

Newsletter of the Bernoulli Society for Mathematical Statistics and Probability

# SOME HIGHLIGHTS FROM THIS ISSUE:

4th World Congress of the Bernoulli Society

Society News

The Publications of the Bernoulli Society

**Conferences** 

Forthcoming BS Events

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# 4 th World Congress of the Bernoulli Society

Vienna, Austria, August 26-31, 1996

The chairman of the Scientific Committee, Friedrich Götze, at the opening ceremony. Sitting besides is Jef Teugels, the president of the Bernoulli Society.

After Tashkent (1986), Uppsala (1990) and Chapel Hill (1994) the City of Vienna was the host for the 4th World Congress of the BS. It drew more than 700 scientists from 53 different countries (all 5 continents). There were 525 talks in 33 invited, 96 contributed and 9 special sessions. The keynote speakers were Peter Hall (Opening Lecture), Michel Talagrand (Forum Lecture) and David Donoho (Closing Lecture). Details of the program can still be found at the www pages

http://www.smc.univie.ac.at/~bernoulli The social programme was also memorable: On the first day, the mayor of Vienna gave a reception in the town hall. (A special highlight there was the speech of Georg Pflug, the local organiser, printed below (C.K.)). On Tuesday a concert was organized in the Brahmssaal (Musikvereinsgebäude), the most beautiful chamber music hall of Vienna. In this concert, "Random Music" (ein musikalisches Würfelspiel) composed by Mozart was performed. By rolling two dice at each measure, a random selection was produced. Since there are  $4.1 \times 10^{15}$  possible selections, it is very likely that this particular one was never played before and therefore, a new piece of Mozart was played for the first time. On Wednesday, an excursion led to the beautiful Vienna Woods. A visit to the famous Viennese "Heurigen" provided an ideal setting for the conference dinner.

### Opening speech of the President of the Bernoulli Society, Jef L. Teugels

Ladies and Gentlemen, dear Friends,

It gives me a tremendous pleasure to open this Fourth World Congress of the Bernoulli Society here in the beautiful city of Vienna. Starting the tradition in Tashkent in 1986, the society has organised similar meetings in Uppsala in 1990 and in Chapel Hill in 1994. The Bernoulli Society wanted to avoid clashes with the International Mathematical Union that has a long tradition of organizing its International Mathematical Congress on a four year interval. The Bernoulli Society was very pleased and thankful that our Viennese scholars under the baton of Professor Pflug suggested to change the pace of our world congresses. This is the main reason for having the fourth congress only two years after the third.

Some of you may know that the *International Mathematical Union* has declared the year 2000 to be a *mathematical year*. What the Union may have forgotten is that it will <u>not</u> organize a mathematical congress in their own mathematical year. The Bernoulli Society however got the lucky break of holding its lustrum congress in Guanajuato in Mexico in June 2000. By this all of you are already invited to take part in this important event.

When we were young - that is quite some time ago - one was expected to make the transition from being a child to becoming an adult as soon as one reached the age of 21. This is exactly what happened to the Bernoulli Society a couple of days ago. When it was conceived in 1975 the society was the infant of what the French like to call a ménage à trois. At the cradle we found the International Association of Statistics in the Physical Sciences, created by Jerzy Neyman in 1964, the Committee for Conferences on Stochastic Processes, founded in 1972 and the European Regional Committee of the (American based) Institute of Mathematical Statistics which held its first meeting in Dublin in 1962. Allow me to leave the fatherhood in the mist but I think it is fair to say that IASPS, the International Association of Statistics in the Physical Sciences should be considered as the mother of the Bernoulli Society. IASPS itself was one of the daughter associations of the International Statistical Institute, itself founded in 1885.

Right from the beginning the Bernoulli Society has developed intense activities in the organisa-

tion and sponsoring of scientific congresses. These ranged from the European Meetings of Statisticians, over Conferences on Stochastic Processes to meetings on probability and statistics in the physical sciences. Moreover the society added two more regional committees and took part in numerous general and specialized meetings. In the meantime the Bernoulli Society has played a key role in all the activities of the International Statistical Institute ranging from the traditional ISI-sessions, over committee work to the continuous provision of candidates for presidency.

Where the Bernoulli Society always has been highly successful on the meetings scene, at the outset its publication programme was rather weak. We inherited the well running journal on Stochastic Processes and their Applications. With our newborn journal BERNOULLI however we definitely realized a tremendous improvement also on the publications platform. In the meantime our information journal Bernoulli News keeps all of us duly informed on all of the society's activities.

Needless to say that we should consolidate whatever has been achieved. For this reason a number of administrative meetings have been scheduled at time slots where most of the other participants can enjoy a lunch break. However, now that the society has reached the state of adolescence, it has to be mature enough to keep its mind open for new challenges. This is where all of you can play a vital role. You don't have to tell us who Santa Claus is, but perhaps the society needs to become more active in specific areas of human endeavour. For example, it is my personal opinion that the Bernoulli Society - with all its expertise in modeling and evaluation - should be more active in areas dealing with the environment. But I'm sure there are other issues where the society needs to get involved. Allow me to invite all of you to grab the occasion to talk to any one of the officers of the society. To help you we have added to all the excellent congress material a page with the names of people present that are playing an active role in the society and/or its committees. Please, talk to us and help us to keep your society in great shape.

With this invitation to all of you, I declare the Fourth World Congress of the Bernoulli Society open.

#### Contribution of the former Scientific Secretary Richard Gill

For me, a special highlight was the concert at the Musikverein by the Razumowsky quartet, who played classical work by Viennese composers, including, most appropriately, a (with VERY high probability) first performance of an aleatory (=random) piece of music by Wolfgang Amadeus Mozart. This piece, the so-called 'musical dice-game', consists of 18 bars of music, for 15 bars of which one can choose from 11 possibilities by tossing two dice. In fact therefore, the piece we heard was jointly composed by Mozart and the participants of the conference. Probably it will be never heard again (it would take roughly 3.9 billion years to play all the roughly 4 000 000 000 000 000 variations). It sounded fine!

Another musical note occurred in the splendid multi-media closing lecture by David Donoho, which included cleaned up versions, using wavelet based and statistically inspired methods, of a recording of Brahms playing his own work at the piano, and Caruso singing.

Participants at the meeting were given the Bernoulli Society button (or badge or lapel pin), featuring of course the spiral logo and the official colours green and silver. This is clearly destined to be a collector's item.

The Bernoulli Society is grateful to the local organisers and all others concerned for this excellent meeting.

David Donoho presenting the Closing Lecture.

### Speech of the local organisor Georg Pflug at the reception at the town hall

geometry by inventing the so-called Radon Curves. Carl Menger was the son of a well-known economist. He created the famous Menger Mathematical Colloquium, which had a close liason to the Vienna Circle. He also wrote poems and theatre plays, but

Johann Radon is known by the notion of the Radon Measure and the Radon Transformation but he also published fundamental work in differential

his friend, the well known austrian writer Arthur Schnitzler, convinced him to concentrate more on mathematics than on literature.

A famous member of the Menger Colloquium was Abraham Wald who was born in Romania but spent a considerable part of his life in Vienna. He joined the famous Institut für Konjukturforschung which was founded by Oskar Morgenstern. Morgenstern was professor in Vienna since 1935. In 1939 both, Oskar Morgenstern and Abraham Wald were forced to emigrate to the US.

A famous physicist born near Vienna was Marian Smoluchovski. His description of the Brownian Motion was published in the Sitzungsberichte der Österreichischen Akademie and is today known under the title of Einstein-Smoluchovski model.

Another Austrian mathematician, Pollaczek, was the son of the imperial officer of the Austrian Hungarian Army and became famous for his work in queueing theory mostly done as a member of the mail service in Berlin. His wife Hilda Geiringer was a student of Wirtinger and worked in many fields of mathematics, mostly in approximation theory. After publishing several papers with Richard von Mises she decided to divorce Pollaczek and marry her coauthor. Richard von Mises himself was born in the Austrian monarchy, had his scientific education in Vienna, but his professional career brought him to Berlin, Istanbul and the US. His brother Ludwig von Mises is a well-known economist.

Let me finally mention Wilhelm Winkler, an applied statistician, who held the chair in statistics at the University. This chair was established already 1783 mostly for the study of demographical problems of the Austrian empire, where people of 11 different nations spoke 11 different languages. Some years ago, Wilhelm Winkler died at the age of 101

After this brief historical sketch, let us turn to the present time. Universities today experience big changes, more competition, less staff and severe budget cuts. The public funding is under discussion. For this reason we are especially happy that at occasions like this the city administration shows interest in scientific life. Let me therefore thank the City Council of Vienna for having arranged this reception.

Members of the local organising committee; Georg Pflug is to the right.

Dear Mr. President of the City Council! Dear Colleagues! Dear Ladies and Gentlemen!

The history of science in Vienna has a long tradition. Our University, founded in 1365, is the oldest in the German speaking countries. At present there are five universities in Vienna: besides the just mentioned University there are the Technical University, founded in 1815, the University of Economics, our congress venue, founded in 1919, the University of Agriculture and the University of Veterinary Medicine. The total number of students in Vienna is more than 100000. It is interesting to notice that statistics is the only dicipline which is taught in all five universities.

Vienna was the birthplace or home of many scientists in our field. Let me mention a few of them. Hans Hahn, a Vienna professor of mathematics, is known to everybody by the Hahn-Banach-Theorem. He was a manysided mathematician, as can be seen from his collected works which are currently edited here.

#### **ESES'96**

# Environmental Statistics and Earth Sciences Brno (Czech Republic)

The main subject of the conference were problems of climatology, the ozonosphere, hydrology, geography and the earth sciences, which are or may be solved by statistical methods: Those include the man-made influence on the atmosphere and hydrosphere and on changes in climate. Further topics were the air and water pollution and the depletion of the ozone layer. The meeting concentrated on statistical modelling and methods in this area. The conference brought together 95 specialists from 25 countries working in various fields, sharing an interest in such problems; thus it provided an excellent opportunity to meetings and interesting discussions. Many participants came from Central European Countries, where the environmental problems are of increasing importance.

- T. Polfeldt (Statistics Stockholm and University Stockholm) presented the opening lecture entitled "Quality Aspects of Official Environment Statistics".
- J. Pretel (Czech Hydrometeorological Institute)

# Conference on Stochastic Differential and Difference Equations Győr, Hungary

The conference was organized jointly by Eötvös Loránd University, Budapest, and Kossuth Lajos University, Debrecen, with the sponsorship of the Hungarian Regional, the International Executive and the Bernoulli Society.

It is noteworthy mentioning that the meeting had a strong international flavour with 76 participants from 21 countries, including 6 both from Japan and the USA. The core of the conference consisted of 14 invited lectures, delivered by distinguished experts of their fields. The major contemporary research areas have been covered in these lectures.

The list of invited speakers included T. Duncan, M. Fukushima, T. Funaki, I. Gyöngy, R. Khasminskii, I. Kubo, H. Kunita, A. Lindquist, D. Nualart, R. Ober, M. Pavon, G. Picci, T. SubbaRao, M. Zakai.

Invited lectures were presented in plenary sessions, while the contributed papers were presented in two parallel sessions. The first session was devoted to various problems of stochastic partial differential equations (SPDE) and related random

organized a round-table discussion on the subject: "Enhanced Greenhouse Effect and Climate Change"

Besides that, the following specialists presented invited lectures: V. Beneš, J. Chadoeuf and A. Kratzschmer, M. Dubrovský, H. G. Feichtinger, J. L. Gastwirth and B. Toman, E. Gombay and L. Horváth, D. Jarušková, J. Kalvová, M. Kaiser, Nan-Jung Hsu, N. Cressie and S. Lahiri, I. B. McNeill, H. Pavlopulos and M. Freidlin, A. H. El-Shaarawi, R. Sneyers, J. Stadlober and H. Friedl, R. Viertl.

Most of the lectures will be published in a special issue of the journal ENVIRONMETRICS. Besides that, "Proceedings and Abstracts" of the conference (220 pp.) were published with the editors I. Horová, J. Jurečková and J. Vosmanský, containing the abstracts, enlarged abstracts and the short communications of the participants.

Jana Jurečková Prague

fields. The second session was about discrete and continuous time parameter ARMA processes and stochastic differential equations (SDE) in general.

The Széchenyi István College in Győr provided the venue of the event, seemingly for the satisfaction of the participants.

At the Welcome Party and the Gala Dinner fabulous cuisine and Hungarian wines delighted the guests, and these occasions proved to be a golden opportunity to meet old friends and make new ones from all over the world.

An excursion was arranged to the 1000 years old neighbouring Benedictian monastery of Pannonhalma.

The publication of the lectures in a Conference Proceedings Volume is well under way.

All in all the meeting was a great success. The worldwide representation and the relatively large attendance has clearly fostered international contacts and the international exchange of scientific research in this area.

 $L.\ Markus$  Budapest

# Stable Processes and Other Heavy-Tailed Models for Highly Volatile Phenomena Wrocław (Poland)

Analysis of data from areas like finance, insurance, engineering and communication often uncover oscillations that indicate the presence of heavy tails, and this becomes even clearer as larger and larger data sets become available. Stable processes are the "canonical source" of heavy—tailed probabilistic modelling, but other models have been suggested as well. On the other hand, our understanding of stable processes has progressed fast in the last 4-5 years, culminating in the publication of two monographs on stable processes in 1994.

The Wrocław Satellite Meeting brought together over 50 experts in diverse branches of stochastic processes from around the world (including USA, Japan, Australia and Europe) to discuss recent developments in theory and applications of heavytailed models. The program attracted participants from both university and industry. A special volume of Stochastic Models (Vol. 13, 3 (1997)) will be published based on this meeting.

The list of invited speakers reflects the excellent scientific level of the meeting: S. Asmussen (Lund), O.E. Barndorff-Nielsen (Aarhus), M.M. Dacorogna (Zürich), R.A. Davis (Fort Collins), J. Hüsler (Bern), A. Jakubowski (Toruń), C. Klüppelberg (Mainz), T. Mikosch (Groningen), M. Musiela (Sydney), J.A. Nielsen (Aarhus),

J. Nolan (Washington DC), V. Paulauskas (Vilnius), Z. Rachev (Santa Barbara), B. Rajput (Knoxville), H. Rootzén (Gothenburg), J. Rosinski (Knoxville), G. Samorodnitsky (Cornell), C. Starica (Cornell), M. Taqqu (Boston), and A. Weron (Wrocław). Special sessions for contributed speakers and Ph.D. students were organized.

Apart from the scientific aspects, the meeting had a friendly atmosphere encouraging especially young participants, both in the sessions and in the various social events: the conference dinner at the Spiż - Mini Brewery & Restaurant, a visit to the Panorama of Racławice Museum and last but not least - the long and cheerful bus trip to Vienna through ... the restaurants of the Czech Republic.

The Wrocław Satellite Meeting was held at the Hugo Steinhaus Center, Technical University of Wrocław. The transition from the mere thought of a meeting to the actual happening meant a lot of work for various people. The program organizers C. Klüppelberg (Mainz), G. Samorodnitsky (Cornell) and in particular A. Weron (Wrocław) did their duties. But special (warm!) thanks of all participants go to Joanna Nowicka, the local arrangements chair, for her charm and involvement.

 $\begin{array}{c} Rafal \ Weron \\ Wrocław \end{array}$ 

At the conference dinner at the Spiż - Mini Brewery & Restaurant. Three people are looking to the camera: Zari Rachev, Ole Barndorff-Nielsen and Murad Taqqu (from left to right). The back belongs to Thomas Mikosch. He is talking to Thomas Rolski, who is hidden behind the candles.

# Asymptotic Methods in Stochastic Dynamics and Nonparametric Statistics Berlin (Germany)

This workshop took place on the occasion of the 65th birthday of R. Z. Khasminskii this year, and it was dedicated to him in honour of the deep significance of his contributions to Stochastic Dynamics and Nonparametric Statistics. These two areas are related by a joint methodical fund of asymptotic methods. Recent developments in both fields and the interplay between them was the topic of this workshop.

13 talks of 1 1/2 hour were presented. Three lectures addressed directly the relation between Stochastic Dynamics and Nonparametric Statistics and discussed statistical problems for models which also arise in Stochastic Dynamics (R. Z. Khasminskii (Detroit), I. A. Ibragimov (St. Petersburg), O. Zeitouni (Haifa)). Overviews on new developments in Stochastic Dynamics have been presented by L. Arnold (Bremen), P. Baxendale (Los An-

geles) and Y. Kifer (Jerusalem). Further seminars were presented by D. Donoho (Stanford), G. Golubev (Berlin, Moscow), L. le Cam (Berkeley), P. Hall (Canberra), C. Stone (Berkeley), M. Low (Philadelphia), J. Wellner (Seattle). Every lecture was accompanied by an invited discussion. Invited discussants were P. Chow (Detroit), P. Imkeller (Berlin), S. Olla (Paris), J.-D. Deuschel (Berlin), A. Nemirovsky (Haifa), R. Höpfner (Freiburg), V. Spokoiny (Berlin), A. Kneip (Louvain-la-Neuve), S. van de Geer (Leiden), M. Nussbaum (Berlin), P. Groeneboom (Delft), P. Greenwood (Vancouver).

The workshop was attended by approximately 100 researchers who contributed actively to a lively scientific atmosphere.

Michael Nussbaum Berlin Enno Mammen Heidelberg

# 2. Society News

After several years of service the scientific secretary Richard Gill and the treasurer Joe Eaton resigned from office. We introduce their successors (their CVs were provided by Richard Gill) and wish them all the best for their various tasks.

## New Scientific Secretary

From October 1 1996 Wilfrid Kendall took over the post of scientific secretaryship to the Bernoulli Society. This post entails – among other things – coordinating scientific meetings held by the society, its sections, and jointly with other societies.

Wilfrid Kendall was born in Oxford, UK, grew up and went to school in Cambridge, and returned to Oxford University to study mathematics first as an undergraduate and then as a DPhil student. His first job was as Lecturer in mathematical statistics at Hull University (1978–1984) where he met his wife Catherine. He then moved to the University of Strathclyde (1984–1988) where he was promoted to Senior Lecturer. Drawn irresistibly by the mathematical attractions of the University of Warwick, he moved to the statistics department there as Lecturer in 1988, since when he has been promoted first to Reader and then to Professor.

His research interests in mathematical sciences include: stochastic geometry, the geometrical study

of Brownian motion, coupling techniques for random processes, and applications of computer algebra in probability and statistics. These interests are reflected in various associate editorships, and also in being coordinating editor for the Stochastic Geometry and Statistical Applications section of Advances in Applied Probability.

So you know what he looks like, below is a picture of him on a walking holiday - WSK is the one with glasses!

Find out a little more about him by visiting his Worldwide Web page

http://www.warwick.ac.uk/WWW/faculties/ science/Statistics/Staff/WSK/index.html

which will shortly include definitive information on the frequently asked question "which statistical Kendall is related to which"!

The new scientific secretary Wilfrid Kendall and family.

#### **New Treasurer**

From January 1 1997, Allan Gut takes over from Morris L. Eaton as treasurer to the Bernoulli Society.

Allan was born 1944 in Stockholm Sweden. He obtained his PhD in 1972 at Uppsala University; supervisor was Professor Carl-Gustav Esséen. He has been employed at Uppsala University since 1965. From 1976-86 he was 'Docent', roughly equivalent to Associate Professor. Since May 1, 1988, he is Professor of Mathematical Statistics.

Allan Gut was one of the main organizers of the memorable 1990 Uppsala meeting (Second World Congress of the Bernoulli Society, and jointly an IMS meeting). He has published approximately 40 papers in the area of renewal theory, classical limit theorems, in particular randomly indexed sums and sums of random variables with multidimensional indices; and is author of two books: Stopped Random

Walks (1988), and An Intermediate Course in Probability (1995), both published by Springer.

He is a member of the male chorus Orphei Drängar (which performed, in particular, at the Uppsala meeting).

Below your find a picture of the old (left) and new (right) treasurer. Another picture of Allan Gut is to be found at the web.

http://www.math.uu.se/staff/images/Allan.Gut.GIF

If you are surprised by the difference, Allan explained it in Vienna as a holiday consequence.

To find out more, check out his home page

http://www.math.uu.se/~allan/

The old and the new treasurer: Joe Eaton (left) and Allan Gut (right).

# 3. The Publications of the Bernoulli Society

#### **BERNOULLI**

#### Editor-in-Chief

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BERNOULLI aims to provide information, in terms of research articles, of all major developments in Statistics as well as Probability, and is unique in this respect.

Manuscripts were accepted from end of 1993, and the first issue, actually the first two issues combined, appeared in June 1995. The regular publication schedule for BERNOULLI is four issues annually, to appear in March, June, September, and December. For the 1995 volume the total number of printed pages was 400 and Volume 2 will be of the same size. However, it was realized in the spring of 1996 that a significant increase in the number of printed pages would be required from 1997 onwards to avoid a major publication backlog and, after consultation with Chapman and Hall, the Executive Committee of Bernoulli Society agreed to set the size of the 1997 volume at slightly over 500 pages, a 25% increase. This reflects a steady increase in the submission rate to BERNOULLI over the period under report and the significant fact that the quality of the submissions has, in general, been of a very high standard.

Table 1 shows the number of papers in Volumes 1 and 2, roughly categorized according to the four areas of Theoretical Probability, Applied Probability, Theoretical Statistics, and Applied Statistics. It is a point of concern that the number of papers dealing with the more applied aspects, particularly of statistics, is relatively low. It would be most unfortunate if, from the contents of the first issues, the impression came to prevail that the journal was primarily for highly mathematical papers and, in particular, that statistical work with limited mathematical content is unsuitable for BERNOULLI. Thus, the Editors strongly encourage the submission of high quality work in applied areas of Probability and Statistics.

Subject area	Number of papers
Applied Probability	6
Theoretical Probability	13
Applied Statistics	3
Theoretical Statistics	16
History	2

Table 1: Number of papers in volumes 1 and 2 categorized into subject areas.

Table 2 shows the increase in submitted papers over the period together with statistics on accepted and rejected papers.

	$\operatorname{Submitted}$	$\operatorname{Accepted}$	Rejected
1994	60	28	20
1995	75	17	29
1/1-30/9, 1996	68	3	16

Table 2: Number of submitted, accepted and rejected papers according to the year of submission.

During 1996 the Editorial Board has been expanded, the new members being Adrian Baddeley (University of Western Australia), Richard D. Gill (University of Utrecht) and Peter Guttorp (University of Washington).

The editorial work has been greatly helped and furthered by excellent reports from the referees of the papers, and it is a real pleasure to be able to express here the appreciation of the members of the Editorial Board for the assistance provided by the referees.

 $Ole\ E.\ Barndorff ext{-Nielsen} \ Editor ext{-in-Chief}$ 

Jens L. Jensen Managing Co-Editor

# Stochastic Processes and Their Applications

#### Editor:

Jean Jacod Laboratoire des Probabilités Université de Paris-VI Place Jussieu F-75252 Paris Cedex 05

#### Final report of the past editor Robert J. Adler.

After three hard, tiring, but interesting years the editorship of SPA was passed over to Jean Jacod on May 1, 1996, at which stage a new editorial team also replaced the previous one.

SPA has continued to show both growth and stability over the past three years. The growth has been in two areas: the number of papers submitted to the journal has grown considerably, as has the number of pages published. The data are summarised in the following table:

Year	${ m Pages} \ { m published}$	Submitted	Accepted/ condit.acc.	Rejected	$\begin{array}{c} \text{Withdrawn/} \\ \text{Unresolved} \end{array}$	$rac{ ext{Acc.}}{ ext{rate}}$
1990	1098	168	101	67		60
1991	1094	186	87	99		47
1992	1476	190	95	95		50
1993	1802	208	84	107	3	41
1994	2262	189	66	106	4	36
1995	2154	238	97	130	11	43

As can be seen from the figures, despite this growth, a raising of standards (reflected by a lowered acceptance rate) has led to a rather constant number of papers being accepted for publication.

Thus, one asks, "why are more pages required to publish the same number of papers?". The answer here is two-fold. A minor factor is that papers in probability and stochastic processes seem to be getting longer all the time. This is due in part to word processor induced verbosity and TeX induced repetitiveness, and in part to the increasingly technical nature of our discipline.

The major factor, however, is that over the past three years, the backlog, as measured from the date of acceptance of the final version of a paper until its appearence in print, has dropped from over 13 months to a little over 3. This is more or less the minimum possible given the technical constraints of commercial publishing. (The initial backlog was generated by the fact that in the late 1980's and early 1990's the number of journal pages did not grow at a rate corresponding to increasing submission rates.)

This makes SPA one of the most timely publication outlets today for papers in probability and stochastic processes, an enviable achievement not shared by many of its cohorts.

Since this is my final report, let me take the opportunity to thank my associate editors for a truly sterling job. Without the constant efforts of these grossly under-appreciated and hard working experts, and the referees who, in turn, supported them, there would have been no SPA over the past three years.

Robert Adler Chapel Hill

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# The Journal of Time Series Analysis

#### Editor:

M.B. Priestley Department of Mathematics University of Manchester Institute of Science and Technology PO Box 88 Manchester M60 1QD , UK

### Editor's Report:

JTSA is now in its 17th year of publication and is progressing very well. We continue to receive a healthy input of good quality papers, and the journal publishes approximately 40 papers per annum spread over 6 issues. Authors continue to provide papers covering a wide spectrum of time series topics, but as in previous years the emphasis is still on theoretical and methodological areas. More papers on applied topics would be welcomed.

There have been no changes in the composition of the Editorial since the last major re—organisation

in 1994.

It may be worth reminding readers of Bernoulli News that members of the Bernoulli Society can subscribe to the Journal at a 10% reduction in rates. Anyone interested should contact the publishers: Blackwells, 108 Cowley Road, Oxford, OX4 1JF, England, email: blackwell.subscriptions@world.std.com

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fax: +44 61 200 3669

email: mcbsxmp@mh1.mcc.ac.uk

# Visit the Bernoulli Society on WWW

General information on the society, its journals, conferences, standing committees, and so on can be found at

# http://www.math.ruu.nl/bernoulli

This site has been set up by Erik van Zwet (vanzwet@math.ruu.nl) and is currently administered by him and the scientific secretary (gill@math.ruu.nl).

This newsletter is also available on the web. You find it and links to various interesting sites, also those listed in the last issue of this newsletter, at

## http://www.uni-mainz.de/bernoulli

This site has been set up by Annette Schärf (schaerf@mathematik.uni-mainz.de) and is currently administered by her and the editor of Bernoulli News (cklu@mathematik.uni-mainz.de).

You are welcome to visit us and send us your comments.

# 4. Two Items from the Treasurer.

#### Dues Income for the Bernoulli Society

You may know that there are two kinds of Bernoulli Society members: those who are just members of BS on its own, and those who are members of ISI but choose BS as their section. If you are already a BS member and become elected to ISI, your dues go up and you receive less benefits for your higher dues. This may come as a surprise to you, but, as a consequence of your election to ISI, the income BS obtains from you goes down dramatically.

In response to a variety of requests concerning the relationship between the BS and the ISI, our treasurer Joe Eaton explains below the effect of this relationship on the income of BS received from dues.

For the purposes of this discussion, the membership of BS can be divided into two categories (the figures are based on the year 1995):

- I. BS members who are not members of ISI (about 803 paying full dues).
- II. ISI members who elect to have a BS-section as members of ISI (about 535 ordinary ISI members have a BS-section).

[In addition to the 1338 members in I and II, there are another 274 members in other dues categories such as retired persons, students, extraordinary members and members from developing countries.]

The dues income will be illustrated only for the members in I and II. For simplicity, the dues income is given in Dutch Guilders (Dfl) only.

- For members in I, the dues were 105 Dfl for 1995. All of this dues income goes directly to BS.
- 2. For each member in II, BS receives 10 Dfl of the dues paid to ISI. This amount is intended to help offset the costs involved in arranging scientific meetings.
- 3. Even though BS receives none of the ISI dues income for "ordinary membership expenses", the ISI charges BS 15 Dfl per member for BS members in **both** categories I and II.

One consequence of the current dues arrangement with ISI is the following. If a BS member in I is

elected to membership in the ISI (and accepts this election) and chooses a BS-section, the net loss in income to BS is 95 Dfl. The 1995 dues for an ordinary ISI member was 175,00 Dfl.

Members in I receive the following publications as part of their membership:

- (a) BERNOULLI
- (b) Bernoulli News
- (c) International Statistical Review
- (d) ISI Newsletter
- (e) Short Book Reviews

Members in II receive only (b), (c), (d) and (e). Members in II can purchase a subscription to BERNOULLI at cost – namely 20 UK £.

#### Bernoulli Society Outreach Programme

At the Bernoulli Society council meeting at Vienna, council accepted a proposal by our treasurer to inaugurate a BS outreach programme, to support statisticians and probabilists in developing and transitional countries where access to scientific journals is still a big problem. For this reason all BS members received the following text together with their invoice for 1997:

Because of a combination of certain factors, including the lack of availability of hard currency, some members of the Bernoulli Society do not have access to the Society's publications. In an effort to make these publications available, the Bernoulli Society has instituted a new initiative called the Bernoulli Society Outreach Programme. The purpose of this programme is simply to help distribute Society Publications to libraries and/or organizations in regions of the world where Bernoulli Society members would not ordinarily have access to such material

The cost of the program is to be borne partly by the Bernoulli Society and partly by contributions from Bernoulli Society members. For this reason, your dues notice from ISI has the item labelled "Contribution to BS Outreach." Members who chose to contribute to the Outreach Program will be listed in Bernoulli News.

Morris L. Eaton Minnesota

# 5. Committee Work

#### **CCSP**

# Committee for Conferences on Stochastic Processes

CCSP sponsors the (almost) annual conference on Stochastic Processes and their Applications. These week-long meetings typically feature lectures by 15–20 invited speakers and a large number of contributed talks. Featured topics include both theoretical developments in probability and stochastic processes and important areas of application. Because of the Vienna World Congress, there was no meeting in 1996.

The 24th Conference will be held in Viña del Mar, Chile, June 16–20, 1997; see p. 16. The 25th Conference will be held at Oregon State University in Corvallis, Oregon, USA, July 5–11, 1998; see p. 19.

The Committee, which meets once a year, met during the Vienna World Congress and decided to accept an offer to hold the 26th Conference in Beijing in 1999. The primary organizer will be Jia—an Yan.

There will be no meeting in 2000, again because of the World Congress. Groups interested in organizing the first meeting of the new millennium should contact the Committee chair, Tom Kurtz (kurtz@math.wisc.edu). Discussions concerning the location of the 27th Conference to be held in 2001 will begin at the CCSP meeting in 1997 with a final decision made at the meeting in 1998.

The Committee elects new members every two years with the next election being held during the coming spring. We welcome suggestions (to Tom Kurtz) for new members.

Tom Kurtz Madison

#### **EAPRC**

East-Asian and Pacific Regional Committee Members of the committee have been listed in the last issue of Bernoulli News. Meanwhile a www site has been set up:

http://sunsite.nus.sg/bernoulli.EAPRC
BS members may correspond with the Committee by email to Louis Chen, matchyl@leonis.nus.sg.

Louis Chen Singapore

#### $C(PS)^2$

# Committee on Probability and Statistics in the Physical Sciences

Plans are under way for the  $C(PS)^2$  to hold a satellite meeting to the Helsinki meeting in 1999 which will mark ten years since the first such meeting in Leuven 1989 on the theme, "Earth and Space Sciences." A potential host site has been identified and a scientific programme committee will be announced as plans become more firm.

In the closer future, a satellite to this summer's Istanbul ISI'97 meeting on Water and Statistics will take place in Ankara, August 28–30, 1997 (see p. 17)

Also planning is under way for a  $C(PS)^2/IASE$  panel discussion on "Research and Teaching of Probability and Statistics in the Physical Sciences", for the ISI'97 meeting. The purpose of this session is to engage a dialogue between probabilists/statisticians and physical scientists on the teaching of probability and statistics as it pertains to research in the physical sciences.

Example questions which will be addressed are:

- 1. What are some of the major physical problems requiring probabilistic and statistical methods?
- 2. What have been some of the past major scientific accomplishments to employ probabilistic and statistical methods from the point of view of physical scientists?
- 3. What are some of the most important methods employed in modern research?
- 4. Where is the statistical training normally provided today?
- 5. How should the training best be provided tomorrow?

At this point the objective is to bring attention to the host of overall issues. A report on this dialogue will be shared with Bernoulli News and other professional society newsletters in physical sciences. BS members may correspond with the Committee by email to Ed Waymire, waymire@math.orst.edu.

 $\begin{array}{c} Ed\ Waymire\\ Oregon \end{array}$ 

#### LARC

#### Latin American Regional Committee

The LARC will hold his Second PhD Thesis Competion "Francisco Aranda Ordaz" for recent doctorates from Latin America. Candidates should have obtained her/his PhD degree between May 1, 1995 and December 31, 1997. Those interested should send two copies of the thesis, no later than January 31, 1998, to Ricardo Fraiman, Centro de Matemática, Eduardo Acevedo 1139, Montevideo, Uruguay.

Victor Pérez-Abreu Guanajuato

#### ERC

#### European Regional Committee

The ERC met in Vienna during the 4th World Congress of the BS. Six new members were elected. Also the new chairman, Noel Veraverbeke, who had been elected last year, has started his term of office. Georg Pflug has been elected as new programme coordinator.

The committee is now composed as follows: Noel Veraverbeke (chairman), Volker Mammitzsch (past chairman), Georg Pflug (programme coordinator), Enno Mammen (IMS liaison person), Wilfrid Kendall (BS scientific secretary).

Members retiring in 1998: Erwin Bolthausen, Antonio Forcina, Paul L.J. Janssen, Alexander Martikainen, Dominique Picard, Friedrich Pukelsheim, Dieter Rasch, Mats Rudemo.

Members continuing until 2000: Tadeusz Bednarski, Frank den Hollander, Antti Penttinen, Zuzana Prazkova, Rimantas Rudzkis, K. Feridun Turkman.

Zoltan E. Kenessey (director of ISI Permanent Office).

 $\begin{array}{c} Volker\ Mammitzsch\\ Marburg \end{array}$ 

# 6. Conferences 1997

# International Symposium on Contemporary Multivariate Analysis and Its Applications May 19-22, 1997

#### Hong Kong

The 1997 international symposium on contemporary multivariate analysis and its applications is followed by a workshop (on May 24) on experimental design. A first bulletin has appeared, giving full details. See also the last issue of Bernoulli News and the world wide web site:

http://www.math.hkbu.edu.hk/srcu/sym97.html.

For further information please contact:

Kowloon Tong, Hong Kong

email: multivar97@hkbu.edu.hk

#### SPA'97

# 24th International Conference on Stochastic Processes and Their Applications June 16–20, 1997

Viña del Mar (Chile)

The 24th Conference on Stochastic Processes and Their Applications will take place at the Convention Center Gala in Viña del Mar.

The programme consists of invited lectures and contributed short talks by participants on various topics related to stochastic processes and their applications. The following is a list of tentative invited speakers:

Opening Lecture: Jacques Neveu

G. Ben Arous, V. Bogachev, F. Fagnola, C. Fernández, P. Ferrari, P. Imkeller, S. Janson, H.H. Kuo, S. Martínez, V. Pérez-Abreu, E. Olivieri, R. Lyons, M. Sanz, D. Talay, R. Williams, J.A. Yan. Closure Lecture: Peter Ney

For more details see the last issue of Bernoulli News.

To obtain LaTeX templates for abstract submission:

spa24@mat.puc.cl

To submit your abstract and register:

regspa@mat.puc.cl

For further information please contact:

Organizing Committee SPA24

Facultad de Matemáticas

Universidad Católica de Chile

Casilla 306, Santiago 22, Chile

fax: +562 552 59 16 email: spa24@mat.puc.cl

http://www.mat.puc.cl/~spa24/spa24.html

# International Summer School on Computational Statistics June 23-July 4, 1997 Padua (Italy)

The International Association for Statistical Computing (IASC) and the Department of Statistical Science of the University of Padua, Italy, organize an International Summer School on Computational Statistics at the University of Padua.

The Summer School addresses young researchers and PhD students who are interested in extending their knowledge in Computational Statistics. The courses will be accompanied by practical computer sessions.

The Summer School will last 2 weeks. The official language will be English.

The number of participants is limited to 45. Participants are required to have a good background in statistics and a basic knowledge of computer usage.

For further information please contact:

Nicola Torelli

Dipartimento di Scienze Statistiche

Via San Francesco 33

35121 Padova

Italy email: ssiasc@hal.stat.unipd.it

# ISI'97

# 51st Biennial Session of the ISI August 18-27, 1997 Istanbul (Turkey)

The 51st Session of ISI will be held at the Lütfü Kırdar (LK) Istanbul International Congress Center and the Military Museum Cultural Center in Istanbul. These centers are next to each other and are located right at the heart of the Istanbul conference valley.

The BS Programme Committee consists of: Y. Ogata (Chair), E. Arjas, N. Cressie, L.R. Pericchi Guerra, F. Pukelsheim, J.F.C. Wu and J.A. Yan.

Sessions organised or co-organised by the Bernoulli Society have been listed in the last issue of Bernoulli News.

For further information please contact:

ISI Permanent Office

428 Prinses Beatrixlaan

PO Box 950

2270 AZ Voorburg fax: +31 70 386 0025 The Netherlands email: ISI@cs.cu.nl The following two satellite meetings will be held after the ISI Session in Istanbul.

# Water and Statistics August 28-30, 1997 Ankara (Turkey)

The meeting is sponsored by the Istanbul Technical University, Ankara University, the Turkish Statistical Association, the Water and Sewerage Directorate of Istanbul City, the State Water Works and the International Environmental Society.

The main objective of the meeting is to provide a joint forum to water scientists and statisticians whereby experts from both disciplines may exchange views on an international platform. The meeting will promote the use of the most appropriate statistical methods to deal with water resource problems locally and internationally in the most efficient way. It will also encourage international cooperation and association between water scientists and statisticians.

The Programme Committee consists of Zekai Sen (chair), Vijay Gupta, Valerie Isham, Harry Pavlopoulis, Ömer Gebizlioglu and Alpaslan Arikan. A broad Scientific Committee of advisers is established as well.

The tentative list of subjects includes: Ground-water (monitoring, management, pollution); Freshwater (rainfall, wet and dry periods, reservoirs, land use planning, regional exchange models, pollution); Seawater (waves, energy, climate changes, pollution); Hydrology (flood frequency analysis, energy generation); Statistical Techniques (extremes and records, time series, run statistics, Bayesian methods, etc.); Database Development.

Contributed papers on the above topics are especially welcome but other subjects are possible. Abstracts should not be more than two pages long and two copies should be submitted by February 15, 1997 to the scientific secretary of the meeting (see below). Participating authors are invited to submit their full paper to a maximum of 10 pages at the time of the meeting. If there is enough interest on behalf of the contributors, the Programme Committee may ponder the possibility of publishing the proceedings of the meeting.

Information on the scientific aspects: Kasim Kocak, Scientific Secretary

ITÜ Meteoroloji Mühendisligi

Bölümü, Maslak 80626 phone: +90 212 2853442

Istanbul, Turkey fax: +90 212 2853139

emails: kkocak@sariyer.cc.itu.edu.tr uckocak@cc.itu.edu.tr

Information on the local arrangements:

Ömer Gebizlioglu, Chairman

State Institute of Statistics

Necatibey Cad., 114 phone: +90 312 4176440 6100 Ankara, Turkey fax: +90 312 4253387

Mathematical Statistics and Its Applications to Biosciences August 31-September 4, 1997 Rostock (Germany)

Programme Committee: Peter Diggle (Lancaster), Niels Keiding (Copenhagen), Catherine Laredo (Paris), Enno Mammen (Heidelberg), Stephan Morgenthaler (Lausanne), Dieter Rasch (Wageningen, chair).

Opening Lecture: Dietrich Stoyan (Freiberg) Point Process Methods in Forest Statistics. Closing Lecture: Theo Gasser (Zürich) Smoothing. Forum Lecture: David Spiegelhalter (Cambridge) Bayesian graphical models: the link between medical expert systems and complex biostatistical mod-

Special Invited Papers: N. Cressie (Ames): Spatial Analysis and Inference for Extremes in Disease Incidence Rates. S. Ermakov (St. Petersburg): Nonlinear Regression. S. Tavare (Los Angeles): Ancestral Inference in Population Genetics.

Invited paper sessions (with organisers): Selection Procedures: K. Miescke (Chicago), Optimization in Statistics (IMS): D.M. Rocke (Davis, Ca), Sequential Experimentation: N. Schmitz (Münster), Planning Experiments: R. Bailey (London), Growth Curve Analysis: D. von Rosen (Uppsala), Nonparametric Estimation: H. Strasser (Vienna), Bayesian Statistics: J.M. Rolin (Louvainla-Neuve), Statistical Graphics: P.D. Sasieni (London), Markov Chains - Monte Carlo: P. Green (Bristol), Population Genetics (IMS): G. Lee Thompson (Dallas), Molecular Genetics: E. de Turkheim (Paris), Animal and Plant Production: G. Herrendörfer (Rostock), Spatial and Environmental Statistics: A. Stein (Wageningen), Clinical Trials: R. van Strik (Rotterdam), Pharmacokinetics and -dynamics: J. Bock (Basel), Large Deviations: T. Ledwina (Wrocław), Change Points: J. Steinebach (Marburg), Forensic Statistics: P.J. Donnelly (Chicago).

For further information please contact:

Dieter Rasch

Wageningen Agricultural University

Department of Mathematics

Dreijenlaan 4

Wageningen 6703 HA, Netherlands

email: rasch@rcl.wau.nl

or

els.

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 $email:\ biostat@likeli.math.uni-rostock.de \\ ftp://likeli.math.uni-rostock.de/WWW/biostat/home.html$ 

# Spruce IV Statistics for Public Resources, Utilities and in Care for the Environment September 8–12, 1997

# Enschede (The Netherlands)

The fourth SPRUCE international conference, on the theme Statistical Aspects of Health and the Environment will take place at the ITC International Institute for Aerospace Survey and Earth Sciences. The aim is to bring together statisticians working in the field of health and the environment, to discuss recent progress in this field and to investigate possible future needs.

Coverage will include:

Toxicology, epidemiology, waste disposal and remediation, monitoring and management, agriculture and the food chain, transport.

The proceedings will be published by J. Wiley as a volume of the Statistics for the Environment series.

Executive Committee: V. Barnett (chair), C.W. Anderson, C. Chilvers, P.J. Diggle, A.E. Johnson, J.D.R. Phillips, A. Stein (local organizer), K.F. Turkman.

An international group of speakers will give major presentations in the different thematic areas of the conference. Among those who have already agreed to speak are:

L. Bernardinelli, J. Bouma, D.R. Cox, S. Darby, P. Elliott, T. Gatrell, A. Papritz, S. Richardson, W. Slob, S. Zeger, J. Zidek.

For further information please contact:

A. Stein

ITC

# Recent Advances in Statistics and Probability December 29, 1997-January 1, 1998 Calcutta (India)

This is a joint conference of the Indian Statistical Institute (ISI!) and the Bernoulli Society.

International Advisory Committee: S. B. Rao (Chairman), K. R. Parthasarathy, Y. Ogata, J. L. Teugels, L. H. Y. Chen, S. K. Chatterjee, J. V. Deshpande, S. K. Basu, D. K. Dey, J. K. Ghosh, B. V. Rao, T. J. Rao, B. K. Sinha, T. Krishnan, A. C. Mukhopadhyay, A. Chaudhuri, S. K. Mitra, B. L. S. Prakasa Rao, S. C. Kochar, R. L. Karandikar, Rahul Roy, S. N. Joshi, S. Ramasubramanian, Mohan Delampady, and Ayanendranath Basu (Convener).

At the conference special attention will be given to new theory and innovative applications in biology and environmental studies, industry and financial areas. This includes on the probabilistic side: Diffusion Processes; Stochastic Integrals; Large Deviations; Self-Similar Processes; Poisson Approximations; Queues and Reliability; Applications to Finance. Topics on the statistics side are: Bayesian Analysis; Asymptotics; Nonparametric, Semiparametric and Robust Inference; Multivariate Analysis; Design and Sample Survey; Density Estimation; Survival Analysis; Earthquake Modelling and Prediction; Wavelets; Neural Networks; Markov Chain Monte Carlo; Image Analysis.

Following is a tentative list of invited paper sessions (with session organiser): Sample Survey (A. Chaudhuri), Design of Experiments (B. K. Sinha and R. Mukerjee), Chaos and Non-Linear Time Series (T. Yanagawa), Earthquake Modelling and Prediction (Y. Ogata), Environmental Statistics (A. El-Shaarawi), Bayesian Statistics (D. K. Dey and M. Delampady), Multivariate Analysis (A. Sengupta), Nonparametric, Semiparametric and Robust Statistics (P. K. Sen), Queues, Networks and Reliability (S. K. Basu), Stochastic Calculus and Applications (R. L. Karandikar), Diffusion Processes (S. Ramasubramanian), Image Analysis (K. V. Mardia), Asymptotics (S. N. Lahiri), Survival Analysis and Biological Applications of Statistics (A. Dewanji and P. P. Majumdar).

Further sessions are planned on: Neural Networks; Wavelets; Self-Similar Processes; Applications to Finance and Marketing; Industrial Applications of Statistics and Probability; Density Estimation and Nonparametric Regression.

There are possibilities for the submission of contributed papers. Contributed papers should broadly fall in one of the above mentioned topics. Participants wishing to present contributed papers at the conference are requested to send an "extended abstract" (approximately two double-spaced pages with regular margins) of their talk to Prof. J. K. Ghosh, Stat-Math Unit, Indian Statistical Institute, 203 B.T.Road, Calcutta 700 035, India. Submission of abstracts through e-mail is encouraged either as ASCII File or as Tex/Latex Source File to "isibern@isical.ernet.in". Deadline for submissions of contributed abstracts is May 31, 1997.

All enquiries regarding the conference (registration, rates, submissions, university accommodation, hotel accommodation etc.) can be addressed to "isibern@isical.ernet.in", "isibern@isid.ernet.in", or "isibern@isibang.ernet.in".

For further information please contact:

Ayanendranath Basu Computer Science Unit Indian Statistical Institute

203 B. T. Road fax: +91 33 556 6680 Calcutta 700 035 fax: +91 33 556 6925 India email: isibern@isical.ernet.in

# 7. Conferences 1998

#### **SPA'98**

25th International Conference on Stochastic Processes and their Applications July 5-11, 1998

Corvalis, Oregon (USA)

Scientific Programme Committee: A. Baddeley (Australia), R. Burton (USA), M.-F. Chen (People's Republic of China), P. Embrechts (Switzerland), I. Ibragimov (Russia), M. Maejima (Japan), S. Meleard (France), C. O'Brien (Canada), M. Ossiander (USA), V. Pérez-Abreu (Mexico), L. Pitt (USA), S. Tavare (USA), E. Waymire (Chair, USA).

The slate of Invited Speakers for SPA'98 furnished by the scientific program committee is: A. Barbour (Switzerland), R. Bhattacharya (USA), M.F. Chen (PRC), C. Cutler (Canada), C. Dorea (Brazil), A. Etheridge (Scotland), T. Funaki (Japan), M. Gordin (Russia), R. Grübel (Germany), D. Heath (USA), M. Keane (Holland), H. Kesten (USA), J.-F. Le Gall (France), J. Rosen (USA), M. Talagrand (USA/France).

There will be three invited talks each morning of the conference and contributed talks in afternoon parallel sessions. A general evening public lecture on a contemporary application of research in stochastic processes is also being planned to help broaden communication on the role of mathematical research in modern society. Oregon also has many natural attractions and provides a wonderful opportunity for planning family vacations around this special 25th anniversary of SPA.

The local organizors are Robert Burton, Mina Ossiander and Ed Waymire. The email address is SPA98@MATH.ORST.EDU. The SPA'98 Web Page can be found at HTTP://WWW.ORST.EDU/GROUPS/SPA98 It will be regularly updated as a principal source of conference information.

A contact address is

E. Waymire

Department of Mathematics

Oregon State University fax: +1 503 737 0515 Corvallis, OR 97331, USA.

email: waymire@math.orst.edu

# EMS'98 22nd European Meeting of Statisticians August 12–18, 1998 Vilnius (Lithuania)

The meeting is also the 7th Vilnius Conference on Probability Theory and Mathematical Statistics, and will reflect the traditions of those meetings as well as those of the European Meetings of Statisticians. Thus, there will be special sessions on traditional areas of interest in the Vilnius Conferences besides those on modern theoretical and applied probability and statistics. Efforts are made to organize a special program on the statistical problems of social and economic statistics in transition economies, jointly with the International Association of Official Statistics within the ISI. Biostatistical and other applied areas will also be stressed.

The Scientific Committee has been listed in the last issue of this newsletter.

Local Organizer:

V. Statulevicius

Institute of Mathematics & Informatics

4, Akademijos st.

Vilnius 232600/Lithuania

email: mathematica@mii.lt

# VII CLAPEM

# 7th Latin American Congress of Probability and Mathematical Statistics Cordoba (Argentinia)

The VII Latin-American Congress of Probability and Mathematical Statistics (CLAPEM) will take place in Cordoba, Argentina, late summer of 1998. It will be a joint meeting with the Iberoamerican Congress of Statistics. More detailed information will be provided in the next issue of this newsletter.

# 8. Conferences 1999

ISI '99 52nd Biennial Session ISI August 11-18, 1999 Helsinki (Finland)

J.N.K. Rao has been selected as the Programme Chairman of the Helsinki Session and N. Wermuth will serve as the Deputy Chair. N.O. Niemi will be Vice—Chair of the Programme Committee and Chair of the Local Programme Committee.

The programme of invited paper 'meetings' will, in large lines, be decided at the ISI session in Istan-

bul next summer. Richard Gill is the BS representative on the programme committee. All members of the Bernoulli Society who have suggestions are urged to contact him (email: gill@math.ruu.nl) or the new scientific secretary Wilfrid Kendall (email: w.s.kendall@warwick.ac.uk).

SPA'99
26th International Conference on Stochastic Processes and their Applications
Beijing (The People's Republic of China)

More information will be provided in the next issue of Bernoulli News.

# 9. Conferences 2000

5th World Congress May 15-21, 2000 Guanajuato, Mexico

The year 2000 has been appropriately declared "World Mathematical Year" by the International Mathematical Union, and the Guanajuato conference will be the centre—piece of various Bernoulli Society meetings across the world.

Information can be obtained from the local or-

ganizer

Victor Pérez-Abreu phone: +52 473 27155 CIMAT, A.P. 402 phone: +52 473 25749

Guanajuato, Gto., 36000 Mexico

email: pabreu@fractal.cimat.mx

# 10. Who is Who in the Bernoulli Society

#### Officers

President: J.L. Teugels, Katholieke Universiteit Leuven, Belgium. jef@pearson.cc.kuleuven.ac.be President-Elect: L.H.Y. Chen, National University of Singapore, Singapore. matchyl@leonis.nus.sg Past-President: O.E. Barndorff-Nielsen, University of Aarhus, Denmark. atsoebn@mi.aau.dk Scientific Secretary: W.S. Kendall, University of Warwick, England. w.s.kendall@warwick.ac.uk Membership Secretary: V. Mammitzsch, University of Marburg, Germany.

mammit@mathematik.uni-marburg.de

Treasurer: Allan Gut, University of Uppsala, Sweden. allan.gut@math.uu.se

Executive Secretary: Z. Kenessey, International Statistical Institute, Voorburg, Netherlands. isi@cs.vu.nl

#### Council Members 1993-1997

P.G. Hall, Australian National University, Canberra, Australia. halpstat@fac.anu.edu.au

W.S. Kendall, University of Warwick, England. w.s.kendall@warwick.ac.uk

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D.B. Tjøstheim, University of Bergen, Norway. dag.tjostheim@mi.uib.no

# Council Members 1995-1999

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H. Künsch, ETH Zürich, Switzerland. kuensch@stat.math.ethz.ch

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G. Yang, University of Maryland, College Park, Md, USA. gyang@cam.nist.gov or gly@betty.umd.edu

# Committees

#### The Publication Committee

Chairman: J.L. Teugels, Katholieke Universiteit Leuven, Belgium. jef@pearson.cc.kuleuven.ac.be The BS/IMS Liaison Committee

Chairman: W.R. van Zwet, Leiden University, The Netherlands. vanzwet@rulcri.leidenuniv.nl and O.E. Barndorff-Nielsen, University of Aarhus. atsoebn@mi.aau.dk

The Committee for Conferences on Stochastic Processes (CCSP)

Chairman: T. Kurtz, University of Wisconsin, Madison, USA. kurtz@math.wisc.edu

The European Regional Committee (ERC)

Chairman: N. Veraverbeke, Limburgs Universitair Centrum, Belgium. nveraver@luc.ac.be

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

Chairman: E. Waymire, Oregon State University, Corvallis, USA. waymire@math.orst.edu

The Latin America Regional Committee (LARC)

Chairman: V. Pérez-Abreu, CIMAT, Guanajuato, Mexico. pabreu@fractal.cimat.mx

The East-Asian and Pacific Regional Committee (EAPRC)

Chairman: L.H.Y. Chen, National University of Singapore, Singapore, matchyl@leonis.nus.sg

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M.B. Priestley (JTSA), University of Manchester, UK. m.b.priestley@umist.ac.uk

# 11. Summary of Forthcoming BS Events

• International Symposium on Contemporary Multivariate Analysis and Its Applications Hong Kong, May 19-22, 1997

**Information:** Multivar 97, c/o Dept. of Mathematics, Hong Kong Baptist University, Kowloon Tong, Hong Kong. Phone: +852 2339 5056, fax: +852 2336 1505, email: multivar97@hkbu.edu.hk

#### • SPA'97

24th International Conference on Stochastic Processes and their Applications Viña del Mar (Chile), June 16–20, 1997

Venue: Convention Center Gala, Viña del Mar.

Information: R. Rebolledo, Department of Mathematics, Universidad Católica de Chile, Casilla 306, Santiago 22, Chile. Fax: +562 552 5916, email: spa24@mat.puc.cl, http://www.mat.puc.cl/~spa24/spa24.html.

#### • EYSM'97

10th European Young Statisticians Meeting Warsaw (Poland), August 18-22, 1997

**Venue:** Stefan Banach International Mathematical Center, 25 Mokotowska Str., P.O. Box 137, 00-950 Warsaw, Poland.

**Information:** Witold Florczak, EYSM'97, Institute of Mathematics, Polish Academy of Sciences, 8 Sniadeckich Str., 00-950 Warsaw, Poland, email: eysm@impan.gov.pl

#### • ISI'97

51st Biennial Session of the ISI Istanbul (Turkey), August 18–27, 1997

**Venue:** Lütfü Kırdar (LK) Istanbul International Congress Center and the Military Museum Cultural Center, Istanbul.

**BS Representative:** Y. Ogata, Institute of Statistical Mathematics, 4-6-7 Minami-Azabu, Minatoku, Tokyo 106, Japan. Fax: +81 3 3446 1695, email: ogata@sunyo.ism.ac.jp.

**Information:** ISI Permanent Office, 428 Prinses Beatrixlaan, P.O. Box 950, 2270 AZ Voorburg, The Netherlands. Fax: +31 70 386 0025, email: isi@cs.vu.nl

### Satellite meetings:

- Water and Statistics

Ankara (Turkey), August 28-30, 1997

Scientific Information: Kasim Kocak, Scientific Secretary, ITÜ Meteoroloji Mühendisligi, Bölümü, Maslak 80626, Istanbul, Turkey. Phone: +90 212 2853442 fax: +90 212 2853139, emails: kkocak@sariyer.cc.itu.edu.tr, uckocak@cc.itu.edu.tr

**Local Organizer:** Ömer Gebizlioglu, Chairman Organising Committee, State Institute of Statistics, Necatibey Cad., 114, 06100 Ankara, Turkey. Phone: +90 312 4176440, fax: +90 312 4253387

 Mathematical Statistics and its Applications to Biosciences Rostock, Germany, August 31-September 4, 1997

Venue: University of Rostock

Chairman of the Programme Committee: Dieter Rasch, Wageningen Agricultural University, Department of Mathematics, Dreijenlaan 4, Wageningen 6703 HA, Netherlands, email: rasch@rcl.wau.nl

**Local Organizer:** Friedrich Liese, Department of Mathematics, University of Rostock, D-18051 Rostock, Germany. Fax: +381 498 1520, email: biostat@likeli.math.uni-rostock.de

## • Recent Advances in Statistics and Probability

Joint International Conference of the Bernoulli Society and the Indian Statistical Institute Calcutta (India), December 29 1997-January 1, 1998

Venue: Indian Statistical Institute, Calcutta

**Information:** Ayanendranath Basu, Computer Science Unit, Indian Statistical Insitute, 203 B. T. Road, Calcutta 700 035, India. Fax: +91 33 556 6680, +91 33 556 6925, email: isibern@isical.ernet.in, isibern@isid.ernet.in, isibern@isidaernet.in

#### • SPA'98

25th International Conference on Stochastic Processes and their Applications Corvalis, Oregon (USA), July 5–11, 1998

Venue: Oregon State University, Corvalis

Information: E. Waymire, Department of Mathematics, Oregon State University, Corvallis, OR 97331, USA. Fax: +1 503 737 0515, email: spa98@math.orst.edu, http://www.orst.edu/groups/spa98

# • 22nd EMS and 7th Vilnius Conference Vilnius (Lithuania), August 12–18, 1998

**Information:** V. Statulevicius, Institute of Mathematics & Informatics, 4, Akademijos st., Vilnius 232600/Lithuania, email: mathematica@mii.lt

#### • ISI'99

52nd Biennial Session ISI Helsinki (Finland) 1999

**BS Representative:** R. Gill, Mathematical Institute, University of Utrecht, Utrecht 3508 TA, The Netherlands, fax: +31 30 518 394, email: gill@math.ruu.nl

#### • SPA'99

26th International Conference on Stochastic Processes and their Applications Beijing (The People's Republic of China)

#### • 5th World Congress 2000

Guanajuato, Mexico, May 15-21, 2000

Venue: Guanajuato (Mexico).

Local Organizer: Victor Pérez-Abreu, CIMAT, A.P. 402, Guanajuato, Gto., 36000 Mexico.

Phone: +52 473 27155, fax: +52 473 25749, email: pabreu@fractal.cimat.mx