred Kendall, Chair of the new Scientific Committee, for the leadership they have shown in organising the World Congress at its new site, at short notice.

Lastly, but by no means least, we wish to convey our sincere thanks, and our best wishes for the future, to the outgoing ISI Director, Marcel P R van den Broecke, for his support of the Bernoulli Society throughout his term in office. One of the many changes that Marcel has ushered in is the progression to on-line, as well as hard-copy, publication of Bernoulli, through the recently negotiated contract with Project Euclid. We wish Marcel well in retirement, and look forward to working just as constructively and professionally with his able successor, Daniel Berze.

Peter Hall
(Bernoulli Society Past President)

Scientific Secretary's Report

From 2003 to 2005, the President of the Bernoulli Society will be Don Dawson. He took over this office from Peter Hall at the council meeting of the Bernoulli Society held during the ISI 54th Session in Berlin in August 2004. The new President Elect is Peter Jagers.

For the term 2003 to 2007, the Council of the Society will have the following new members: Tim Brown, Colleen Cutler, Frank den Hollander, Valerie Isham, Zhi-ming Ma and Mario Wschebor. Paul Feigin, Chii-Ruey Hwang, Tom Kurtz, Elisabeth de Turckheim, Ruth Williams and Victor Yohai will continue to act as members of the Council until 2005.

During the ISI 54th Session in Berlin there was a Council meeting and a general assembly of the Bernoulli Society. Topics discussed in those meetings included finances of the Society, activities of the committees and upcoming scientific meetings of the Society.

At the meetings it was decided not to increase membership dues and the price of the journal Bernoulli. Furthermore, it was agreed that from now on all new members of the Bernoulli Society only have to pay dues at half price in the first year of their membership. This offer for new members was already made in 2003.

Other topics at the meetings were web activities (online versions of journals, interactive preprint server, probability digital library project) and activities of the Society to improve the communication between scientific institutes. The web presence of the society was discussed. As also reported in Bernoulli News, there is now an online version of Bernoulli. The online version is produced by Project Euclid. A contract was made between ISI and Project Euclid recently. At the Council meeting it was decided also to put the back issues of Bernoulli online. It was also discussed to keep the online version of Bernoulli News as an interactive HTML version. In the long run it may be appropriate to produce Bernoulli News only as online version. Some other initiatives for web activities in statistical sciences were reported and it was discussed how the Bernoulli Society could be involved.

At the council meeting of the Bernoulli Society the out-going president, Peter Hall, gave a report which appears elsewhere in this issue.

Enno Mammen
(*Bernoulli Society Scientific Secretary*)

New Bernoulli Society Councillors

Six Councillors have been newly elected to the Society: profiles of some are given below.

Tim Brown is Dean of the Faculty of Science and Professor of Statistics at the Australian National University. Previously he was Head of the Department of Mathematics and Statistics at the University of Melbourne. His research interests are in probability and applied statistics, particularly point processes, Stein's method for probability approximations and educational measurement. He has been President of the Statistical Society of Australia. He was Professor of Mathematics (Probability and Statistics) at the University of Western Australia (1987-1992) and Foundation Director of the Statistical Consulting Centre at the University of Melbourne (1984-1987).

Frank den Hollander is based at EURANDOM in Eindhoven, The Netherlands. His research interests are in probability theory, mathematical statistical physics, and ergodic theory. Frank is scientific director of EURANDOM, and serves on the advisory boards for mathematics of the Dutch National Science Foundation and the Dutch Royal Academy. Two large projects that currently keep him busy are (1) scaling properties of the incipient infinite cluster for oriented percolation in dimension larger than four, which is joint work with Gordon Slade (Vancouver) and Remco van der Hofstad (Eindhoven), and (2) metastability and droplet growth for the lattice gas subject to Kawasaki dynamics, in two and three dimensions, which is joint work with Anton Bovier (Berlin), Francesca Nardi, Enzo Olivieri and Elisabetta Scoppola (Rome).

Valerie Isham is Professor of Probability and Statistics at University College London. Her research interests lie in applied probability and divide into three main areas: development and investigation of models for stochastic point processes; spatial and spatio-temporal processes arising from applications in the physical sciences, and especially hydrology; models for applications in the life and medical sciences, particularly population processes and epidemic models. Current research projects include the development of models for the continuous simulation of spatial-temporal rainfall fields, and for the population dynamics of multispecies infections in humans. Her professional activities include membership of the Bernoulli Society's Committee on Probability and Statistics in the Physical Sciences, and of the Mathematics Strategic Advisory Team for the UK's Engineering and Physical Sciences Research Council (EPSRC), and a range of editorial roles. She has held various positions in the Royal Statistical Society, including Vice-President of the Society and Chairman of the Research Section.

Latin American Regional Chapter (LARC)

The LARC committee now comprises Pablo Ferrari (Brasil), Eduardo Gutierrez (Mexico), Pilar Iglesias (Chile), Ernesto Mordecki (Uruguay), Gonzalo Perera (Chair, Uruguay), (gperera@fing.edu.uy), Fernando Quintana (Chile), Bruno Sanso (Venezuela), and Belem Trejo (Mexico). Andrea Rivero (lpe@fing.edu.uy) is the committee secretary, and the web site of the LARC is imerl.fing.edu.uy/larc/. Iglesias, Perera, Sanso and Trejo will step down at IX CLAPEM (see below), and the rest of the committee will stay until X CLAPEM. The next chair will also be elected then.

The main event of the Latin American Chapter, Congreso Latinoamericano de Probabilidad y Estadística Matemática (CLAPEM), will take place in Punta del Este, Uruguay, 22-26 March 2004, its IXth meeting. Ernesto Mordecki is the chair of the organising committee, and the website is at imerl.fing.edu.uy/clapem/. CLAPEM was initially scheduled for November 2003, but serious incidents in regional economy forced its delay to March 2004. CLAPEM takes place every two years. It includes a series of short courses, aimed to introduce PhD students and young colleagues to major areas of current research and a series of invited lectures and contributed talks. In this meeting, short courses will be given by Victor de la Pena, Aart van der Vaart, Hermann Thorisson, Nanny Wermuth, David Cox and Simon Tavaré, and invited lectures by Yuval Peres (opening lecture), Miguel Abadi, Jean Bertoin, Rolando Biscay, Tom Britton, Alejandra Cabana, Juan Cuesta, Antonio Cuevas, Eustacio del Barrio, Georgina Flesia, Marc Lavielle, Michel Ledoux, Jose Rafael Leon, Gabor Lugosi, Enno Mammen, Servet Martínez, Laurent Saloff-Coste, Mark van der Laan; Maria Eulalia Vares and Victor Yohai.

During the CLAPEM, the best regional PhD theses in Probability and Statistics will be awarded for the fourth time. The Francisco Aranda Ordaz award will be given for one thesis in Probability and one thesis in Statistics. The number of candidates has grown substantially and constantly from the first awards.

The Latin American Chapter has sought to reorganise its structure, and particular attention has been paid to increase the number of affiliates and regional events. However, in 2001 and later, many countries of the region suffered abrupt economical changes and a severe general crisis that, in particular, dramatically affected universities and research centres. In that context, most of the effort of the LARC has been devoted to encouraging the work of young researchers, trying to stimulate their efforts and promoting the interaction and integration of efforts and experiences between them. We hope that IX CLAPEM will be a turning point on the story of the LARC, and that our regional committee will finally have the chance to face a period of expansion.

*Gonzalo Perera
(Chair, LARC)*

European Regional Committee

The Committee promotes European cooperation in the sciences of probability theory and statistics, and their applications in accordance with the objectives of the Bernoulli Society. The European Meetings of Statisticians, the European Young Statisticians Meetings and the biennial courses *Seminaires Europeens de Statistiques* are held under the auspices of the European Regional Committee.

The 25th European Meeting of Statisticians (www.ems2005.no/) will be held in Oslo, Norway, 24-29 July 2004, under the auspices of the European Regional Committee. The Scientific Program Committee Chair is Aad van der Vaart (aad@cs.vu.nl) to whom Bernoulli Society members are invited to make suggestions for invited speakers and sessions.

The last SemStat Meeting took place in Goteburg, and the local organiser was Holger Rootzen. It was attended by about 50 young researchers. The atmosphere was very pleasant and everybody enjoyed it. The new Chairperson of the Semstat Committee, Barbel Finkenstadt, has done a great job with the organisation of this meeting as well as with the subsequent editorship (jointly with Holger Rootzen) of the 4th Semstat Volume. It is entitled *Extreme Values in Finance, Telecommunications and the Environment* and is soon to be published by Chapman and Hall/CRC: look out for it!

The members of the European Regional Committee of the Bernoulli Society in the period 2002-2004 are Claudia Kluppelberg (Chair) (cklu@ma.tum.de), Michael Soerensen (Past Chair), Marie Huskova (Program Coordinator), Enno Mammen (BS Scientific Secretary), Marcel van den Broecke (Director of the Permanent Office of the ISI), Marc Aerts, Stephen P Brooks, Alexander Bulinski, Petros Dellaportas, Ingrid K Glad, Peter Imkeller, Adam Jakubowski, Tonu Kollo, Catherine Laredo, Stephan Morgenthaler, Tamas Mori, Daniel Pena, Mihael Perman and Aad van der Vaart.

The European Regional Committee held its 2003 meeting during the 54th ISI Session in Berlin, Germany. The following new members were nominated to replace those retiring in 2004: Eva Vedel Jensen (Denmark), Sara van de Geer (The Netherlands), Ingrid van Keilegon (Belgium), Andras Zempleni (Hungary), Zoran Vondracek (Croatia), Antonia Turkman (Portugal) and Jurg Husler (Switzerland). The Steering Committee of the *Seminaire Europeen de Statistique* (SemStat) consists of Ole E Barndorff-Nielsen, Barbel Finkenstadt (Chair), Wilfrid Kendall, Michael Sorensen, Gesine Reinert, Aad van der Vaart and Leo Held. The minutes of the ERC meeting in Berlin can be downloaded from www-m4.mathematik.tu-uenchen.de/m4/erc/.

Claudia Kluppelberg
(Chair, European Regional Committee)

Committee on Probability and Statistics in the Physical Sciences

The Committee had an informal meeting during the ISI's Berlin Meeting in August 2003.

The Committee is currently sponsoring the Workshop on Multivariate Time Series Analysis, Heidelberg, 25-28 February 2004 (organised by R Dahlhaus, J Kurths, E Mammen and J Timmer) and TIES 2004: The International Environmetrics Society and ACCURACY 2004: 6th International Symposium on Spatial Accuracy Assessment, 28 June - 1 July 2004, Portland, USA. The Committee has a website at www.stat.berkeley.edu/~brill/CPS2/ where more details of Committee activities may be obtained.

There is an attempt to provide a list of pertinent conferences. The Chair is serving on the Program Committee of the Bernoulli Society World Congress 2004 and of the Bernoulli portion of the 2005 ISI Meeting. Following the Byelaws of the Committee, the Chairing of the Committee will pass from David Brillinger to the Chair Elect, Wojbor Woyczynski, at the 2004 Congress.

The Members of the Committee are A Antoniadis, R Assuncao, D Cochi, A El-Shaarawi, R Gill, V Gupta, P Guttorp, V Isham, J MacKay, G Michailidis, S Morgenthaler, Y Ogata, H Pavlopoulos, J Scarge, R Smith, V Solo, and W Woyczynski.

David R Brillinger
(Chair, $C(PS)^2$)

Bernoulli News on the Web

Thanks to the kind efforts of Daniel Berze, Director of the International Statistical Institute, and Hans Lucas, the ISI Webmaster, articles in Bernoulli News can now be read on the web. Please visit www.cbs.nl/isi/bnews/index.html where you will also find some back issues.

Rodney Wolff
(Editor, Bernoulli News)

5. Reports on Recent Meetings

Levy Processes: Theory and Applications: 23-27 June 2003

The third Conference Levy Processes: Theory and Applications took place at the Institut Henri Poincare, in Paris, 23-27 June 2003. The two key objectives of the Paris meeting were, firstly, to report on theoretical advances and applications which had been made recently in the field of stochastic processes with jumps, and, secondly, to provide an opportunity for stimulating contacts between researchers from distinct backgrounds but with a common interest. The "classical" aspects of the theory (stochastic differential equations driven by Levy processes, self-decomposability, self-similar and stable variables and processes, fluctuation theory, fine path properties, potential theory) motivated a number of contributions. Other contributions concerned new themes which have been developed in recent years, such as the connections with other types of random processes (branching processes, random trees, coagulation or fragmentation processes); stochastic geometry (jump processes on manifolds, flows of diffeomorphisms driven by a Levy process); and fractal properties. Perhaps the main reason for the regain of interest in the theory of Levy processes during the last decade comes from its applications to mathematical finance. Indeed, Levy processes have an increasingly important role in this area: they provide a very flexible class of models that can take into account phenomena such as sudden sharp variations for stock prices that are often seen on the market. The last day of the conference was devoted to a session on the applications of Levy processes to mathematical finance. Physics is another important source of applications of the theory of Levy processes, and a session of the conference was devoted to this area (Levy flights in microscopic physical systems, solar wind turbulence). Overall the conference

was very successful: 37 stimulating lectures were delivered on a variety of subjects related to the field, and more than 110 participants attended.

Jean Bertoin

3rd International Symposium on Imprecise Probabilities and Their Applications: 14-17 July 2003

The ISIPTA meetings are one of the primary international forums to present and discuss new results on the theory and applications of imprecise probabilities. Imprecise probability has a wide scope, being a generic term for the many mathematical or statistical models which measure chance or uncertainty without sharp numerical probabilities. These models include belief functions, Choquet capacities, comparative probability orderings, convex sets of probability measures, fuzzy measures, interval-valued probabilities, possibility measures, plausibility measures, and upper and lower expectations or previsions. Imprecise probability models are needed in inference problems where the relevant information is scarce, vague or conflicting, and in decision problems where preferences may also be incomplete.

The 3rd International Symposium on Imprecise Probabilities and Their Applications (ISIPTA '03, www.sipta.org/~isipta03/) was held 14-17 July 2003 in the beautiful city of Lugano (www.lugano.ch/) in Switzerland. Similarly to the past meetings, ISIPTA '03 was characterised by active discussions and informal atmosphere, which made it a profitable and enjoyable event.

A total of 44 papers was presented at ISIPTA '03, covering a wide range of topics, including: new model based inference with imprecise probabilities; computations and foundations of inference with imprecise probabilities; applications of imprecise probabilities in engineering, finance, and medicine; connections with graph theory, belief functions, and fuzzy random variables; and the introduction of new principles and tools for decision theory. All the papers have been subject of a careful refereeing process, and have been collected in a volume of proceedings published by Carleton Scientific, and which can be ordered electronically at www.carleton-scientific.com/. Selected papers will also be published as a special issue of the *International Journal of Approximate Reasoning*.

ISIPTA '03 included three invited contributions (Terrence L Fine: "Theories of probability: some questions about foundations," Irving J Good: "The accumulation of imprecise weights of evidence," and Patrick Suppes: "Application of non-monotonic upper probabilities to quantum entanglement") and five invited tutorials (Jean-Marc Bernard: "Imprecise Dirichlet model for multinomial data," Gert de Cooman: "A gentle introduction to imprecise probability models and their behavioural interpretation," Fabio G Cozman: "Graph-theoretical models for multivariate modelling with imprecise probabilities," Charles F Manski: "Partial identification of probability distributions," Sujoy Mukerji: "Imprecise probabilities and ambiguity aversion in economic modelling"). The slides of these contributions and tutorials can be downloaded from the ISIPTA '03 website. The site also includes titles and abstracts of the accepted papers.

More information about imprecise probability can be found at the site of the Society for Imprecise Probability, Theories and Applications (SIPTA, www.sipta.org/), which biennially organises the ISIPTA meetings. The Society promotes imprecise probability also by a newsletter (eo.ugr.es/sipta/news/), and is organising a summer school in imprecise probabilities, to be held in 2004, again in Lugano (to be confirmed: please contact Marco Zaffalon (zaffalon@idsia.ch) for more information).

Marco Zaffalon

International Conference on Environmental Statistics and Health: 16-18 July 2003

The ISI International Conference on Environmental Statistics and Health was held in Santiago de Compostela 16-18 July 2003. There were around 170 participants, 33 invited speakers and 66 posters. The conference organisers were M Fuentes and W Gonzalez-Manteiga.

The invited papers are published in a book entitled *Proceedings of ISI International Conference on Environmental Statistics and Health* (2003), J Mateu, D Holland, W Gonzalez-Manteiga (eds), Universidade de Santiago de Compostela, Spain, ISBN 84-9750-154-3. The contributed papers, which were in the form of posters, were distributed in a CDrom handed to each participant as conference material. Some of the conference papers will be published in a special issue of *Environmetrics* with guest editors M Fuentes and D Boos.

The conference addressed recent statistical developments in the analysis of data in many environmental subject areas. Its main aim was to assess the state-of-the-science of both theoretical developments and applications related to the analysis of spatial-temporal environmental data, as well as to provide a forum for scientists to exchange views and formulate future research directions. This goal was successfully accomplished, thanks to the contribution of internationally-recognised scientists in many fields of environmental statistics representing academia, national laboratories, and governmental organisations.

Social events were based on a catamaran tour and a guided visit to Santiago de Compostela. The conference dinner was held at La Toja Island.

The following is a list of invited lectures.

- D. Nychka: "Statistical models for models"
- A. El-Shaarawi: "On sampling design for water quality"
- J. M. Angulo: "Generalised approaches to spatial sampling design"
- W. Muller: "Spatial design methods in case of correlated observations: a comparison"
- R. L. Czaplewski and E Tomppo: "A sampling design for global monitoring of deforestation and reforestation with satellite imagery"
- R. McRoberts: "A geo-spatial approach to allocating funds to mitigate forest wildfire risk"
- H. Wackernagel: "Sequential data assimilation techniques in oceanographic applications"
- D. Holland: "Trends in rural sulfur concentrations"
- M. Fuentes: "Testing for separability of spatial-temporal covariance functions"
- R. Dahlhaus: "Graphical models and causality for multivariate time series"
- D. Draghicescu: "Spatio-temporal modelling of ground level ozone in metropolitan Chicago"
- A. Gelfand: "Directional rates of change under spatial process models with application to the analysis of pollution data"
- J. Zidek: "Accounting for time-activity patterns in human exposures to air pollution: a computer modelling approach"
- L. Cox: "Statistical and environmental regulation: a case study based on US environmental standards for Ozone"
- P. Diggle: "Point process methodology for on-line spatio-temporal disease surveillance"
- R. Wolpert: "Limiting ecological bias in spatial environmental epidemiology"
- V. Benes: "Application of log Gaussian Cox processes in disease mapping"
- N. Best: "Spatially varying coefficient models in ecological studies of environment and health"
- M. Schimek: "Correcting for spatial interdependence of a PM study region and its background in an additive model"
- H.-C. Huang: "Multiresolution spatio-temporal modelling"

- P. Naveau: "The spatio-temporal influence of the vortex on Arctic Total Column Ozone variability"
- C. Wikle: "Efficient parameterisation of space-time dynamic processes"
- C. Libiseller: "Regional approaches to normalisation of background Ozone"
- F. Bruno: "Non-separability of space-time covariance models in environmental studies"
- J. Haslett: "Bayesian palaeo-climate reconstruction: modelling non-parametric surfaces using the intrinsic random walk with drift"
- C. Spiegelman: "The interface between chemometrics and environmetrics"
- M. Vannucci: "Bayesian methods for variable and wavelet-based feature selection in regression and classification problems with a large number of predictors"
- S. Oman: "NIR prediction of component concentrations using informed shrinkage"
- W. Welch: "Modelling the relationship between chemical structure and activity for drug discovery"
- E. Budtz-Jorgensen and N Keiding: "Application of structural equation models for evaluating epidemiological data and for calculation of the benchmark dose"
- F. Dominici: "Issues in semi-parametric regression with applications in time series models for air pollution and mortality"
- B. Coull: "Controlling for exposure measurement error in multilevel air pollution epidemiology"
- R. Katz: "Assessing changes in climate extremes"
- C. Tebaldi and D Nychka: "Probabilistic assessment of regional climate change: a Bayesian approach to combining predictions from multi-model ensembles"
- M. Allen: "Will it ever be possible to attribute apparently anomalous weather events to anthropogenic climate change?", and
- L. Ryan: "Current trends in environmental health risk."
- B. Coull: "Controlling for exposure measurement error in multilevel air pollution epidemiology"
- R. Katz: "Assessing changes in climate extremes"
- C. Tebaldi and D Nychka: "Probabilistic assessment of regional climate change: a Bayesian approach to combining predictions from multi-model ensembles"
- M. Allen: "Will it ever be possible to attribute apparently anomalous weather events to anthropogenic climate change?", and
- L. Ryan: "Current trends in environmental health risk."

Lists of participants, titles, full papers and abstracts in PDF and more complete information are available at isi-eh.usc.es/.

Montse Fuentes, Wenceslao Gonzalez-Manteiga, Jorge Mateu, D. Holland

A Program in Honor of Charles Stein: 28 July – 31 August 2003

A program on Stein's Method and Applications, in honour of Charles Stein, took place from 28 July - 31 August 2003 at the Institute for Mathematical Sciences of the National University of Singapore. A total of 43 mathematicians, statisticians and graduate students from 15 countries participated in the program. Charles Stein visited the Institute for the entire period of the program and his wife Margaret joined him for the second half. He was also interviewed by the editor of Imprints, the newsletter of the Institute. As the program was focused, there was much interaction and enthusiasm among visitors and participants. For details on the program and the interview, please refer to the website www.ims.nus.edu.sg/publications-imp.htm for the October issue of Imprints.

Louis H Y Chen

IWMS03: 12th International Workshop on Matrices and Statistics: 5-8 August 2003

The 12th International Workshop on Matrices and Statistics was held at the University of Dortmund, 5-8 August 2003, during the week immediately before the 54th Biennial Session of the International Statistical Institute (ISI) in Berlin. The Workshop, which was hosted by the Department of Statistics, was co-sponsored by the Bernoulli Society as an ISI satellite meeting, and had been endorsed by the International Linear Algebra Society (ILSA).

The purpose of the workshop was to stimulate research and, in an informal setting, to foster the interaction of researchers in the interface between matrix theory and statistics. More than 45 participants from 15 different countries participated. The invited and short-course speakers were Jerzy K Baksalary, Adi Ben-Israel, N Gao Chaganty, Ludwig Elsner, Bjarne Kjaer Ersboll, Richard William Farebrother, Patrick J F Groenen, Alexander Guterman, Stephen Pollock, Simo Putanen, George P H Styan, Julia Volaufova and Roman Zmyslony. The ILAS Lecturer was Jerzy K Baksalary. Another 25 papers were presented in several contributed paper sessions, and three further papers were presented just by title. It is expected that many of these papers will be published, after refereeing, in *Linear Algebra and Its Applications*. The entire program is at the site www.statistik.uni-dortmund.de/IWMS/main.html.

On Wednesday, 6 August 2003, there was an afternoon outing to Bochum which is a neighbouring city of Dortmund. There, while visiting the famous mining museum, we had a few hours to imagine the hard work of coal miners. We started our visit with an excellent guided tour down in a mine, followed by some free time to walk on our own through the many exhibition halls of the museum, and to climb up a winding staircase in a tower. (Up to the mid 1970s, the Ruhr region was one-sidedly characterised by mining, steel and iron-making industries.) In the evening of the same day, there was a beer tasting at Hovels Brewery in downtown Dortmund. Afterwards, a delicious dinner was served at the same place. Like our Workshop in Lyngby, Denmark, last year, the Workshop again provided an extremely good atmosphere to stimulate contacts and exchange ideas.

The 13th International Workshop on Matrices and Statistics, in celebration of Ingram Olkin's 80th birthday, will be held at Bedlewo, Poland, 18-21 August 2004. For further details see the website matrix04.amu.edu.pl/. The 14th International Workshop on Matrices and Statistics will be held at Massey University, New Zealand, 29 March - 1 April 2005, just before the 55th Biennial Session of the International Statistical Institute in Sydney, Australia (5-12 April 2005).

Hans Joachim Werner
(Organising Committee Chair)

29th Conference on Stochastic Processes and Their Applications: 3-9 August 2003

The 29th Conference on Stochastic Processes and Their Applications, organised under the auspices of the Bernoulli Society for Mathematical Statistics and Probability, was held in Hotel do Frade, Angra dos Reis, Rio de Janeiro, 3-9 August, 2003.

The program consisted of two six-hour mini-courses, one by Ofer Zeitouni on "Random Walks in Random Environments", and the other by Alice Guionnet on "Random Matrices". Seven plenary lectures delivered by distinguished mathematicians, and there were 42 contributed talks and 21 posters describing recent work.

Claudio Landim

7th Tartu Conference on Multivariate Statistics: 7-12 August 2003

The Conference was organised as a satellite meeting of the 54th ISI Session under the auspices of the Bernoulli Society for Mathematical Statistics. The Chair of the Program Committee was Professor Dietrich von Rosen (Uppsala, Sweden). There were two convenors of the Conference: the Institute of Mathematical Statistics, University of Tartu, and the Estonian Statistical Society. The head of the local Organising Committee was Professor Kalev Parna (Tartu). There were 95 participants from 16 countries who made 46 oral presentations in four days. For students, a poster session was organised with 12 posters being presented. Two keynote lectures, six invited lectures and 38 contributed talks were given in sessions on multivariate distribution theory, matrix distributions, biostatistics, classification methods, multivariate models, financial modelling, sampling, data analysis, and applications in different areas. Distribution theory was of the main interest where two keynote lectures were given by Barry Arnold (California) and also by Narayanaswamy Balakrishnan (McMaster). The invited talks by Akimichi Takemura (Tokyo) and Steen Andersson (Indiana) also had the theme of distribution theory on aspects of matrix distributions. Muni Srivastava (Toronto) gave a lecture on multivariate models for high-dimensional data, Boris Mirkin (London) was an invited speaker on classification methods, Gad Nathan (Hebrew) gave a lecture on analysis of data from sample surveys under informative sampling, and Hannu Oja (Jyväskylä) made a presentation in the area of multivariate non-parametric methods.

In addition to the scientific program there were several social events including open air lake music in the beautiful hilly landscape in Southern Estonia, a half day excursion to southern Estonia with walking tours of the swamplands, and a sauna evening in the recreation base of the University of Tartu.

Proceedings of the Conference will be published in 2004 as a special issue of *Acta et Commentationes Universitatis Tartuensis de Mathematica*. The 8th Tartu Conference on Multivariate Statistics will be held in 2007.

See www.ms.ut.ee/tartu2003/ for more information.

Tonu Kollo
(Program Committee Chair)

13th European Young Statisticians Meeting: 21-26 September 2003

The 13th European Young Statisticians Meeting (EYSM), sponsored by the European Committee of the Bernoulli Society, took place 21-26 September 2003 in Ovronnaz, Switzerland. The Local Organising Committee (LOC) welcomed 33 statisticians from 19 European countries, where roughly one third were from non-EU countries. Professor Christian Robert (Paris IX Dauphine) gave a stimulating and interesting keynote lecture on population Monte Carlo. The remaining talks were given by the participants and were more than well prepared and presented: the attendees could appreciate the state of the art of the statistical work throughout Europe. A detailed schedule with abstracts can be found on statwww.epfl.ch/eysm03/.

The beautiful weather contributed to various after-session hikes in the nearby mountain paths. The LOC also organised tours to the Foundation Gianadda in Martigny, to Valere and the Basilica of Sion, and a guided tour through a wine cellar where we could sample typical local dishes. There were many interesting social discussions at the hotel before and after the sessions, which built up many long-lasting friendships.

Thanks to the sponsorship, we were able to keep the conference costs, including accommodation and food, to EUR 200. Further, we were able to reimburse some travel expenses of Eastern European participants.

In 1978, the time of the first meeting, the European Committee of the Bernoulli Society set up a meeting structure which is rather unique, responsible for the special character of this meeting. The three most prominent points of this structure are (1) the participants are young researchers, PhD students or researchers having finished their PhD within a few years (therefore, speakers and attendees were classified neither as "big shots" or "nobodies", allowing stimulating and open discussions); (2) each European country is allowed to send two participants, determined by the International Organising Committee (but unfortunately not all European countries were present and some countries sent only one representative); and (3) the place of the meeting should alternate between Eastern and Western Europe. Participants of Lithuania and Hungary will perform a feasibility study over whether it would be possible to host the next EYSM.

By the end of the conference all participants agreed that the event was an entire success, the meeting was smooth and well organised, according to Swiss style! For us, it was a great experience organising the conference.

*B Fournier, R Furrer, T Gsponer, E-M Restle
(LOC)*

Contribute a Story!

Would you like to write a short article about activities in statistics and probability which are going on in your department? You could mention research, teaching programs, staff profiles (including young statisticians and probabilists), and any other events of interest. A mere 1000 words would be enough. You will find Bernoulli News, while very discerning, has the least depressing rejection rate of any journal to which you have sent an article! Don't forget to provide pictures, preferably in high-resolution JPEG format. Spread the news to your colleagues around the world of the exciting work your group is doing! Please do contact the Editor if you are interested. The deadline for the next issue of *Bernoulli News* is 15 April 2004.

6. Forthcoming Research Programs

Program on Statistical Methods in Microarray Analysis: 2-31 January 2004

This research program will be held 2-31 January 2004 at the Institute for Mathematical Sciences, National University of Singapore, Singapore.

The development and applications of microarray technology give rise to many problems that need to be addressed by the collective knowledge and skills of mathematicians and biologists. This program aims to study the many new statistical methods tailored to microarrays developed in the last few years. Its main objective is to bring together a group of leading researchers in microarrays to discuss their current work and to exchange ideas among themselves as well as with local researchers on the future statistical challenges for microarrays.

In addition to seminars and informal discussions, the program will consist of a tutorial on background material and a workshop at research level. The tutorial will be held 2-6 January 2004, and workshops will run 7-31 January 2004.

Registration forms for participation in the tutorial or workshop are available at www.ims.nus.edu.sg/Programs/microarray/. Completed forms should be received by the Institute at least one month before commencement of each activity. Registration is free of charge. Institute membership is not required for participation.

The Organising Committee comprises Terry Speed (California, Berkeley, and Walter and Eliza Hall Institute of Medical Research) (Chair), Ming-Ying Leung (Texas, El Paso) (Co-chair) (mleung@utep.edu), Louxin Zhang (National University of Singapore) (Co-chair) (matzlx@nus.edu.sg), Anthony Kuk (National University of Singapore), Art Owen (Stanford), Sylvia Richardson (Imperial College) and Wing Hung Wong (Harvard).

Program on Markov Chain Monte Carlo: Innovations and Applications in Statistics, Physics, and Bioinformatics: 1-26 March 2004

This research program will be held 1-26 March 2004 at the Institute for Mathematical Sciences, National University of Singapore, Singapore.

The purpose is to bring together people who work on innovative developments and applications in statistics, physics, and bioinformatics. The program aims to encourage cross-fertilisation between workers in rather different developments and also to challenge the theoretical capacity of these methods by exposing them to statistical and bioinformatical applications.

The program will begin with a tutorial session (8-12 March 2004), in which leading researchers will introduce fundamental and advanced concepts in Monte Carlo methods, such as Markov chain and Metropolis sampling, efficient sampling algorithms, extended ensemble methods and perfect sampling (Propp-Wilson algorithm). The program will end with a workshop (22-26 March 2004), during which latest research results will be presented.

Registration forms for participation in the tutorial or workshop are available at www.ims.nus.edu.sg/Programs/mcmc/. Completed forms should be received by the Institute at least one month before commencement of each activity. Registration is free of charge. Institute membership is not required for participation.

The Organising Committee for this meeting is chaired by Wilfrid Kendall (Warwick) (w.s.kendall@warwick.ac.uk), and Faming Liang (Texas A&M, and National University of Singapore) (fliang@stat.tamu.edu) and Jian-Sheng Wang (National University of Singapore) (cscwjs@nus.edu.sg) are the Co-chairs.

IMA Program on Probability and Statistics in Complex Systems: 22-25 March 2004

The theme of the current academic year at the Institute for Mathematics and its Applications, in Minneapolis, USA, is Probability and Statistics in Complex Systems (www.ima.umn.edu/complex/).

The program addresses systems with a very large number of interacting parts in which the interactions are non-linear, in the sense that the behaviour of the system cannot be predicted simply by understanding

the behaviour of the component parts. The mathematical and statistical foundations of this program include stochastic modelling and simulation and analysis of massive data sets, as well as dynamical systems, network and graph theory, optimisation, control, design of computer and physical experiments, and statistical visualisation.

The fall quarter has been devoted to genomics.

The winter quarter will be devoted to communications networks and related models for power systems. The problems associated with designing, engineering, and managing such rapidly evolving systems have shaped much of networking research in the past and are likely to play an even more important role in the future as the scale of the problems addressed extend well beyond what has previously been considered.

The winter program will begin with a short course on "The Internet for Mathematicians" (7-9 January 2004). Steven H Strogatz will open the program with a public lecture entitled "Sync: the Emerging Science of Spontaneous Order." The course is immediately followed by a one-day tutorial "Measurement, Modelling and Analysis of the Internet" (11 January 2004). The winter quarter will include two other workshops: "Robustness in Complex Systems" (9-13 February 2004), and "Control and Pricing in Communication and Power Networks" (8-13 March). Each workshop will be preceded by a one-day tutorial.

The spring quarter is concerned with advanced mathematical, statistical and computational methods in finance and econometrics. It contains three workshops: "Risk Management and Model Specifications Issues in Finance" (12-16 April 2004), "Model Implementation, Algorithms and Software Issues" (3-7 May 2004) and "Financial Data Analysis and Applications" (24-28 May 2004). Moreover, it has one "hot topics" workshop, unrelated to the annual theme, entitled "Compatible Spatial Discretisations for Partial Differential Equations" (11-15 May 2004).

To request an invitation for one of the workshops, tutorials or short courses, point to www.ima.umn.edu/docs/reg_form1.html.

Questions? Write to staff@ima.umn.edu. We hope to see you here.

Tom Kurtz

7. Forthcoming Meetings

2003 EAPR Conference: POSTPONED TO 18-20 December 2003

Due to the recent epidemic of the severe acute respiratory syndrome (SARS) in Hong Kong, the local organising committee has decided to postpone the Bernoulli EAPR Conference 2003 to December. The new date is set to be 18-20 December 2003.

The 2003 Bernoulli Society EAPR Conference will be held at the Hong Kong University of Science and Technology, Clear Water Bay, Hong Kong. The conference is organised by HKUST under the auspices of the EAPR Committee of the Bernoulli Society.

Keynote speakers include David Aldous, Friedrich Gotze, Zhi-ming Ma, Kei Takeuchi, Wing Hung Wong and C F Jeff Wu. Albert Lo chairs the Program Committee.

Authors are now invited to submit contributed papers through email to eapr2003@ust.hk in either LaTeX or Microsoft Word formats. For registration and hotel information, please visit the EAPR conference website www.bm.ust.hk/~eapr2003/.

IWAP2004: 2nd International Workshop in Applied Probability: 22-25 March 2004

The 2nd International Workshop in Applied Probability (IWAP) will be held in the University of Piraeus, Greece, 22-25 March 2004. It is co-sponsored by the Bernoulli Society and the Institute of Mathematical Statistics.

The workshop's program will start with two plenary speakers (one hour talks, including a ten minute discussion) each day, followed by invited sessions (two or three in parallel at a time) of four speakers each (30 minute talks, including a five minute discussion). Participants are encouraged to submit their contributions to *Journal Methodology and Computing in Applied Probability* where some special issues will be scheduled containing (refereed) workshop articles. Based on the demand, poster sessions will be organised.

Plenary speakers will be Paul Deheuvels (Paris VI), Luc Devroye (McGill), Marc Goovaerts (Amsterdam), Peter Hall (Australian National University), Holger Rootzen (Chalmers), Sheldon Ross (California, Berkeley), Michael Steele (Pennsylvania) and Prasad Tetali (Georgia Institute of Technology). The workshop chairs are Ricardo Baize-Yates (Chile), Joseph Glaz (Connecticut), Henryk Gzyl (Simon Bolivar), Markos V Koutras (Piraeus), Jurg Husler (Bern) and Jose Luis Palacios (Simon Bolivar). M V Koutras (mkoutras@unipi.gr) is the head of the Local Organising Committee. The deadline for early registration is 30 November 2003. For more details see mefast.sta.unipi.gr/iwap2004/.

IX CLAPEM: Congreso Latino Americano de Probabilidad y Estadística Matemática: 22-26 March 2004

IX CLAPEM, the main event of the Bernoulli Society's Latin American Chapter, will take place in Uruguay, 22-26 March 2004. The Scientific Committee is chaired by Evarist Gine. Ernesto Mordecki is chair of the Local Organising Committee and Andrea Rivero is its secretary. For more information, please contact lpe@fing.edu.uy.

6th German Open Conference on Probability and Statistics: 23-26 March 2004

This conference will be held in Karlsruhe, Germany, 22-26 March 2004. In the tradition of the previous conferences, this meeting provides an international forum for presentation and discussion of new results in the area of probability and statistics. The conference is open to participants from universities, business, administration and industry. Sessions will be as follows: Stochastic Analysis; Limit Theorems and Large Deviations; Stochastic Geometry, Spatial Statistics and Image Analysis; Random Structures, Algorithms and Simulation; Time Series and Stochastic Processes; Stochastic Models in the Sciences; Extreme Values and Risk Modelling; Non-parametrics, Semi-parametrics and Resampling; Mixtures, Bayesian Methods and Markov Chain Monte Carlo; Multivariate Statistics and Model Checks; Stochastic Methods in Optimisation and Operations Research; Quality Control, Reliability and Experimental Design; Finance and Insurance; Statistics in Genetics and Bioinformatics; Machine

Learning, Pattern Recognition and Data Mining; and Stochastics in Industry. For details, see www.stoch2004.uni-karlsruhe.de/stoch2004/index_en.html.

International Workshop on Recent Advances in Time Series Analysis: 9-12 June 2004

This workshop will be held in Protaras, Cyprus, 9-12 June 2004. The aim of this four day workshop is to bring together a number of experts in time series analysis with young researchers in the field. The meeting is organised around four tutorial short courses and six sessions with invited speakers, experts in the fields of non-linear time series (organised by D Tjostheim), time series and finance (organised by T Mikosch), statistical inference for time series (organised by M Neumann), non-stationary time series (organised by G Nason), multivariate time series (organised by M Deistler) and applications of time series analysis (organised by D Stoffer). The tutorial short courses will be given by Rainer Dahlhaus (graphical models for time series), Richard Davis (state-space models in time series), Dimitris Politis (resampling methods for time series) and Qiwei Yao (volatility estimation via ARCH/GARCH models and beyond). A special invited seminar will also be given by Nobel-prize winner Clive Granger ("Time Series Analysis in the Near Future").

To give a good number (around 25) of young researchers the possibility to present their work during various poster sessions (there will be no contributed talks), we have managed to keep the costs comparatively low. Registration, accommodation (five nights) and half board in a nicely situated sea-shore hotel will cost EUR 150 (upon early registration by 31 March 2004) or EUR 200 (registering up to 31 May 2004).

Further information, including about registration, can soon be found on the website www.ucy.ac.cy/~rats/. For inquiries, please contact Theofanis Sapatinas (t.sapatinas@ucy.ac.cy).

The Organising Committee comprises Kostantinos Fokianos, Efstathios Paparoditis, Theofanis Sapatinas and Rainer von Sachs.

Distribution Theory, Order Statistics and Inference: a Conference in Honour of Barry C Arnold: 16-18 June 2004

This International Conference is being organised to celebrate the occasion of Professor Barry C Arnold turning 65. It will be held in Santander, Spain, 16-18 June 2004. The areas of order statistics, distribution theory and inference, in which Barry Arnold has made fundamental and pioneering contributions, will be the primary areas of focus at this conference. For further details, please contact N Balakrishnan (bala@mcmaster.ca), Enrique Castillo (castie@unican.es), or Jose-Maria Sarabia (sarabiaj@unican.es).

Workshop on Statistics in Functional Genomics: 27 June - 2 July 2004

This conference will be held in Ascona, Switzerland, 27 June - 2 July 2004. Functional genomics is concerned with assigning biological function to DNA sequences. Innovative approaches, such as the cDNA and oligonucleotide microarray technologies, have been developed to yield information about gene expression levels for entire genomes. Analysis of large, complex data sets resulting from biological experiments has generated many research problems in modern statistics.

The purpose of the workshop is to bring together participants from statistics, computational science, bioinformatics and biology, and to encourage interaction. <> The invited speakers include Philip Brown (Kent), Sandrine Dudoit (Berkeley), Robert Gentleman (Harvard), Othmar Pfannes (GeneData), Sylvia Richardson (Imperial College), Terry Speed (Berkeley), Martin Vingron (Max Planck Institute) and Anja Wille (ETH Zurich).

The conference website can be found at www.stat.math.ethz.ch/talks/Ascona_04/, or, for more information, contact Christina Kunzli (kuenzli@stat.math.ethz.ch).

Celebrating Statistics: International Conference in Honour of Sir David Cox on the Occasion of his 80th Birthday: 14-18 July 2004

This conference will be held in Neuchatel, Switzerland, 14-18 July 2004, and is being organised by Anthony Davison (Swiss Federal Institute of Technology), Yadolah Dodge (Neuchatel) and Nanny Wermuth (Johannes Gutenberg-Universitat Mainz).

Speakers include O Barndorff-Nielsen (Aarhus), S Darby (Oxford), D Firth (Oxford), P Hall (Canberra), V Isham (University College, London), P McCullagh (Chicago), N Reid (Toronto), I Rodriguez-Iturbe (Princeton), A Rotnitzky (Harvard), N Shephard (Oxford), N Wermuth (Mainz) and S Zeger (Johns Hopkins).

Those wishing to present papers are asked to submit an abstract in English (limited to one typed page) to the conference organisers, no later than 30 September 2003.

For further details, contact Yadolah Dodge at yadolah.dodge@unine.ch or see the website www.unine.ch/statistics/cox/Welcome.html.

2004 Stochastic Networks Conference: 19-24 July 2004

This conference will be held in Montreal, Canada, 19-24 July 2004. For details see www.stanford.edu/group/stochnetconf/.

6th Society World Congress of the Bernoulli Society, and 67th Annual Meeting of the Institute of Mathematical Statistics: 26-31 July 2004

The 2004 Bernoulli Society World Congress, and IMS Annual Meeting, will be held in Barcelona, Spain, 26-31 July 2004. The location will be the historic building of the University of Barcelona, located in downtown Barcelona. Barcelona represents a change of venue from the originally suggested site of Jerusalem. Wilfrid Kendall is the Chair of the Scientific Committee and David Nualart is the Chair of the Organising Committee. See www.imub.ub.es/events/wc2004/ or email wc2004@imub.ub.es.

International Conference on the Future of Statistical Theory, Practice and Education: 29 December 2004 - 1 January 2005

This conference will be held at the Birla Science Museum, Hyderabad, India, across the New Year: 29 December 2004 - 1 January 2005. For more information, please contact C R Rao (Penn State)

(crr1@psu.edu), N Balakrishnan (McMaster) (bala@mcmail.cis.mcmaster.ca), N Kannan (Texas, San Antonio) (nkannan@utsa.edu), H N Nagaraja (Ohio State) (hnn@stat.ohio-state.edu) or Dipak Dey (Connecticut) (dey@merlot.stat.uconn.edu).

25th European Meeting of Statisticians: 24-28 July 2005

We look forward to welcoming you to Oslo!

This is the first European Meeting of Statisticians (EMS) following the new ideas of the European Regional Committee of the Bernoulli Society. The renewed EMS wants to be a central international event in all areas of statistics and probability, including methodological statistics, applied and computational statistics, probability theory, stochastic processes and applied probability.

The scientific program will be interesting and broad, making the conference appealing for scientists, graduate and postgraduate students in all these areas. The scientific program will be broader than in past EMS, with more space for important applications of our disciplines. The program will also aim at cross-fertilisation between the various areas, through special invited speakers and sessions which bridge between theory and practice, inference and stochastic models. We hope to see an increase in terms of participation and contributed talks.

We encourage students and young statisticians to join the meeting in Oslo. In order to make this possible we will be offering accommodation near campus (with good standards) at a very good price, for those, students or otherwise, who do not wish to stay in a more conventional hotel. We currently estimate the on-campus accommodation to cost circa EUR 200 for the whole period. (In fact, because of local rules, the rent will be for two full weeks. We are currently working on the possibility to organise a training event during the week preceding the conference, for those who would be interested.) Of course we will offer traditional hotel accommodation, too. In summary, we aim to organise a conference for each budget.

This is the 25th EMS and we are planning to mark this round number by looking back into the history of the EMS. We wish to collect and publish historical material from the whole series of the EMS. Do you have interesting material, especially from the first 15 EMS meetings? Would you be interested in joining a small group planning this activity? Please email us at frigessi@nr.no if so.

Expected arrival of participants is Saturday, 23 July 2005. The meeting starts on Sunday, 24 July 2005, in the morning, because we want to make full use of over-the-weekend low airfares. The conference will close in the afternoon of Thursday, 28 July 2005. For us "low cost" is an important issue. The reason why the conference is in July, and not in August as is the tradition, is to use the campus facilities in full in absence of regular classes, and to profit from the long warm summer days of July. The Scandinavian summer is a unique experience!

The Scientific Program committee is chaired by Aad van der Vaart (Free University Amsterdam, and Eurandom) and the Local Organising Committee includes Arnoldo Frigessi (Norwegian Computing Centre, and Oslo), chair, and Nils L Hjort (Oslo), deputy.

For more information see the web page www.ems2005.no/, where you can also enter your name to receive the first bulletin.

8. Job Advertisement

Universite Catholique de Louvain, Institute of Statistics, BELGIUM

Vacancy of a full time faculty position in statistics and its applications in econometrics (beginning September 2004).

The candidate will have to develop research and teaching activities within the Institute of Statistics, in the domain of statistics and its applications in econometrics. She or he will teach theoretical or applied courses, as well as basic courses and advanced courses, and will take part in the activities organised by the Institute (doctoral theses, seminars, workshops and service activities). The candidate will also develop scientific collaborations with the econometricians of the Center of Operations Research and Econometrics (CORE).

The candidate must possess a PhD degree in statistics or in economics (specialisation econometrics), a significant scientific record proved by international publications and experience in one or several fields of application as well as in teaching at university level. The detailed job description is available on the website of the Institute of Statistics at www.stat.ucl.ac.be/.

Interested persons can obtain more details on the modalities for application from the Chairman of the Institute of Statistics: Leopold Simar, Institute of Statistics, Voie du Roman Pays 20, 1348 Louvain-la-Neuve, BELGIUM.

(Telephone +32 10 47 43 08, Fax +32 10 47 30 32, e-mail simar@stat.ucl.ac.be).

The deadline for applications is 15 January 2004.

9. General Announcements

Bernoulli Society World Congress 2008

The Bernoulli Society invites expressions of interest for hosting the Bernoulli Society's World Congress in 2008. The World Congress is held jointly with the IMS, which has its annual meeting with us in that year. It is held every four years: in 2004 it will be in Barcelona.

The Bernoulli Society takes the lead in determining the venues of World Congresses, in the sense that we seek expressions of interest, and then approach the IMS and consult. We can provide interested parties with information about previous World Congresses, if they are interested.

*Don Dawson
(Bernoulli Society President)*

American Statistical Association Student Paper Competition

The Statistical Computing and Statistical Graphics Sections of the ASA are co-sponsoring a student paper competition on the topics of Statistical Computing and Statistical Graphics. Students are encouraged to submit a paper in one of these areas, which might be original methodological research, some novel computing or graphical application in statistics, or any other suitable contribution (for example, a software-related project). The selected winners will present their papers in a contributed session at the 2004 Joint Statistical Meetings. The Sections will pay registration fees for the winners as well as a substantial allowance for transportation to the meetings and lodging (which in most cases covers these expenses completely).

Anyone who is a student (graduate or undergraduate) on or after 1 September 2003 is eligible to participate. An entry must include an abstract, a six page manuscript (including figures, tables and references), a CV, and a letter from a faculty member familiar with the student's work. The applicant must be the first author of the paper. The faculty letter must include a verification of the applicant's student status and, in the case of joint authorship, should indicate what fraction of the contribution is attributable to the applicant. We prefer that electronic submissions of papers be in Postscript or PDF. All materials must be in English. All application materials must be received by 5pm EST, Monday, 5 January 2004, at the address below. They will be reviewed by the Student Paper Competition Award committee of the Statistical Computing and Graphics Sections. The selection criteria used by the committee will include innovation and significance of the contribution. Award announcements will be made in late January, 2004.

Additional important information on the competition can be accessed on the website of the Statistical Computing Section, www.statcomputing.org/. A current pointer to the website is available from the ASA website at www.amstat.org/. Inquiries and application materials should be emailed or mailed to

Student Paper Competition
c/o Dr Jose Pinheiro
Biostatistics, Novartis Pharmaceuticals
One Health Plaza, Room 419/2115
East Hanover, NJ 07936, USA
jose.pinheiro@pharma.novartis.com

10. Who is Who in the Bernoulli Society

OFFICE	OFFICE BE- ARER	LOCATION	EMAIL
President	Donald Dawson	Carleton, Canada	ddawson@math.carleton.ca
President Elect	Peter Jagers	Goteborg, Sweden	jagers@math.chalmers.se
Past President	Peter Hall	Canberra, Australia	halpstat@pretty.anu.edu.au
Scientific Secretary	Enno Mammen	Mannheim, Germany	emammen@rumms.uni-mannheim.de
Membership Secretary	Volker Mammitzsch	Marburg, Germany	mammit@mathematik.uni-marburg.de
Treasurer	Mathisca de Gunst	Amsterdam, The Netherlands	degunst@cs.vu.nl
Executive Secretary	Daniel Berze	Voorburg, The Netherlands	isi@cbs.nl
Council Member 2001-2005	Paul Feigin	Haifa, Israel	paulf@ie.technion.ac.il
Council Member 2001-2005	Chii-Ruey Hwang	Taiwan	crhwang@sinica.edu.tw
Council Member 2001-2005	Tom Kurtz	Madison, USA	kurtz@math.wisc.edu
Council Member 2001-2005	Elisabeth de Turckheim	Jouy-en-Josas, France	et@jouy.inra.fr
Council Member 2001-2005	Ruth Williams	San Diego, USA	williams@euclid.ucsd.edu
Council Member 2001-2005	Victor Yohai	Buenos Aires, Argentina	vyohai@sinectis.com.ar
Council Member 2003-2007	Tim Brown	Canberra, Australia	tim.brown@anu.edu.au
Council Member 2003-2007	Colleen Cutler	Waterloo, Canada	cdcutler@uwaterloo.ca
Council Member 2003-2007	Frank den Hollander	Eindhoven, The Netherlands	denhollander@eurandom.tue.nl
Council Member 2003-2007	Valerie Isham	London, UK	valerie@stats.ucl.ac.uk
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