

Bernoulli NEWS

Newsletter of the Bernoulli Society for Mathematical Statistics and Probability

SOME HIGHLIGHTS FROM THIS ISSUE:

C(PS)2 Committee on Probability and Statistics in the Physical Science

Bernoulli Society 2000

Report on Recent Activities

Research Centers

Conferences

World Congress 2000

Forthcoming BS Events

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1. Committee Work

ERC—EUROPEAN REGIONAL COMMITTEE

The ERC had a meeting in Vilnius (Lithuania) during the 22nd European Meeting of Statisticians. Jacek Koronacki (Warsaw, Poland) has now been declared elected as new chairman and he started his term of office right after the Vilnius Meeting. He is very enthusiastic about his task and, as he stated himself, he will particularly work on the further integration of Eastern European statisticians into the whole European community.

Another important position is that of programme coordinator. For the next two years the ERC has elected Arnaldo Frigessi (Rome, Italy) for this task. Also seven new members have been elected for the period 1998–2002: Tina Rydberg (Denmark), Wenceslao Gonzalez Manteiga (Spain), Yakov Nikitin (Russia), Pascal Massart (France), Ursula Gather (Germany), David Firth (UK) and Lars Holst (Sweden). The ERC will now start working on the organization of the 23rd European Meeting of Statisticians in 2001 in cooperation with Dinnis Pestana who is prepared to hold this meeting in Lisbon (Portugal). As outgoing chairman, I want to thank all of you for your kind cooperation and I wish all success to the incoming chairman and his team.

Noel Veraverbeke, Diepenbeek

Aims for chairmanship

Let me begin in a somewhat personal vein and come back to the time when my candidacy for the chairmanship was about to be announced. Had I then not been encouraged by Volker Mammitzsch and Noel Veraverbeke, I would have not agreed to stand for the election. Honestly, if bluntly put, I did not find myself deserving the *honour*. At the same time, however, their argumentation, and my earlier membership on the Committee, made me think that I hopefully can be fit for the *duty*. In particular, Volker and Noel referred to a now undeniable need to foster reintegration of Eastern European scientific community into the European fold and argued that a chairman from “emerging economies” should prove particularly suitable to help fulfill that need (for the sake of clarity, let me add that Eastern Europe is meant here to include the whole region east of current European Union). Thus, being in addition a witness to an impressive and steady growth of Bernoulli Society over the years, no wonder that I have finally found myself eager to join the Committee and undertake the task of co-ordinating its important work for the European statistical community. I shall do my best to live up to the high standards set up by my predecessors.

The challenges ahead are manifold, and I know that our Committee will have an input to many important endeavours. In accordance with the ERC’s tradition we have again elected an outstanding Programme Coordinator, Arnaldo Frigessi, but I believe that we shall not rest on our laurels leaving him without any suggestions of ours for the 23rd EMS. We shall be encouraging our colleagues in the Bernoulli Society to organize satellite meetings to the next EMS’s, assisting them to the extent our capacity allows. Already now we shall start picking the best candidates for the organization of the 24th EMS. And it will remain our constant duty to promote the Society’s initiatives, encourage colleagues around to join the Society and, in particular, help young statisticians take advantage of those endeavours which the Society addresses especially to them.

Jacek Koronacki, Warsaw

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

$C(PS)^2$ has initiated the SESS-TIES'99 Conference to mark the continuation of the first such sponsored meeting on *Earth and Space Sciences* at Leuven 1989. The SESS-TIES'99 is an international conference to be hosted in the Athens University of Economics and Business (AUEB) during August 23-27, 1999, as a satellite meeting to the 52nd Biennial Session of the ISI (August 11-18, 1999, Helsinki, Finland). This interdisciplinary conference is jointly organized by the Committee on Probability and Statistics in the Physical Sciences (CPSPS) of the Bernoulli Society, and by The International Environmetric Society (TIES). The theme of SESS-TIES'99 is Environmetrics and Statistics in the Earth and Space Sciences (ESESS). The aim of the organizers is to bring together developers and users of state of the art probabilistic and statistical methods, with a special focus on Geophysical and Environmental applications.

Detailed information about the scientific organization, registration, abstracts, accommodation, etc. is available at the SESS-TIES'99 web-site:

<http://www.stat-athens.aueb.gr/esess/>

The organizers will be most pleased to particularly receive suggestions and proposals for the organization of sessions relevant to the conference theme.

Chairman of the Programme Committee

Abdel H. El-Shaarawi, address on page 26

Chairman of the Local Organizing Committee

Harry Pavlopoulos, address on page 26

Ed Waymire, Corvallis

CCSP—Committee for Conferences on Stochastic Processes

CCSP sponsors the Conference on Stochastic Processes and their Applications (SPA) annually except in the year of the World Congress of the Bernoulli Society. These one week-long meetings typically feature lectures by 15–18 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.

The *25th Conference* was held at Oregon State University in Corvallis, Oregon, USA, July 5–11, 1998, and we celebrated the 25th anniversary of the SPA conference series with a historical talk by Tom Kurtz and with an anniversary cake (see photograph below). An overview over the history of SPA is given on the next page.

The *26th Conference* will be held in Beijing, China, June 14–18, 1999. For more information see p. 20. There will be *no meeting in 2000*, because of the World Congress, which will be held in Guanajuato, Mexico, see the announcement on p. 29. The *27th Conference* will be held in Cambridge, UK, July 9–14, 2001. The principal organizer is J.R. Norris (email: spa27@staslab.cam.ac.uk). The location of the *28th Conference* in 2002 will be decided at the CCSP meeting in Beijing, June 1999.

History of SPA

(Conferences on Stochastic Processes and their Applications)

Conf	Year	Location	Principal Organizer
27th	2001	Cambridge, UK	J.R. Norris
	2000	<i>No meeting</i> (5th World Congress in Guanajuato)	
26th	1999	Beijing, China	Jia-An Yan
25th	1998	Corvallis, Oregon, USA	Ed Waymire
24th	1997	Vina del Mar, Chile	Rolando Rebolledo
	1996	<i>No meeting</i> (4th World Congress in Vienna)	
23rd	1995	Singapore	Louis Chen
	1994	<i>No meeting</i> (3rd World Congress in Chapel Hill)	
22nd	1993	Amsterdam, The Netherlands	Onno Boxma
21st	1992	York, Canada	George O'Brien
20th	1991	Nahariya, Israel	Robert Adler
19th	1990	Eisenach, Germany	
	1990	(2nd World Congress in Uppsala)	
18th	1989	Madison, USA	David Griffeth
17th	1988	Rome, Italy	G. Koch
16th	1987	Stanford, USA	D. Iglehart
	1986	<i>No meeting</i> (1st World Congress in Tashkent)	
15th	1985	Nagoya, Japan	K. Ito/T. Hida
14th	1984	Gothenburg, Sweden	Peter Jagers
13th	1983	Varanasi, India	S.N. Singh
12th	1983	Ithaca, NY, USA	Narahari U. Prabhu
11th	1982	Clermont-Ferrand, France	Paul-Louis Hennequin
10th	1981	Montreal, Canada	Anatole Joffe
	1980	<i>No meeting</i>	
9th	1979	Evanston, USA	Erhan Cinlar/Stanley R. Pliska
8th	1978	Canberra, Australia	Christopher Heyde
7th	1977	Enschede, The Netherlands	Jos H.A. de Smit
6th	1976	Tel Aviv, Israel	B. Epstein/R. Rubinovitch
5th	1975	College Park, Maryland, USA	Ryszard Syski/Grace Yang
4th	1974	York, Canada	R.A. Schaufele
3rd	1973	Sheffield, UK	Joseph Gani
2nd	1972	Leuven, Belgium	Jeff L. Teugels/Jos H.A. de Smit
1st	1971	Rochester, NY, USA	Julian Keilson

Makoto Maejima, Yokohama

2. Bernoulli Society 2000

BS 2000 Conferences

As previously announced, it is intended in the year 2000 to hold a number of international conferences and workshops, in the framework of the World Mathematical Year 2000 and under the aegis of the Bernoulli Society. Seven conferences are planned and up-to-date information on these are given below.

Participation in the meetings will be by invitation. However, anyone interested in attending one of the meetings is welcome to contact the organizer.

► **BS 2000 Workshop on *Stochastic Geometry***

The BS 2000 Workshop on *Stochastic Geometry* is planned to take place together with a Symposium on *Inference for Stochastic Processes* at the University of Georgia, Athens, over the period May 10–12, 2000. The programs will be partly in common, and the BS Workshop will be advertised both separately and jointly with the Symposium. The activities are timed to fit conveniently with the 5th World Congress of the Bernoulli Society to be held in Guanajuato, Mexico, from May 15–21, 2000. **Place:** University of Georgia, Athens

Time: May 10–12, 2000

Organizers (Workshop): C.C. Heyde (Canberra)

Organizers (Symposium): I.V. Basawa, R.L. Taylor, C.C. Heyde

BS Liason Person: Jesper Moeller (email: jm@math.auc.dk)

► **BS 2000 Conference on *Statistical Science and Environmental Policy: Possible Interactions***

Place: Indian Statistical Institute, Calcutta

Time: January 2000. Tentative date: January 6–8, 2000

Organizer: Jayanta Ghosh (Calcutta)

► **Bernoulli 2000 Symposium on *Neural Networks, Learning and Statistical Inference***

The Symposium is planned to take place in Tokyo. Dates have not yet been fixed.

Organizer: S.-I. Amari (Tokyo)

► **BS 2000 Symposium on *Defining the Science Stochastics. In Memoriam Jakob Bernoulli***

Location: Würzburg, Germany

The Symposium will focus on different aspects of the Science Stochastics aiming at defining the science, describing its role towards other sciences and towards society, and outlining necessary requirements for a professional education. It is planned to have sessions on the history of stochastics, on the terminology, on competing approaches, and on the future of stochastics.

Date: October 2000

Program Committee:

E. v. Collani, Würzburg

V. V. Kalashnikov, Moscow

M. Dumitrescu, Bucharest

Organizer:

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► **BS Meeting 2000 on *Finance and Statistics***

The BS Meeting 2000 on *Finance and Statistics* will be held from December 8–11, 2000 in Sydney and will be organized by the University of Technology in Sydney. It will be also the QMF2000 Conference, that is the “Quantitative Methods in Finance” 2000 Conference.

The QMF99 Conference on *Finance and Insurance* is to take place in Sydney from July 15–18, 1999.

Information about that conference can be found under:

<http://www.bus.uts.edu.au/fin&econ/conferences/qmf99/qmf99.html>

A similar webpage for the BS2000 Conference will appear later.

Organizer: Eckhardt Platen (Sydney)

► **BS2000 Conference on *Causality***

Still at an early planning stage.

Organizer: James Robins (Harvard)

► **BS2000 Workshop on *Quantum Stochastics***

It is planned to hold the Workshop at EURANDOM (Eindhoven, Netherlands) in the Autumn of 2000. The aim is to bring together probabilists, statisticians and quantum physicists to explore the interplay between stochastics and quantum physics.

Organizer: Richard D. Gill (Utrecht).

*Ole E. Barndorff-Nielsen,
Chairman, BS2000 Committee*

3. The Bernoulli Society Outreach Program

The purpose of the Bernoulli Society Outreach Program is to help distribute society publications to libraries and organizations in regions of the world where Bernoulli Society members would not ordinarily have access to such material.

The following Bernoulli Society members paid a contribution to the outreach program:

Al-Saffar, A.A., United Kingdom	Hajnal, J., United Kingdom
Alonso-Rodriguez, A., Spain	Hampel, F., Switzerland
Alsmeyer, G., Germany	Hansen, N.H., Denmark
Arai, K., Japan	Henery, R.J., United Kingdom
Azari, A.S., USA	Högnäs, G., Finland
Barbour, A.D., Switzerland	Höpfner, R., Germany
Bargmann, R.E., USA	den Hollander, F., The Netherlands
Barle, J., Slovenia	Hutton, J., United Kingdom
Basak, G.K., China, Hong Kong SAR	Imhof, J.-P., Switzerland
Bellavista, L., Italy	Iwasaki, M., Japan
Bergman, B.L.S., Sweden	Jones, D.A., United Kingdom
Bickel, P.J., USA	Kendall, W.S., United Kingdom
Boari, G., Italy	Kesten, H., USA
Boente, G.L., Argentina	Kounias, S., Greece
Boxma, O.J., Netherlands	Kubacki, K., Poland
Britton, T., Sweden	Le Cam, L.M., USA
Brunk, H.D., USA	Leon, J., Venezuela
Burkholder, D.L., USA	Luna Del Castillo, J.D., Spain
Calvi-Pariseti, C., Italy	Mammen, E., Germany
Casas, J., France	Mammitzsch, V., Germany
Caussinus, H.P., France	Mecke, J., Germany
Chaghaghi, F.S., Switzerland	Meisner, M., USA
Chen, L.H.Y., Singapore	Memin, J., France
Christofides, T., Cyprus	Miguez, F., Spain
Cohen, M.P., USA	Mogha, G.V., France
Commenges, D., France	Möhle, M., Germany
Copas, J.B., United Kingdom	Monnez, J.-M., France
Cortinez Pontoni, A., Spain	Montes, F., Spain
Dall'Aglio, G., Italy	Moors, J.J.A., The Netherlands
Davison, A.C., Switzerland	Munoz-Garcia, J., Spain
Depaix, M., France	Ney, P.E., USA
Derquenne, C., France	Ng, Kok Lip, Singapore
Deshayes, J.R., France	Norros, I., Finland
Drygas, H.G., Germany	Oliveira, P.E., Portugal
Durbin, J., United Kingdom	Osius, G., Germany
Ekholm, A., Finland	Papangelou, F., United Kingdom
El-Sayyad, G.M., Saudi Arabia	Pynnonen, S.J., Finland
Enqvist, E.C., Sweden	Ribe, M.G., Sweden
van Es, B., The Netherlands	Rodrigo, A., Spain
Föllmer, H., Germany	Romera, M.R., Spain
Gadjiev, A. Azerbaijan	von Sachs, R., Germany
Gervini, D., Argentina	Schaffrin, B., USA
Gigli, A., Italy	Schönfeld, P.K., Germany
Giovagnoli, A., Italy	Shibata, Y., Japan
Gnanadesikan, R., USA	Sievers, W., Germany
Graf-Jaccottet, M., Switzerland	Smith, R.L., USA
Grillenberger, C., Germany	Snijders, T.A.B., The Netherlands
Groshen, S., USA	Sørensen, M., Denmark
Guerrero-Guzman, V.M., Mexico	Souto de Miranda, M.M., Portugal

Sozer, E.E., Turkey
Stander, J., United Kingdom
Steerneman, T., The Netherlands
Stephen, T., USA
Steutel, F.W., The Netherlands
Suzuki, Y., Japan
Tanaka, Y., Japan
Teräsvirta, T., Sweden
Teugels, J.L.M., Belgium
Valderrama-Bonnet, M.J., Spain
Vasdekis, V., Greece
Vazquez, M., Spain

Wakolbinger, A., Germany
Wefelmeyer, W., Germany
Weizsäcker, H. von, Germany
Whitehead, J., United Kingdom
Yashin, A.I., Denmark
Yoshihara, K.-I., Japan
Yu, J., Sweden
Zähle, M., Germany
Zelen, M., USA
van Zwet, W.R., The Netherlands

Opening Ceremony, Vilnius Conference 1998. Speech of Valdas Adamkus, President of the Republic of Lithuania. From left to right: Peter Jagers, Kestutis Čilinskas, Vytautas Statulevičius, Kazimieras Zavadskas

From the Accounts Officer ISI

From November 1, 1998 it will be possible for the Bernoulli Society members to pay their dues in JPY (Japanese YEN) should they wish. The rate for 1998 is JPY 8850, it may slightly increase in 1999.

The number and address of the account are as follows:

ABN AMRO Bank N.V.
Kneuterdijk 8
P.O. Box 165
2501 AP THE HAGUE
The Netherlands
Account number : (YEN)
51.68.12.661

Henk Sala (hsla@cbs.nl)

4. Journals of the Bernoulli Society

BERNOULLI

Editor-in-Chief:

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There is a steady flow of high quality submissions to **BERNOULLI**. This led to an increase in the size of the journal in 1997, with an additional minor increase this year. Nevertheless, a backlog has developed and to remedy this a substantial further increase will take effect from 1999. At the same time, the annual number of issues will go from 4 to 6.

Till the beginning of 1998, **BERNOULLI** was published by Chapman and Hall. That company was taken over by Kluwer in the beginning of the year, and the 1998 volume, i.e. Volume 4, is being published by Kluwer. However, an agreement has been reached between Kluwer on the one hand and International Statistical Institute (ISI) and the Bernoulli Society (BS) on the other, according to which the journal may be published jointly by ISI and BS from 1999 onwards on terms to be formalized during the November 1998 ISI Council meeting.

Table 1 below shows how the papers in Volumes 3 and 4 are divided roughly between the five categories of Applied Probability, Theoretical Probability, Applied Statistics, Theoretical Statistics, and History of Stochastics.

Subject area	Number of papers
Applied Probability	9
Theoretical Probability	11
Applied Statistics	6
Theoretical Statistics	22
History of Stochastics	1

Table 1: Number of papers in Vol. 3 + 4 categorized according to subject area

The acceptance rate of the submissions is approximately 1/3.

The Editorial Board continues to benefit greatly from excellent reports from the referees of the papers. This type of collaboration is crucial to ensure the quality of **BERNOULLI**.

The aim of **BERNOULLI** remains the provision of information, in terms of research articles, of all major developments in Statistics as well as Probability, or, otherwise put, in all of Stochastics.

Ole E. Barndorff-Nielsen
Editor-in-Chief

Jens Ledet Jensen
Managing Co-Editor

5. Reports on Recent Activities

“Chance” (Der Zufall)

Meeting of the German Academy of Natural Scientists LEOPOLDINA,
co-sponsored by the Bernoulli-Society
April 17-18, 1998, Halle/Saale (Germany)

(See also the announcement in Bernoulli News 4 (1) 1997, p. 9.)

The following questions were treated in 10 lectures and in animated discussions.

- Which random phenomena play a basic role in nature and are currently the subject of interest in the natural sciences (including economics)?
- To which extent are natural scientists aware of this role?
- Which stochastic methods do they use?
- What are the recent important results in this direction?

The lectures covered special topics from various fields: Earth sciences (evolution of the earth);

Astronomy (cosmology); Physics (statistical mechanics, quantum mechanics); Chemistry (polymers); Biology (molecular evolution, human genetics); Medicine (epidemiology); Economics (financial and insurance markets); Computer sciences (algorithms); Statistics (resampling).

It turned out that the answers to the questions above were much less obvious and simple than expected, and the time allotted to the discussions, although ample (125 minutes) finally did not suffice.

All lectures will be published in Nova Acta Leopoldina (in German).

Klaus Krickeberg, Paris (France)

Sixth Valencia International Meeting on Bayesian Statistics May 31 – June 4, 1998, Valencia (Spain)

Since 1979, a meeting devoted to Bayesian Statistics, the Valencia International Meeting on Bayesian Statistics, has been held about every four years in the State of Valencia, Spain. Organized by the Universidad de Valencia, and co-sponsored by and the International Society for Bayesian Analysis (ISBA) and the Bernoulli Society for Mathematical Statistics and Probability, the Sixth Valencia International Meeting on Bayesian Statistics took place in Alcossebre from Sunday May 31 to Thursday June 4, 1998. The Meeting is probably the single most important venue for the exchange of ideas about Bayesian statistics and related topics, and was attended by about 500 delegates. The numbers attending have dramatically increased from previous years and include not only specialist statisticians but also others whose work has uncertainty as an important ingredient.

The invited programme featured thirty talks, run in two parallel sessions. Each invited talk was followed by a discussion initiated by two invited comments. Contributed papers were presented in four plenary poster sessions. These nightly poster sessions tradi-

tionally constitute one of the strongest points of the conference, because they provide a venue for the latest developments to be presented and discussed in an informal discussion. Over 250 posters were presented. It is not uncommon to observe several clusters of statisticians still debating scientific points at 2 a.m. in the poster session room. The Conference was preceded by a one-day postgraduate tutorial seminar on Basic Concepts in Bayesian Statistics, consisting of four lectures, given by James O. Berger, José M. Bernardo, A. Philip Dawid and Adrian F. M. Smith. Proceedings of the conference will be published by Oxford U. P. Earlier volumes have provided a fundamental vehicle for the dissemination of Bayesian techniques in a variety of disciplines. The tremendous number of citations generated by them underscores their scientific relevance. The conference program and information about the proceedings are available at the web site <http://www.stat.duke.edu/conferences/>

[VALENCIA/bernardo/valenciam.html](http://www.stat.duke.edu/conferences/VALENCIA/bernardo/valenciam.html)

Giovanni Parmigiani, Duke (USA)

**SPA98—The 25th Conference on Stochastic Processes and their Application
July 5-11, 1998, Corvallis (OR)**

The 25th SPA conference was held on the campus of Oregon State University in Corvallis this past July 5-11, 1998 with funding by the National Security Agency, National Science Foundation, Army Research Office and Elsevier Publishing Company. The conference was very successful owing to excellent presentations by the invited speakers and the exceptional quality of the contributed talks, not to mention the kind cooperation of mother nature in providing a beautiful week of Oregon's dry summer weather. We will describe a few highlights of the conference here, but a conference archive is available on the web for details of the schedule of talks, downloading abstracts, participant list, photos at <http://osu.orst.edu/dept/math/>

Additional photos from various social events are forthcoming to the web page archive.

Professor Harry Kesten, Cornell University, delivered this year's Elsevier Lecture on "A Mean Field Approach to the Density of Coalescing and Annihilating Random Walks". Professor Mu-Fa Chen delivered a memorial lecture entitled "Recent Story on Spectral Gap" to honor the memory of Dr. Xian-Yin Zhou who died on April 20, 1996 at the age of 32. Dr. Zhou had been selected as an invited speaker at this conference. A special evening public lecture hosted by Mayor Helen

Berg of Corvallis, Dean Frederick Horne of OSU College of Science, and Professor John Lee of OSU Department of Mathematics was given on Tuesday evening of the conference by Professor David Heath, Carnegie-Mellon and Cornell Universities, on Financial Derivatives. To mark this 25th Anniversary of SPA a historical overview talk was delivered by Professor Thomas Kurtz, University of Wisconsin, at a special Thursday luncheon meeting of conference participants. The invited and contributed paper sessions were all very well attended each day of the conference.

The conference banquet was a native American style salmon bake at a nearby Oregon winery with music provided by Oregon's Knott Brothers Bluegrass band. This followed a splendid Wednesday afternoon hike to Mary's Peak, the highest point in the Oregon coast range, located just outside Corvallis. The week was capped off with a bon voyage picnic hosted by OSU's Department of Mathematics and joined by participants in OSU's NSF sponsored summer Research Experience for Undergraduates (REU) program.

*The Organizers:
Bob Burton, Mina Ossiander, Ed Waymire*

**WRASS—Warwick Randomised Algorithms and Stochastic Simulation
Tutorial and Workshop, July 26-30, 1998, Warwick (United Kingdom)**

This tutorial and workshop took place at the Computer Science department of Warwick University, over the period of July 26-30, 1998. Its purpose was to provide an introduction to (a) the idea of exact or perfect simulation, (b) problems in contention resolution for computer communication networks. It was organized by faculty from Warwick Statistics and Computer Science, and was supported by the UK Engineering and Physical Sciences Research Council, the London Mathematical Society, RAND, and ALCOM, as well as the two organizing departments.

Attendance totalled about 60: divided three ways between invited speakers, PhD students (reflecting the strong commitment of the workshop to training young researchers), and academic researchers. Participants were drawn largely from US and Eu-

rope. The tutorial component took up the first 1.5 days, and was composed of careful presentations of perfect simulation (by David Wilson, one of the pioneers of this technique), Markov chain Monte Carlo (Peter Green), contention resolution (Leslie Goldberg), and modern Markov chain theory (Richard Tweedie). After this introduction, the remainder of the workshop was made up of research presentations building on this introductory material.

It was exciting to see how theoretical computer science and probability theory are now interacting at a high technical level, and yet addressing questions which are often intensely visual and simple to state. We expect to hear much more about developments in these areas!

Wilfrid Kendall, Warwick (UK)

**7th Vilnius Conference on Probability Theory and Mathematical Statistics
22nd European Meeting of Statisticians
August 12–18, 1998, Vilnius (Lithuania)**

The 22nd European Meeting of Statisticians was held in Vilnius, Lithuania in the period August 12–18, 1998. It was held jointly with the 7th Vilnius Conference on Probability Theory and Mathematical Statistics. The chair of the Program Committee was P. Jagers and the chair of the Local Organizing Committee was V. Statulevičius.

The opening ceremony was held in the presence of the President of the Lithuanian Republic. The traditional special invited lectures were given by R. Gill (Opening lecture), N. Reid (Forum lectures), J.-F. Le Gall (Closing lecture), V. Bentkus (Special Vilnius lecture), C. Cutler (IMS lecture). Worthwhile noting was also the special session and Round Table Discussion on the role of statistics in emerging democracies and economies of transition (in collaboration with IAOS).

The program included a rich variety of invited talks and contributed papers on more traditional themes like general inference, time series, statistics and probability in the life sciences, probability and statistics in the natural and social sciences, applied probability and probability.

Noel Veraverbeke

This is a translation of an article which already has appeared in Lithuanian in the newspaper "Scientific Lithuania". A. Plikauskas has kindly done the task of translating it into English. We publish the unabridged article.

The Vilnius Conference was held in the Vilnius Gediminas Technical University. It is held every 4th or 5th year, this year jointly with the 22nd European Meeting of Statisticians. 362 specialists of probability theory, mathematical and applied statistics from 37 different countries participated in it. Honorary chairman of the Organizing Committee of the conference and the meeting was Prime Minister G. Vagnorius. V. Adamkus, President of Lithuania, took part in the opening ceremony and after official greetings of the participants gave an impressive speech. Not only the Lithuanian mathematicians acknowledged the attitude of President and Government towards science as one of the most important spheres supported by the state. The Government of Lithuania was the principal sponsor of the conference.

Since the First International Vilnius Conference in 1973, this has been the greatest and most significant event organized by the Lithuanian mathematicians and it has its own history and traditions. The Vilnius conferences can be considered a continuation of

the famous Berkeley symposia. After the sixth and the last Berkeley symposium in 1969, its organizer J. Neyman suggested to transfer the symposium to Vilnius. That was a weighty enough commendation of the Vilnius probability theory school. The number of participants increased constantly up to the 5th conference and in 1989 it exceeded 600. The significance and role of the first conferences differed but a little from, say, the latter two held in 1993 and this year.

For most mathematicians of Lithuania and the former Soviet Union our first conferences gave a rare opportunity of exchanging the latest information and ideas, entering into personal contacts, communicating with the scientists of Western countries in an informal environment. The papers in scientific journals appear only after one or even several years. That is why one can say that the first conferences were like a slit in the "Iron Curtain" that separated the Eastern and the Western world.

The 6th conference took place in rather a hard time for Lithuania, the summer of 1993. Only 300 participants took part in it. Many scientists from the ex-USSR and other countries of the Eastern bloc had no possibility to attend it due to the lack of financial means. For the organizers it was not so simple a task either to organize a conference on a high enough level to ensure the position of the largest conference in the world on probability theory.

The 7th conference surpassed the former ones in number of the participating countries, this time there were representatives from 37 countries: 37 from Russia, 33 from the USA, 28 from Germany, 21 from both Great Britain and France, etc. One participant each arrived from nontraditional countries such as Cyprus, Mongolia, Kuwait. To tell the truth, the numbers presented are not sufficiently correct since it is not a simple matter to identify a state represented by a scientist. Many scientists (especially from the Eastern countries) are working in other countries.

Joining the 7th Vilnius Conference and the 22nd European Meeting of Statisticians stipulated a larger number of applied works both in statistics and probability theory. 350 reports were made, including 100 invited lectures and 5 plenary lectures. 34 sections were in action. One of the plenary lectures presented the work of the Lithuanian mathematician V. Bentkus who is working in Germany at the moment, and a professor of Bielefeld university F. Goetze, in which the problems of number theory are solved by methods of probability theory. In the

opinion of many conference participants, this was an outstanding presentation.

Lithuanian probabilists delivered 55 reports at the Conference and Meeting. After the international expert in mathematical physics G. Jona-Lasinio who was a candidate for the Nobel prize twice, a young Lithuanian mathematician V. Sidoravičius has made a report. L. Giraitis who is working at present in a prestigious scientific institution, the London School of Economics, made one of the major reports at the session “Long-range dependence”. In the session of probabilistic number theory, the reports of A. Laurinćikas (Vilnius University) and K. Matsumoto (Nagoya University) drew many specialists’ attention. Their works were one more step in the solution of the famous Riemann hypothesis. Most of the Lithuanian scientists worked at the conference successfully which is the best indication of high levels of the Vilnius probability theory and the probabilistic number theory school, which was founded by J. Kubilius and V. Statulevičius.

Lithuanian probabilists as well as statisticians work at present in Brasil, Great Britain, USA, Canada, France, and Germany. Compared to the conference of 1993, some new, rapidly developing fields showed up. One should note here the session of financial and actuarial mathematics. Quite a few works have been published recently in which various financial markets are rather well described by stochastic mathematical models. Mathematical models are widely applied in the activities of insurance companies, too. It is therefore quite natural that mathematicians working in banks and insurance companies also took part in the conference. Thus, side by side with the works in pure probability theory and mathematical statistics, mathematical models in economics, physics, biology, medicine, and other fields were widely considered as well

The Organizers of the conference took a little risky step by including a session on official statistics into the programme and a special “Round table” discussion about the role of statistics in the countries of emerging democracies and economies in transi-

tion. E. Vilkas was chairman of the “Round table”. We have strong hopes that this discussion, in which Lithuanian statistics-practitioners took an active part and the issues urgent only for Lithuania were probably overstressed a bit, will consolidate the links between the specialists of both theoretical and practical statistics.

It was the Institute of Mathematics and Informatics that did the main organizational job in this as well as other conferences. The Vilnius Gediminas Technical University also was one of the organizers of this international forum and it contributed a lot to prepare for the conference and to ensure rather smooth work of the conference and meeting. On the initiative of the chairman of the Organizing Committee, V. Statulevičius, a honorary member of the committee, rector of the Vilnius Gediminas Technical University E. Zavadskas, and a member of the Organizing Committee, director of the Institute of Mathematics and Informatics, M. Sapagovas, most of the organizational problems were successfully solved.

A book exhibition of the most famous publishers of scientific literature was held during the conference. It gave the opportunity to prescribe to the latest manuals, monographs and journals. The majority of the books exhibited remained at the library of the Institute of Mathematics and Informatics.

It should be emphasised that the Vilnius Conferences on probability theory and mathematical statistics are undoubtedly useful for Lithuanian mathematicians, they promote high level fundamental research, help to enter into new and keep the existing contacts of international cooperation. We have strong hopes that events of this kind will stimulate a deeper interest in science among our youth. As a matter of fact, Lithuania needs qualified specialists (especially in statistics) who could work in the present and newly emerging fields. We hope that in future Lithuania will manage to keep a duly deserved name as a country of “probabilists”.

A. Plikausas, L. Saulis, Vilnius (Lithuania)

ICM 1998—International Congress of Mathematicians August 18–27, 1998, Berlin

It seems pointless to describe here in detail the scientific program of the congress, in particular since it is available, including a free electronic version of the proceedings, at the internet. See

- <http://elib.zib.de/ICM98/>
for the program in general,
- <http://www.mathematik.uni-bielefeld.de/documenta/>
for the proceedings including the written versions of the invited talks,
- <http://www.mathematik.uni-bielefeld.de/icm98/>
for abstracts of contributed talks or posters.

Mathematics at ICM 1998

ICM 1998 was certainly a great success. 3348 registered participants* from 99 countries had the opportunity to choose from twenty one hour plenary lectures, some 160 forty-five minutes invited talks (distributed over 19 sections, ranging from Logic to History of Mathematics) and approximately 1200 contributed fifteen minutes talks or posters. Highlights included, as always at an ICM, the awarding of the Fields medals (to R.E. Borcherds, W.T. Gowers, M. Kontsevich and C.T. McMullen) in recognition of excellent work done in mathematics while being at most forty years old, and the awarding of the Nevanlinna prize (to P.W. Shor) for excellent work done on mathematical aspects of information science. A Special Tribute was awarded to A.J. Wiles for proving Fermat's Last Theorem, being more than forty years old.

As just one example of the excellent organization of this ICM, let me mention that two of the three printed proceedings volumes were distributed to the participants already at the beginning of the congress.

An important special feature of this ICM was a mathematical program intended for a broader public. This included, for example, a very successful Video Math Festival, showing 24 selected videos. (A collection containing 20 of these is published by Springer, a long version of the first prize video, showing how to smoothly turn a sphere outside in, is published by AK Peters.)

It is not possible in this short report to describe the numerous further features of this congress. Probably most, if not all, participants feel very grateful to the organizing committee, headed by M. Grötschel from Berlin, for its superb work. I think that the goal, expressed by F. Hirzebruch at the closing ceremony of ICM 1994 at Zürich, of keeping up with the high standards of its predecessor, was achieved, and I see forward to a comparable achievement by the organizers of

ICM 2002 at Beijing.

Probability and Statistics at ICM 1998

Probability and, quantitatively to a somewhat lesser extent, statistics were well represented at this ICM. (Readers interested in the history of stochastics at previous ICMS, up to Kyoto 1990, are referred to the article by U. Krengel in Vol. 4, No. 2 (1997) of this newsletter, with a correction note appearing in Vol. 5, No. 1 (1998), page 16.)

There were two plenary lectures focussing on

stochastics: P. Diaconis gave an entertaining and informative closing lecture ("From Shuffling Cards to ... Modern Markov Chain Theory"). M. Talagrand lectured on his contributions to rigorously obtaining results, some already "known" to physicists, in the theory of "spin glasses". Other plenary talks with some relation to stochastics were given by S. Mallat ("Applied Mathematics Meets Signal Processing"), by G. Papanicolaou ("Mathematical Problems in Geophysical Wave Propagation"), M. Viana ("Dynamics: A Probabilistic and Geometric Perspective"), and by Nevanlinna prize recipient P.W. Shor. The latter described certain fast algorithms, based on quantum mechanics and not yet technically realizable, which compute a result which may be wrong, but will be correct with high probability. This is believed to be of practical interest in cases where correctness is easy to check, as in integer factorization.

There were twelve invited forty-five minute talks in "our" Section 12 (Probability and Statistics), delivered by D.J. Aldous, M. Bramson, M.I. Freidlin, J.K. Ghosh, F. Götze, P. Hall, I.M. Johnstone, J.-F. Le Gall, D. Siegmund, A.-S. Snitman, B. Tsirelson, and R.J. Williams. Further invited talks with some relation to stochastics (in most cases to probability) were given in Section 2 (Algebra) by A. Shalev, in Section 8 (Analysis) by V. Milman, in Section 9 (Ordinary Differential Equations and Dynamical Systems) by Y. Kifer, in Section 11 (Mathematical Physics) by J.T. Chayes, R.H. Schonmann, and H.-T. Yau, in Section 13 (Combinatorics) by B. Bollobás, in Section 14 (Mathematical Aspects of Computer Science) by M. Ajtai and M. Sudan, and in Section 16 (Applications) by M. Avellaneda, U. Grenander, and by C.S. Peskin.

As already indicated above, the written version of these talks are electronically available for free.

Of the about 80 contributed talks or posters in Probability and Statistics, approximately 55 were probabilistic and the remaining 25 were statistical. (We find about the same proportion, 8 to 4, for the 12 invited talks.)

Stochastics was also represented at the program for the broader public: W. Schachermayer gave a talk on "The Role of Mathematics in Financial Markets".

Attending this ICM was definitely worthwhile for any stochastician with some interest in the rest of mathematics.

Lutz Mattner, Hamburg

*At ICMS, these are traditionally called "ordinary members". I do not know who the extraordinary members are: In the proceedings of the Zürich ICM 1994, even the Fields medalists and Paul Erdős are listed among the 2476 ordinary members.

Prague Stochastics'98
August 23–28, 1998, Prague, Czech Republic

Attendant's Report

Organized by the Department of Probability and Mathematical Statistics (Charles University) and the Department of Stochastic Informatics (Academy of Science of the Czech Republic), this conference took place between August 23–28 at Charles University in Prague. It was held as a joint session of the 6th Prague Symposium on Asymptotic Statistics and the 13th Prague Conference on Information Theory, Statistical Decision Functions, and Random Processes. About 250 participants from many countries had the occasion to listen to an interesting program in a nice atmosphere.

The plenary speakers were: M. Šolc (Almamer —A Private Planet of the University; Astronomy and Statistics); Willem R. Van Zwet (On the Shape Theorem for the Supercritical Contact Process); Jana Jurečková (Characterization and Admissibility in Invariant Models); Friedrich Liese (Necessary and Sufficient Conditions for Consistency of Approximate M-estimators in Nonlinear Models); Sándor Csörgő (Testing for the Partial Proportional Hazards Model of Random Censorship); Peter J. Bickel (Non- and Semiparametric Asymptotic Statistics: Can They Be Made to Come Together?) Details of the program can still be found under the www-address

<http://www.utia.cas.cz/stoch98.html>.

The social program included among other activities a celebration of the 650th anniversary of the foundation of Charles University.

Immediately before the conference (August 20–22) a workshop has been held with the title "Perspectives in Modern Statistical Inference Parametrics, Semiparametrics, Nonparametrics". It was organized by J. Jurečková, J. Antoch, I. Horová, and M. Hušková. The list of speakers included Ole E. Barndorff-Nielsen (Quantum Information); Peter Hall (Intentionally Biased Bootstrap Methods); Hira Lal Koul (Estimation of the Dependence Parameter in Regression Models with Long Memory Errors); and Irène Gijbels (Local Maximum Likelihood Estimation). The coffee breaks and joint lunches gave ample opportunities for discussions.

Andreas Futschik, Vienna (Austria)

Organizer's Report

The conference was held in the year of the 650th anniversary of Charles University. It attracted 260 participants from 35 countries. The scientific programme was organized in 13 sections covering a wide range of stochastics, emphasizing those topics which have been pursued in Prague (asymptotic statistics, biomedical and environmental statistics, econometrics, financial and insurance mathematics, nonparametrics, random fields and processes, statistical information theory, stochastic analysis, stochastic programming, stochastic geometry, structured stochastic models, time series and uncertainty modelling). Two volume Proceedings were issued by the Union of Czech Mathematicians and Physicists and distributed at the registration.

The opening ceremony took place at Carolinum, the historical site of Charles University. On this occasion, five scientists were awarded commemorative medals for their outstanding achievement in the field of their research and for a long-term cooperation with Charles University and the Academy of Sciences:

- Noel Veraverbeke
(Limburgs Universitair Centrum)
- Pranab Kumar Sen
(University of North Carolina, Chapel Hill)
- Friedrich Liese (Universität Rostock)
- Edward C. van der Meulen
(Catholic University of Leuven)
- Milan Mareš (Institute of Information Theory and Automation, Prague).

A concert of chamber music and a small cocktail followed the ceremony.

The social programme also included a get-together party, evening sightseeing by a steamboat on the Vltava River, a half day excursion (there were three different alternatives) on Wednesday afternoon and the conference banquet at the historical centre of Prague. A special excursion to Troja Castle, a baroque chateau in a garden district of Prague, was organized for accompanying persons.

Local donators provided some support for young scientists and students.

Zuzana Prášková, Prague (Czech Republic)

6. Research Centers

EURANDOM

EURANDOM is a European research institute for the study of random phenomena. It will conduct research in mathematical statistics, probability theory, operations research and their applications. The institute is funded by the Netherlands' Ministry of Education, Culture and Science and Eindhoven University of Technology. It is supported by the research organisations of various European Countries. EURANDOM is located on the campus of Eindhoven University of Technology in the Netherlands.

EURANDOM operates since in early 1998. Its scientific programme, still partly "under construction", contains research in the following areas:

- Complex stochastic models (including statistical image analysis and spatial statistics)
- Applications of statistics (including applications to biology and the analysis of large data sets)
- Financial stochastics

Concentrated Course

Financial Derivatives and Portfolio Theory

May 3-8, 1999, EURANDOM Eindhoven (The Netherlands)

The Research Institute EURANDOM is located at the campus of the University of Technology Eindhoven.

The section *Financial Stochastics* of EURANDOM offers the above-mentioned Concentrated Course. Three experts have agreed to be principal lecturers of the course:

- Tomas Björk
(School of Economics, Stockholm, Sweden)
- Ralf Korn (University of Mainz, Germany)
- Peter J.C. Spreij
(Vrije Universiteit Amsterdam, The Netherlands)

Topics of modern financial mathematics will be presented in a way accessible to anyone with an undergraduate degree in mathematics, statistics or econometrics. The basics of stochastic calculus, necessary for the understanding of the financial applications, will be provided by P. Spreij. Then, T. Björk and R. Korn, two well-known researchers in the field of mathematical finance, will give an introduction to the theory of financial derivatives and optimal portfolios, including the theory of arbitrage.

The lectures will be based on the recent books by T. Björk and R. Korn. The participants of the course

- Interacting stochastic systems
- Stochastic networks.

These research programmes will be carried out by postdoctoral fellows and graduate students under the direction of senior scientists in the relevant areas. Workshops and an extensive visitors' programme will be part of the scientific activities of EURANDOM.

Address

EURANDOM

P.O.Box 51

5600 MB Eindhoven

The Netherlands

phone: +31 40 2478100

fax: +31 40 2478190

email: all@eurandom.tue.nl

Further information

<http://www.EURANDOM.tue.nl>

are encouraged to bring these books to the course.

Literature

1. BJÖRK, T. (1998) *Arbitrage Theory in Continuous Time*. Oxford University Press.
2. KORN, R. (1997) *Optimal Portfolios*. World Scientific Singapore.

Registration

Please register via the registration form as soon as possible *before March 15, 1999*. The maximal number of participants is restricted to 70. Participation will be based on a FRFP (first register–first participate) policy.

At the moment we are working on an electronic registration form which can be used via EURANDOM's web-page in the future. However, if you want to register as soon as possible, please ask Connie M.M. Cantrijn for information (e-mail: cantrijn@eurandom.tue.nl).

More information

Please make any further inquiries to EURANDOM, all@eurandom.tue.nl, mikosch@math.rug.nl.

MaPhySto

The Danish National Research Foundation has recently established a Centre for Mathematical Physics and Stochastics (MaPhySto) with start April 1, 1998. Its Scientific Director is Ole E. Barndorff-Nielsen. The objective of the Centre is to strengthen the areas Mathematical Physics and Stochastics (and the interplay between these), by organizing conferences, summer schools and other activities in these areas.

More information can be found at the Centre's web page at

<http://www.maphysto.dk>

or by writing to the MaPhySto address:

Department of Mathematical Sciences

University of Aarhus

Ny Munkegade

DK-8000 Aarhus C

Denmark

phone: +45 8942 3188

fax: +45 8613 1769

email: maphysto@mi.aau.dk

Concentrated Advanced Course (MaPhySto) Pathwise Integration and Product Integrals January 7–8 1999, University of Aarhus (Denmark)

Two leading experts have agreed to be principal lecturers:

- Professor Richard Dudley (MIT),
- Dr. Rimas Norvaiša (Institute of Mathematics and Informatics, Vilnius).

They recently finished a volume of Lecture Notes on the topic. Additional lectures will be given by other experts. The Course addresses PhD students, postdocs and researchers who want to learn about the history and recent developments in the classical approach to integration.

Focus

The Course focuses on the Riemann-Stieltjes integral and several of its extensions when neither integrator nor integrand have bounded variation. These integrals, as well as the product integral will be discussed with a view towards applications to sample functions of stochastic processes.

Among others, the following topics will be studied:

- The p -variation of various classes of stochastic processes.
- The relationship between p -variation and pathwise integration.
- The relationship between pathwise and stochastic integration.

Focus in January 1999

In January 1999 the Centre has a thematic period on *Lévy Processes, Product Integrals and Pathwise Integration*.

This will comprise

- an International Conference (18–22) on *Lévy Processes*,
- an Advanced Concentrated Course (see below),
- and a Workshop (11–13) on *Product Integrals and Pathwise Integration*.

The principal lecturers for the Course are Richard Dudley (MIT) and Rimas Norvaiša (Vilnius). Those interested in participating in one or more of the above-mentioned events are asked to indicate their wishes by email or letter to MaPhySto, or to contact the members of the Organizing Committee: O.E. Barndorff-Nielsen (Aarhus, oebn@mi.aau.dk), S.E. Graversen (Aarhus, matseg@mi.aau.dk), T. Mikosch (Groningen, mikosch@math.rug.nl).

- The relationship between product integrals and pathwise integration.
- Applications of pathwise integration, product integrals and related techniques.

The latter item is the main objective of the Workshop that takes place in the week following the Advanced Course. It is intended to bring together specialists from different areas such as probability theory, stochastic processes, statistics, physics, finance and analysis, and to discuss pathwise, stochastic and product integration techniques.

Organizing Committee

Ole E. Barndorff-Nielsen (Aarhus, Denmark), Svend Erik Graversen (Aarhus, Denmark), Thomas Mikosch (Groningen, The Netherlands).

Registration

Please register via the registration form located at www.maphysto.dk/events/

[LevyProc/CAC/register.html](http://www.maphysto.dk/events/LevyProc/CAC/register.html)

as soon as possible *before December 1, 1998*. There is no registration fee.

More Information

From our web pages you may find more information, or contact us, for instance by e-mail: maphysto@imf.au.dk.

Concentrated Advanced Course (MaPhySto)
Stochastic Simulation – with a view towards stochastic processes
February 22-26, 1999, University of Aarhus (Denmark)

The course will cover some main themes in the part of stochastic simulation outside of Markov chain Monte Carlo methods and random variate generation, in particular:

- Simulation of steady-state characteristics (variance estimation, batch means, multiple replications, regenerative simulation)
- Gradient estimation (infinitesimal perturbation analysis, the score function method)
- Simulation of some special processes (Gaussian processes, Lévy processes, solutions to SDE's).

Summer School (MaPhySto)
Empirical Processes
August 9–20, 1999, University of Aarhus (Denmark)

The Summer School is addressed to PhD's and PostDoc's from all over the world. There will be 4 series of principal courses (approx. 7–9 lectures of 45 min.) in various topics from the theory of empirical processes:

- Uniform Central Limit Theorems,
R. M. Dudley (MIT).
Some of the lectures will be based on parts of a book by the author, also called *Uniform Central Limit Theorems* to be published by Cambridge University Press, probably in the first half of 1999.
- Empirical Processes at Work in Statistics,
A.W. Van der Vaart (Amsterdam) and J.A. Wellner (Seattle).
- Empirical and Partial-sum Processes Revisited as Random Measure Processes,
P. Gänszler (Munich).
The lectures will partly base on tools from modern empirical process theory as presented e.g. in Van der Vaart and Wellner [(1996): *Weak Convergence and Empirical Processes*; Springer Series in Statistics].
- Convergence in Law of Random Elements and Sets, J. Hoffmann-Jørgensen (Aarhus).

Besides the principal lectures, there will be a series

Registration

Please register via the registration form located at
www.maphysto.dk/events/

[SAcourse99/register.html](http://www.maphysto.dk/SAcourse99/register.html)

as soon as possible *before January 15, 1999*. There is no registration fee.

More Information

From our web pages you may find more information on this and other events. Some travel directions are also provided. You are also always welcome to contact us at any of the above-mentioned addresses.

of talks by invited researchers in the area and the participating PhD's and PostDoc's. To each of the principal courses there will be Lecture Notes available.

Registration

Please register via the registration form located at
<http://www.maphysto.dk/events/>

[EmpirProc99/register.html](http://www.maphysto.dk/EmpirProc99/register.html)

before before June 1st, 1999. The registration fee is DKK 400 (approx. \$60).

More Information

From the MaPhySto web-site

www.maphysto.dk

you may find more information on this and other events. Some travel directions are also provided. You may also obtain more information from the local organizer

J. Hoffmann-Jørgensen

Department of Mathematical Sciences

University of Aarhus

DK-8000 Aarhus C phone: +45 8942-34383188

Denmark fax: +45 8613 1769

email: hoff@imf.au.dk

Laboratory for Computational Stochastics—NEW!

A new research laboratory, working with projects in computational stochastics, has recently been opened at the Department of Mathematical Sciences, University of Aarhus.

Further information about the activities of the laboratory can be obtained by visiting the homepage:

<http://www.imf.au.dk/stoclabb/>

First Research Reports

1. Gundersen, H.J.G., Jensen, E.B.V., Ki u, K. and Nielsen, J., The efficiency of systematic sampling in stereology—reconsidered (February 1998).
2. Jensen, E.B.V. and Nielsen, L.S., Inhomoge-

neous Markov point processes by transformation (June 1998).

3. Nielsen, J., The distribution of volume reductions induced by isotropic random projections (August 1998).

Address

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Fields Institute

Fields Institute Workshop

Probability in Finance

January 26–30, 1999, Toronto (Canada)

Organizing Committee

C. Albanese (University of Toronto),
D. Dawson (Fields Institute),
H. F ollmer (Humboldt Universit at Berlin),
P.E. Greenwood (University of British Columbia),
T. Kurtz (University of Wisconsin),
T. Lyons (Imperial College),
D. Salopek (York University).

Major themes

will include:

- Interest Rates and Currency Models,
- Credit Risk,
- Risk Management,
- Interplay of Finance and Insurance,
- Derivative Pricing.

Confirmed speakers

Michel Crouhy (CIBC), Mark Davis (Mitsubishi Bank), Freddy Delbaen (ETH Zurich), Darrel Duffie (Stanford), Paul Embrechts (ETH Zurich), Hans F ollmer (*Kolmogorov lecturer*, Humboldt Universit at Berlin), Helyette Geman (Univ. Paris IX Dauphine and ESSEC), David Heath (Cornell Uni-

versity), John Hull (University of Toronto), Ioannis Karatzas (Columbia University), Andrew Lo (MIT), L.C.G. Rogers (University of Bath), Steven Ross (Yale University), Steve Shreve (Carnegie Mellon University), Stuart Turnbull (CIBC), Mark Yor (Univ. Paris VI).

The workshop is being organized in connection with the Fields Institute program in Probability and its Applications, August 1998 – June 1999. For further information about the workshop and the program, please see the program website

<http://>

www.fields.utoronto.ca/probability.html

or write to:

The Fields Institute for Research in Mathematical Sciences

222 College Street

Second Floor

Toronto

Ontario, M5T 3J1

Canada

phone: +1 416 348 9710

fax: +1 416 348 9385

email: probfin@fields.utoronto.ca

7. Conferences 1999

Spatial Statistics for Production Ecology

April 19–21, 1999, WICC, Wageningen (The Netherlands)

Production ecology (PE) aims at competitive agricultural production in an environmentally friendly way. Many studies in production ecology may benefit from spatial statistics. Examples include interpolation of agricultural models to field or regional scales, quantification of uncertainty in Geographical Information Systems, and use of remote sensing for decision support. Spatial statistics quantifies uncertainty and supports problem solving in issues of scale and spatial modeling. The aim of this conference is to present up-to-date developments in spatial statistics for PE, to present on-going research and to discuss important problems to be addressed in the near future.

Distinguished national and international speakers will be invited, and PhD research students from the CT de Wit Graduate School of Production Ecology and others will present their most recent advances.

Scientific Committee

Alfred Stein (chairman),
Elizabeth A. Addink, Arnold K. Bregt, Jan G.P.W. Clevers, Jan Goudriaan.

Programme

Each day a different aspect of spatial statistics will be discussed.

- April 19: Spatial statistics and Geographical Information Systems for decision support (convenor: A.K. Bregt)
- April 20: Spatial statistics and agricultural modelling for production ecology (convenors: J. Goudriaan and A. Stein)
- April 21: Spatial statistics and remote sensing for decision support (convenors: J. Clevers and S.M. de Jong)

Each day contains three to four lectures on statistical aspects of the theme and five concise presentations by PE-researchers, followed by discussions of these contributions. The days are concluded by a plenary discussion, chaired by the convenor of the

day. Facilities for posters will be offered that can be visited during the drinks at the end of the day.

Presentations/Speakers:

There is room for presentations by researchers. Those who wish to present a paper or a poster should provide an abstract by December 1, 1998. Notification of acceptance is given at January 1, 1999. Deadline for inclusion of the text in the pre-proceedings is at April 1, 1999.

Proceedings

Pre-proceedings are compiled in three volumes, one for each theme, and will be delivered at the start of the conference. The papers presented will be reviewed and accepted papers will be published with Alfred Stein as the Guest Editor in a special issue of *Environmental and Ecological Statistics*, Editor-in-Chief, G. P. Patil.

Venue

The conference will take place in the ‘Haak-zaal’ at the Wageningen International Conference Center (WICC), from April 19–21, 1999.

Fee

The fee for three-days attendance of the congress is Dfl. 250,-. One-day registration is possible at the cost of Dfl. 95,-. Fee includes access to the full congress program, a copy of the pre-proceedings, coffee and tea.

Registration

Registration is done by means of mail and or email to the conference secretariat,

Thea van Hummel
Agricultural University
Dept. of Environmental Sciences
PO Box 37
6700 AA Wageningen
The Netherlands,
email: Thea.van.Hummel@secr.beng.wau.nl

**International Conference on Probability and Statistics and their Applications
June 9–11, 1999, Hanoi (Vietnam)**

The conference will take place at the National Centre for Natural Sciences and Technology, Hanoi, Vietnam. It is being organized by the Institute of Mathematics of the Centre in conjunction with several other organizations. It will be held under the auspices of the East Asian and Pacific Regional Committee.

Programme Committee

D.D. Castelle (France), L.H.Y. Chen (Co-chairman, Singapore), B.D. Choi (Korea), P. Hall (Australia),

T. Hida (Japan), C.R. Hwang (Taiwan), Y. Ogata (Japan), N.V. Thu (Vietnam), T.M. Tuan (Co-chairman, Vietnam), J.A. Yan (China).

Further information

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and Technology
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**SPA '99—26th International Conference on Stochastic Processes and their Applications
June 14–18, 1999, Beijing (The People's Republic of China)**

The 26th Conference on Stochastic Processes and their Applications will take place in the Friendship Hotel in Beijing from June 14–18, 1999. It is organized by the Institute of Applied Mathematics, the Chinese Academy of Sciences. It will be held under the auspices of the National Science Foundation of China, the Chinese Academy of Sciences, the Mathematical Center of State Education Commission, the Chinese Mathematical Society, the Committee for Conferences on Stochastic Processes and the Bernoulli Society for Mathematical Statistics and Probability.

Programme Committee

L. Accardi, M.F. Chen, T.S. Chiang, D. Dawson, A. Etheridge, H. Föllmer, T. Hida, Z.M. Ma (chair), M. Maejima, R. Minlos, R. Williams, J. A. Yan.

Local Organizing Committee

J.A. Yan (chair), P.D. Chen, Z.M. Ma, L. Cheng (secretary), X.Y. Hu (secretary).

The programme consists of seminars given by invited speakers and contributed talks by participants on various topics of stochastic processes and their applications.

Invited speakers

L.H.Y. Chen (Singapore), D.M. Chung (Seoul), J. Dai (Atlanta), P.A. Ferrari (St. Paul), M. Fukushima (Osaka), T. Kurtz (Madison), Y.G. Lu (Bari), T.S. Mountfort (Los Angeles), B. Øksendal (Oslo), S.G. Peng (Jinan), M.P. Qiang (Beijing), M. Röckner (Bielefeld), S.J. Sheu (Taipei), A.N. Shiryaev (Moscow).

Abstract Submission Instruction

Please note that the abstracts should be in English and that each submission should contain all the following ingredients:

1. Title of the paper
2. Abstract (Latex, maximum one page)
3. Author's name and full mailing address

The deadline for the submission of the abstracts is *March 1, 1999*.

Authors wishing to contribute papers are required to submit an abstract to:

The SPA26 Secretariat
c/o Prof. X.Y. Hu
Institute of Applied Mathematics
The Chinese Academy of Sciences
P.O.Box 2734
Beijing, 100080
China
fax: 8610-62541689
email: spa26@amath7.amt.ac.cn

Registration

Conference registration will take place in the lobby of the No.3 Building, the Friendship Hotel from 9:30 a.m. to 8:00 p.m. on June 13, 1999.

For early planning purposes, all delegates who wish to participate in the conference are required to fill out the *Registration form* and return it to the Conference Secretariat no later than *March 25, 1999*. Please contact:

Mr. Lin Cheng
The SPA26 Secretariat
Institute of Applied Mathematics
The Chinese Academy of Sciences
P.O.Box 2734
Beijing, 100080
China,
fax: 8610-62541689
email: spa26@amath7.amt.ac.cn

IWSM'14—14th International Workshop on Statistical Modelling
July 19–23, 1999, Graz (Austria)

The annual workshop will provide a forum for the international exchange of theory, methods and applications in statistical modelling. It focuses on papers that are motivated by real practical problems and that make a novel contribution to the subject. The scientific program is characterised by having invited lectures, tutorials, contributed papers, posters and software demonstrations. It is designed to allow plenty of time for discussion and interchange between junior and senior scientists. There will be no parallel sessions but a special session devoted entirely to contributions from students.

Invited lectures (to date) will be given by J. Hart, USA; S. le Cessie, The Netherlands; I. Skovgaard, Denmark; J. Wakefield, UK.

Included is also a workshop-type tutorial on the bootstrap given by A. Davison, Switzerland.

Scientific Programme Committee

M. Aitkin, UK; J. Booth, USA; A. Bowman, UK; A. de Falguerolles, France; H. Friedl, Austria (Chairman); G. Kauermann, Germany (Co-chair); J. Lang, USA; G. Molenberghs, Belgium; G. Seeber, Austria (Secretary).

For more information access our website at

<http://www.cis.tu-graz.ac.at/stat/iwsm>

or contact

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10th INFORMS Applied Probability Conference
July 26–28, 1999, Ulm (Germany)

First Announcement

For the second time, the Applied Probability Group of INFORMS will have its meeting in Europe. The conference will be organized by the Faculty of Mathematics and Economics of the University of Ulm and the Institute for Operations Research and the Management Sciences (INFORMS). The general theme of the conference is “Applied Probability in Computer and Communication Sciences, Economics and Engineering”. The objectives are twofold: to bring together researchers working in this field throughout the world and to take advantage of this meeting to enhance collaboration between applied probabilists within Europe at large. This meeting will be held on July 26–28, 1999, at the University of Ulm, in Baden-Württemberg, Germany. Ulm lies in the heart of Southern Germany, between Stuttgart and Munich, about 100 km from the Alps.

Suggested Topics

The topics of interest include but are not limited to the following list:

Markov Processes; Point Processes and Particle Systems; Stochastic Geometry and Spatial Statistics; Stochastic Comparison; Stochastic Control and Games; Markov Decision Processes; Discrete Event Systems; Queueing Networks and Stochastic Petri Nets; Fluid Models; Large Deviations and Extreme Values; Insurance and Finance Models; Probabilistic Models in Biology and Medicine; Mod-

eling of Computer and Communication Systems; Modeling of Manufacturing Systems; Modeling of Transportation Systems; Statistical Quality Control; Bayesian and Fuzzy Statistics; Statistical Theory of Simulation; Perturbation Analysis; Probabilistic Combinatorial Optimization; Probabilistic Analysis of Algorithms; Stochastic Scheduling; Reliability, Risk and Survival Analysis.

Submission

Two kinds of submissions are solicited: 1) proposals for invited sessions, and 2) contributed papers for regular sessions.

A proposal for an invited session should include a letter from the session organizer containing the title of the session and the list of speakers. For both kinds of submissions, only abstracts are required. Each session consists of four 30-minute talks. All submissions will be reviewed by the program committee. Session proposals and abstracts should be sent electronically to AP99@mathematik.uni-ulm.de, according to the format given at www.mathematik.uni-ulm.de/ap99.

Deadlines

February 1, 99 Submission of invited sessions

March 1, 99 Submission of all abstracts

April 1, 99 Acceptance notification

Programme Committee (tentative)

S. Asmussen; D. Bertsimas; A. Borovkov; P. Brémaud; H. Chen; J. Filar; A. Hordijk; O. Kella;

F. Kelly; V. Malyshev; M. Miyazawa; S. Pliska; P. Pollett; M. Puterman; V. Ramaswami; M. Reiman; U. Rieder; R. Richter; T. Rolski; W. Runggaldier; V. Schmidt; R. Serfozo; S. Stidham; J. Teugels; H. Tijms; R. Tweedie; H. Wolff.

Organizing Committee

Nicole Bäuerle, Andreas Frey, Uwe Jensen, Ulrich Rieder, Volker Schmidt, Ulrich Stadtmüller.

For further informations please contact
Nicole Bäuerle
University of Ulm
Faculty of Mathematics and Economics
D-89069 Ulm
Germany

email: baeuerle@mathematik.uni-ulm.de

Helsinki ISI'99

ISI'99—52nd Biennial Session ISI August 10–18, 1999, Helsinki (Finland)

The programme includes 86 invited paper meetings, of which 12 have been organised by the Bernoulli Society. But many other meetings will also be of interest to Bernoulli Society members. For a complete list see the appendix below.

The web site of the conference

<http://www.stat.fi/isi99>

contains the complete list of invited paper meetings as well as all the necessary information on how to register for the conference and how to submit a contributed paper.

The topics and organisers of the BS sessions at Helsinki are as follows. (For the invited speakers see the below Appendix, no. 30–41.)

- Coalescent modelling of evolutionary ancestry (S. Tavaré, stavare@hto-b.usc.edu)
- Probability on trees (R. Lyons, rdlyons@indiana.edu)
- Data-analysis of non-linear physical time series (K.-S. Chan, kchan@stat.uiowa.edu)
- Measurement error (R.J. Carroll, rayc@helix.nih.gov)
- Semiparametric models for dependent data (C. Klaassen, chrisk@wins.uva.nl)

Appendix

Topics, Organisers, Authors and Discussants of Invited Paper Meetings of Helsinki ISI'99:

Some of the meetings sponsored by ISI (numbers 1–30) have also been coorganised by the Bernoulli Society sometimes jointly with other sections of ISI, particularly the sessions on causality and on telecommunications, neural networks and data mining. Sessions 36, 39 and 40 have been jointly organised with the international association for statistical computing (IASC).

1. President's meeting.
Org.: Willem van Zwet, vanzwet@wi.leidenuniv.nl
2. Tutorial on important modern topics.
Org.: Richard Tweedie, tweedie@stat.colostate.edu
Speakers: Peter Green, Kerrie Mengersen
3. History of ideas in statistics and probability in Scandinavian countries.

- Recent advances in probability (F. Fukushima, fuku@sigmath.es.osaka-u.ac.jp)
- Statistical aspects of data mining and knowledge discovery in databases (joint with IASC) (D. Pregibon, daryl@research.att.com)
- Statistical methods for object recognition (D. McClure, dem@dam.brown.edu)
- Lévy processes—application and theory (J. Bertoin, jbe@ccr.jussieu.fr)
- Image analysis in biology and medicine (with IASC) (P. Dalgaard, p.dalgaard@biostat.ku.dk, and E. Vedel-Jensen, eva@mi.aau.dk)
- Model selection and evaluation (with IASC) (S. Konishi, konishi@math.kyushu-u.ac.jp)
- Lindeberg's Central Limit Theorem into the 21st century (Vidas Bentkus, bentkus@mathematik.uni-bielefeld.de)

For further information please contact:

Executive Secretariat
of the 52nd Session of ISI
Statistics Finland phone: +358 9 1734 1
FIN-00022 Statistics Finland
Finland fax: +358 9 1734 2970
email: isi99@stat.fi

Org.: Gunnar Kulldorff, kulld@matstat.umu.se
Speakers: Georg Luther, Tore Schweder, Anders Hald, Steffen Lauritzen

4. Statistics in telecommunication.
Org.: Tobias Ryden, tobias@maths.lth.se
5. Statistics and the assessment of causality.
Org.: Elja Arjas, elja.arjas@rni.helsinki.fi
Speakers: Hans Peter Blossfeld, Paul R. Rosenbaum, Pekka Martikainen
Discussants: Mervi Eerola, Niels Keiding
6. Statistical literacy—Panel discussion.
Org.: Luigi Biggeri, biggeri@stat.ds.unifi.it
7. Statistical issues in health policy.
Org.: Mohamed Moussa, amoussa@hsc.kuniv.edu.kw
Speakers: Jane F. Gentleman, Richard A. Olshen, Hans C. van Houwelingen
Discussant: John C. Bailar
8. Landscape and Watershed Frontier of Environmental and Ecological Statistics.

- Org.: G.P. Patil, gpp@stat.psu.edu
Speakers: Anna Ringvall, Göran Ståhl, Tomas Lämås, Sonia Rodriguez, C. Taillie,
Discussants: N. Phillip Ross, Javier Gallego
9. Wavelets in statistics.
Org.: Guy Nason, g.p.nason@bristol.ac.uk
Speakers: Rainer von Sachs, Emma McCoy, Thomas Lee
Discussant: Jonathan Raz
 10. Organisation of national statistical institutes.
Org.: Carlo Malaguerra, carlo.malaguerra@bfs.admin.ch
Speakers: Len W. Cook, Carol S. Carson, Hasan Abu Libdeh
Discussants: Stefan Condik, Frederick Ho
 11. Crucial issues for Statistics in the next two decades.
Org.: Nicholas Fisher, nick.fisher@cmis.csiro.au
Speakers: J. H. Friedman, D.F. Nicholls, A.F.M. Smith
Discussant: W.S. Cleveland
 12. Whither statistical publishing?
Org.: David J. Hand, d.j.hand@open.ac.uk
Speakers: Scott Delman, Helen Ramsey
 13. Statistics in art.
Org.: Fahrad Mehran, mehran@ilo.org
Speakers: Michel Bernard, Joseph L. Gastwirth, Mehdi Danesh-Pajouh
 14. Information revolution and statistics in developing countries.
Org.: J.K. Ghosh, jkg@isical.ernet.in
Speakers: Srabasi Basu, Svein Nordbotten, Lynne Billard
Discussant: Partha Lahiri
 15. Opportunities for statisticians in business, industry and public service.
Org.: Bovas Abraham, abraham@setosa.uwaterloo.ca
Speakers: Gerald J. Hahn, David W. Bacon, Bo Bergman
Discussant: Albert Prat
 16. State space modelling and Kalman filter methods.
Org.: Sylvia Frühwirth-Schnatter, sfruehwi@isis.wu-wien.ac.at
Speakers: Ludwig Fahrmeir, Chang-Jin Kim, Michael Pitt
 17. Advances in resampling methods.
Org.: Anthony Davison, davison@dma.epfl.ch
Speakers: J.G. Booth, P. Bühlmann, A.T. Wood
 18. Multi-way data in psychometrics and chemometrics.
Org.: Rolf Sundberg, rolfs@matematik.su.se
Speakers: Pieter Kroonenberg, Claus Andersson
 19. Statistics, science and the media. Panel discussion.
Org.: Agnes Herzberg
Speakers: J. C. Bailar, P. Calamai, R. Howard, A. Stewart, R. Thompson, M. Virtanen
 20. Foundations of Statistical Science.
Org.: Phil Dawid, dawid@stats.ucl.ac.uk
Speakers: D.A. Pierce, R.M. Royall, V.G. Vovk
 21. Geographical information systems.
Org.: Asta Manninen, asta.manninen@hel.fi
Speakers: Wendy Treadwell, Marja Tammilehto-Luode, Lennart Nordström, Derek Bond, P. Flowerdew, P. Brown, D. Kinder
 22. Population estimation and forecasting.
Org.: Bruce D. Spencer, bspencer@nwu.edu
Speakers: Juha M. Alho, Shripad Tuljapurkar, Philip Redfern
Discussant: William R. Bell
 23. Statistical and computational approaches to genetic evolution.
Org.: Peter Donnelly, donnelly@stats.ox.ac.uk
Speakers: Simon Tavaré, Matthew Stephens
 24. Impact of graphical Markov models in diverse fields.
Org.: David R. Cox, David.Cox@nuf.ox.ac.uk
Speakers: Elena Stanghellini, Thomas Richardson
Discussant: Nanny Wermuth
 25. Visualisation in data mining.
Org.: Antony Unwin, unwin@uni-augsburg.de
Speakers: Ed Wegman, Graham Wills, Heike Hofmann
Discussant: Heikki Mannila
 26. Neural networks.
Org.: Donald M. Titterton, mike@stats.gla.ac.uk
Speakers: S. Amari, Teuvo Kohonen
 27. Improving and communicating quality of survey based statistics.
Org.: Daniel Kasprzyk, daniel_kasprzyk@ed.gov
Speakers: Dale Atkinson, Lee Giesbrecht, Marilyn McMillen, Dennis Schwanz, Karl Seiber, Raoul Depout
 28. Design, estimation and analysis issues in sampling from imperfect business registers.
Org.: Ib Thomsen, ith@ssb.no
Speakers: Normand Laniel, Michael Hidioglou, Peder Nes, Leiv Solheim, Susan Linacre
 29. Use of commercial datasources in official statistics.
Org.: Lars Thygesen, lth@dst.dk
 30. Coalescent modelling of evolutionary ancestry.
Org.: Simon Tavaré, stavare@hto-b.usc.edu
Speakers: David J. Balding Robert C. Griffiths Magnus Nordborg
 31. Probability on trees.
Org.: Russell Lyons, rdlyons@indiana.edu
Speakers: Olle Häggström, Jeff Steif, Balint Virag
 32. Data-analysis of non-linear physical time series.
Org.: Kung-Sik Chan, kchan@stat.uiowa.edu
Speakers: Colleen D. Cutler, Cees G.H. Diks, Howell Tong
 33. Measurement error.
Org.: Raymond J. Carroll, rayc@helix.nih.gov
Speakers: Sylvia Richardson, Jouni Kuha, Bani Mallick
 34. Semiparametric models for dependent data.
Org.: Chris A.J. Klaassen, chrisk@wins.uva.nl
Speakers: Bas J.M. Werker, Priscilla E. Greenwood, Hira Koul
 35. Recent advances in probability.
Org.: Masatoshi Fukushima, fuku@sigmath.es.osaka-u.ac.jp
Speakers: Bernt K. Øksendal, Karl Theodor Sturm, Shinqi Song
 36. Statistical aspects of data mining and knowledge discovery in databases.
Org.: Daryl Pregibon, daryl@research.att.com
Speakers: David J. Hand, David Wishart, Corinna Cortes
 37. Statistical methods for object recognition.
Org.: Donald E. McClure, dem@dam.brown.edu
 38. Lévy processes—application and theory.
Org.: Jean Bertoin, jbe@ccr.jussieu.fr
Speakers: Fred Steutel, Ron Doney, Loic Chaumont
 39. Image analysis in biology and medicine.
Organisers: Peter Dalgaard, p.dalgaard@biostat.ku.dk, Eva Vedel-Jensen, eva@mi.aau.dk
Speakers: Keith Worsley, Chris Glasbey, Finbarr O'Sullivan
 40. Model selection and evaluation.
Org.: Sadanori Konishi, konishi@math.kyushu-u.ac.jp
Speakers: Clifford M. Hurvich, Jianming Ye, Genshiro Kitagawa
 41. Lindeberg's Central Limit Theorem into the 21st century.
Org.: Vidmantas Bentkus, bentkus@mathematik.uni-bielefeld.de
Speakers: Friedrich Goetze, Ion Grama, Yoichi Nishiyama, Vyantas Paulauskas
Discussant: Emanuel Rio
 42. Statistical training of people working in and with official statistics.
Organisers: Carol Joyce Blumberg, wn-car-

- olj@vax2.winona.msus.edu, Ren Smulders, rsls@cbs.nl
 Speakers: Luigi Biggeri, Rudolf Teekens, Linda Hewitt
 Discussant: Paul Cheung
43. Cultural statistics.
 Org.: Rosa Giaimo, giaimo@inbox.unipa.it
 Speakers: Garry Ferris, Eberhard Frank, A. Manninen, Laura Linda Sabbatini
44. Dynamics of standard statistical classification.
 Org.: Jacob Ryten, rytenjacob@email.msn.com
45. Registers and surveys in health and social service monitoring.
 Org.: Markandey Rai, markandey.rai@unchs.org
 Speakers: Mikko T. Nenonen, Ravi Verma, Joseph M. Muikui
46. How to measure deregulation?
 Org.: M. Van Nieuwkerk, m.van.nieuwkerk@dnb.nl
 Speakers: R. Acx, E. Oustrata,
47. Small domain estimates including use of administrative data.
 Org.: David Marker, markerd1@westat.com
 Speakers: Partha Lahiri, Olivier Sautory, Bill Bell
 Discussant: Tim Holt
48. Surveying and estimating for the informal sector.
 Org.: Ralf Hussmanns, hussmanns@hq.ilo.ch
 Speakers: Farhad Mehran, Jacques Charmes, Vijay Verma
49. Critical problems in economic statistics.
 Org.: Charles L. Kincannon, charles.kincannon@oecd.org
50. Official statistics in the 20th century—a historical perspective.
 Org.: Egon Hölder,
 Speakers: Du, André Vanoli
 Discussant: Angermann
51. Data visualisation and regression graphics.
 Org.: Sanford Weisberg, sandy@stat.umn.edu
 Speakers: Dennis Cook, Lorraine Denby, Oe Kyung Jang
 Discussant: Antony Unwin
52. Statistical programming environments.
 Org.: Robert Gentleman, rgentlem@stat.auckland.ac.nz, I. Ihaka
 Speakers: Guenther Sawitzki, R.W.Oldford, John Chambers, David James, Duncan Temple Lang
53. Statistical computing in business and industry.
 Org.: Carlo Lauro, clauro@unina.it
 Speakers: Ivor S. Francis, Jae Chang Lee, Ehsan S. Soofi
54. Optimal experimental design and computational methods in industrial applications.
 Org.: Christos P. Kitsos, kitsos@aueb.gr
 Speakers: Shein-Chung Chow, Christine Mueller, Chihiro Hirotsu
 Discussants: Lutz Edler, Gilbert Saporta
55. Symbolic computation and computer algebra in statistics.
 Org.: Jamie Stafford, stafford@fisher.stats.uwo.ca
 Speakers: David Andrews, Eva Riccomagno, Alessandra R. Brazzale
56. Improving the effectiveness of data collection through innovative technology.
 Org.: Wouter Keller, wklr@cbs.nl
57. Computational aspects of graphical models and Bayesian inference networks.
 Org.: David Edwards, ded@novo.dk
 Speakers: Jens Henrik Badsberg, Thomas Richardson, Andrew Thomas
58. Statistical education and significance tests controversy.
 Org.: Carmen Batanero, batanero@goliat.ugr.es
 Speakers: Henrik Dahl, Bruno Lecoutre, Angustias Vallecillos
 Discussants: P. K. Ito, Kay Lipson
59. Teaching and training multivariate data-analysis.
 Org.: Helena Bacelar-Nicolau, hbacelar@fc.ul.pt
- Speakers: A. Rizzi, Geoges Le Calv, Peter G. Bryant, Hans-Peter Baeumer
60. Statistical education using flexible learning approaches.
 Org.: Agostino Di Ciaccio, diciaccio@econ.uniurb.it
 Speakers: William S. Cleveland, Nicholas I. Fisher, Gilbert Saporta, James B. Ramsey
61. Statistical education for life.
 Org.: Brian Phillips, bphillips@swin.edu.au
 Speakers: Mary Gray, Vincenzo Lo Moro, Amanda Burls
 Discussants: Helena Bacelar-Nicolau, Geoff Laslett
62. Issues involved in the assessment and evaluation of student learning of statistics.
 Org.: Joan Garfield, jbg@tc.umn.edu
 Speakers: Susan Starkings, Marsha C. Lovett, Giuseppe Cicchitelli
 Discussants: Dani Ben-Zvi, Gilberte Schvyten
63. Visualisation as an educational tool.
 Org.: Larry Weldon, weldon@cs.sfu.ca
 Speakers: Thomas E. Bradstreet, Hans-Joachim Mittag, Clovis Peres
 Discussant: Andrej Blejec
64. Co-ordination of surveys and managing respondent burden.
 Org.: Esbjörn Ohlsson, esbj@matematik.su.se
 Speakers: Ken Brewer, Bill Gross, Jos de Ree, Larry Erns
 Discussant: Phillip S. Kott
65. Design of surveys for measuring change over time.
 Org.: Gad Nathan, g.nathan@lse.ac.uk
 Speakers: Manas Chattopadhyay, Partha Lahiri, Roger Tourangeau, David G. Steel, Graig H. McLaren, T.M.F. Smith
 Discussants: Danny Pfeffermann, Milorad Kovacevic
66. Issues in weighting household and business surveys.
 Org.: Pedro Nascimento Silva, pedrosilva@ibge.gov.br
 Speakers: Sixten Lundström, Carl Erik Särndal, Ray Chambers, Chris J. Skinner, Leyla Mohadjer
 Discussants: Mike Hidiroglou, Jack Gambino
67. Analysis of data from complex surveys.
 Org.: Ray Chambers, rc@alcd.soton.ac.uk
 Speakers: Chris Wild, Alastair Scott, Alan Dorfman, John Eltinge
 Discussants: David Firth, Pedro Silva
68. Evaluation of shortcut procedures, such as limited coverage and non-probability sampling, in survey design.
 Org.: Warren Mitofsky, mitofsky@mindspring.com
69. Issues related to use of censuses of population, agriculture and enterprises in subsequent surveys in developing countries.
 Org.: Isidoro P. David, ipdavid@mail.asiandevbank.org
 Speakers: Fred Vogel, Alicia Bercovich, Margarita Guerrero
70. Use of surveys in strengthening statistical systems in transition countries with emphasis on Asian transition countries and comparison with European experience.
 Org.: Bengt Persson, brp@netnam.org.vn
 Speakers: Vijay Verma, Isidoro David, Lars Lundgren
 Discussants: Le Van Toan, Bounthavy Sisouphanthong
71. Quality and reliability improvement.
 Org.: Committee on Statistics in Industry; V.N. Nair, vnn@umich.edu
 Speakers: William Q. Meeker, Mario Ramalhoto, Ronald Does
 Discussants: S.P. Mukherjee
72. Agricultural statistics. (tentative)
 Org.: Gregor Johann Mendel Committee on Agricultural Statistics; Javier Gallego, javier.gallego@jrc.it
 Speakers: Wayne Fuller, Elisabetta Carfagna, Risto Kuittinen, Ville Keskarja
 Discussant: Roberto Benedetti
73. Globalisation of markets and cross-border holdings of fi-

- nancial assets. Org.: Irving Fisher Committee on Central Bank Statistics; E. Zautzik
 Speakers: Turnbull, P., A. Sanchez, M.P. Jurrado, Haguni Saturo, C. Carson
74. The role of women in statistics on the new millennium.
 Org.: Committee on Women in Statistics; Denise Lieveley, denise@essex.ac.uk
75. *Topic to be announced later.*
 Org.: International Union of Forestry Research Organizations
76. *Topic to be announced later.*
 Org.: International Actuarial Association
77. Statistical issues in environmental monitoring and assessment.
 Org.: International Environmetrics Society; Abdel El-Shaarawi, abdel.el-shaarawi@cciw.ca
 Speakers: Larry Cox, Sylvia R. Esterby, Timothy G. Gregoire, Stephen Rathbun
 Discussant: Phillip N. Ross
78. Statistical calibration of dynamic economic models.
 Org.: Econometric Society;
 Lars Peter Hansen, l-hansen@uchicago.edu
 Speakers: James J. Heckman, Eric Renault, George Tauchen
 Discussants: Jean-Pierre Florens, Eric Ghysels
79. *Topic to be announced later.*
 Org.: International Association for Genetic Epidemiology
80. Human rights and gender statistics.
 Org.: UNICEF; Alberto Minujin, aminujin@unicef.org
 Speakers: Marta Santos Pais, Scott Leckie, Rosa Maria Bermudez
81. Statistical aspects of physical and environmental science.
 Org.: International Association of Mathematical Geology; Carol Gotway Crawford, cdg7@cdc.gov
 Speakers: Ute C. Herzfeld, Graeme F. Bonham-Carter, Paul Switzer
 Discussants: Peter I. Brooker
82. *Topic to be announced later.*
 Org.: European Federation of Statisticians in Pharmaceutical Industries,
 David Morgan, david.morgan@hmrug.com
 Speakers: Bernhard Huitfeldt, David Morgan, Karsten Schmidt, Dieter Hauschke, Willi Maurer
 Discussants: 13

**Statistical Methods for Image Processing (Satellite Meeting to ISI'99)
 August 6–9, 1999, Uppsala (Sweden)**

The aim of the conference is to stimulate contacts between people working in image analysis and statisticians. Keynote speakers who already have accepted to participate so far are Andrew Holmes, London, Anil Jain, Michigan, Kanti Mardia, Leeds, George Nagy, New York, Keith Worsley, Montreal.

There will be invited lectures, contributed papers and poster sessions. Contributions will be in English. Participants who intend to contribute are required to submit an extended abstract for review. Authors may choose to also submit a full paper for consideration for publication in the special issue of *Pattern Recognition Letters* that will be published in association with the conference (special editors are Bjarne Ersbøll and Karl Åström). The deadline for extended abstracts as well as for full papers (including a short abstract) is January 31, 1999. Notification of acceptance of extended abstracts is March 31, 1999, and for full papers June 30, 1999. Extended abstracts and full papers should be submitted to:

Dietrich von Rosen
 Department of Mathematics
 Uppsala University
 Box 480
 S-751 06 Uppsala
 Sweden

Scientific programme committee

Ewert Bengtsson, Uppsala, Sweden,
 Gunilla Borgefors, Uppsala, Sweden,
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 Edzard Gelsema, Rotterdam, Netherlands,
 Hans Knutsson, Linköping, Sweden,
 Dietrich von Rosen, Uppsala, Sweden (coordin.)
 Mats Rudemo, Gothenburg, Sweden,
 Karl Åström, Lund, Sweden.

Local organizing committee

Tom Britton, Allan Gut, Dietrich von Rosen (coordinator), Uppsala, Sweden.

For more information, please check
<http://www.math.uu.se/~tomb/stat-im.html>

**6th Tartu Conference on Multivariate Statistics (Satellite Meeting to ISI'99)
 August 19–23, 1999, Tartu (Estonia)**

For more information please contact:

Institute of Mathematical Statistics
 University of Tartu
 J. Liivi 2
 Tartu EE2400
 Estonia
 phone: +372 7 465453
 fax: +372 7 433509
 email: etiit@ut.ee

**SESS-TIES'99 (Satellite Meeting to ISI'99)
International Conference on Environmetrics and Statistics in the Earth and Space Sciences
August 23–27, 1999, Athens (Greece)**

SESS-TIES'99 is an international conference on Environmetrics and Statistics in the Earth and Space Sciences (ESESS), to be hosted in the Athens University of Economics and Business (AUEB), Athens, Greece, during August 23-27, 1999, as a satellite meeting to the 52nd Biennial Session of the ISI.

According to the most recent advertisements in the 1st-1998 issue of Bernoulli News, and in the 1st-1998 issue of TIES Newsletter, this forthcoming event will be the first joint conference under the bilateral auspices of the Committee on Probability and Statistics in the Physical Sciences (CPSPS) of the Bernoulli Society and of The International Environmetric Society (TIES).

This mutual effort is a natural consequence of the fact that these two scientific communities not only share the common membership of an international group of scientists, but it is believed that they also have common interest in cutting across boundaries of interdisciplinary scientific research by bringing together developers and users of state of the art probabilistic and statistical methods, with a special focus on Geophysical and Environmental applications.

Detailed information about the scientific organization, registration, abstracts, accommodation, etc.

is available at the SESS-TIES'99 web-site

<http://www.stat-athens.aueb.gr/esess/>

Further inquiries may be addressed to the president of TIES, Professor Abdel H. El-Shaarawi, or to Harry Pavlopoulos. The organizers will be most pleased to particularly receive suggestions and proposals for the organization of sessions relevant to the conference theme.

Chairman of the Programme Committee

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Local Organizer

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76 Patission Str.
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Greece fax: +301 867 6265
email: hgp@aueb.gr

Harry Kesten giving the Elsevier Lecture

**11th European Young Statisticians Meeting
August 24–28, 1999, Marly-le-Roi (France)**

The European Young Statisticians Meetings are a series of conferences patronized by the Bernoulli Society which are held every two years. They gather about 50 European young researchers in Probability Theory or Statistics and last a week. They usually go off in a relaxed atmosphere which makes contacts and scientific exchanges easier.

The first European Young Statisticians Meeting took place in Wiltshire (England) in 1978. The next conference will be held in Marly-le-Roi (France) on August 24-28, 1999. It will gather about 40 participants coming from 20 European countries.

Participants must be less than 30 years old or have 2 to 8 years of research experience. They are chosen by invitation only in an uniformly distributed way in Europe. Every participant gives a talk and provides an abstract introducing his/her research subject. There are no parallel sessions and the social programme includes an excursion and a conference dinner.

Information

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**Second European Conference on Highly Structured Stochastic Systems (HSSS)
September 14–18, 1999, Pavia (Italy)**

This conference will aim to present the state of the art of computational and statistical aspects of modelling, inference and computation in HSSS, with particular emphasis on applications of HSSS ideas in several fields, including genetics, biomedical research and epidemiology, environmental application, spatial statistics and expert systems. Also basic theory and methodological aspects such as

**11èmes Rencontres des Jeunes Statisticiens Européens
Marly-le-Roi, (France), 24–28 août, 1999**

Les Rencontres des Jeunes Statisticiens Européens sont des congrès patronnés par la Société de Bernoulli qui ont lieu tous les deux ans. Ils réunissent une cinquantaine de jeunes chercheurs européens en probabilités ou statistiques et durent une semaine. Le nombre réduit de participants et le fait que ce genre de congrès soit peu formalisé sont pour beaucoup dans l'ambiance sympathique qui y règne, facilitant ainsi les contacts et les échanges scientifiques.

Le premier congrès de ce genre s'est déroulé à Wiltshire (Angleterre) en 1978. Le prochain congrès aura lieu à Marly-le-Roi (France) du 24 au 28 août 1999. Il réunira une quarantaine de participants venant d'une vingtaine de pays européens.

Les participants doivent être âgés de moins de 30 ans ou avoir de 2 à 8 ans d'expérience dans le domaine de la recherche. Ils sont choisis par invitation uniquement, en faisant en sorte qu'un maximum de pays européens soit représenté. Chaque participant effectue un exposé et rédige une communication écrite présentant son sujet de recherche. Il n'y a pas de sessions parallèles et le programme social comprend une demi-journée d'excursion et un repas de congrès.

model choice and criticism, dynamic modelling and non-parametric approaches will be part of the central theme.

The conference WEB page is:
<http://www.unipv.it/hsss99/hsss.html>

The conference is funded by the European Science Foundation through the HSSS Programme.

**XX International Seminar on Stability Problems for Stochastic Models
September 5–11, 1999, Lublin – Na³ęczów (Poland)**

The XX Jubilee International Seminar on Stability Problems for Stochastic Models will be held in Na³ęczów near Lublin, Poland, from September 5–11, 1999 under the auspices of the Steklov Mathematical Institute of the Russian Academy of Sciences, Moscow State University and the Maria Curie-Sk³odowska University in Lublin.

Lublin is situated about 170 km to the south-east

of Warsaw, and Na³ęczów is a health and holiday resort 26 km from Lublin.

The scope of the seminar is traditional and embraces:

- limit theorems of probability theory and mathematical statistics
- characterizations of probability distribution and their stability

- theory of probability metrics
- limit theorems and characterization problems in stochastic analysis
- stochastic processes and queueing theory
- applied statistics
- actuarial and financial mathematics

The programme will have invited and contributed paper sessions, and poster sessions. It is intended to issue two volumes of the Proceedings of the Seminar in the Journal of Mathematical Sciences series published by Plenum Publishing Company.

Programme & Organizing Committee (POC)

Chair: V.M. Zolotarev (Moscow).

Co-chairs of the POC: V.Yu. Korolev (Moscow), Z. Rychlik (Lublin), D. Szynal (Lublin), A. Plucińska (Warsaw).

M. Arató (Debrecen), A.A. Balkema (Amsterdam), V.E. Bening (Moscow), R. Jajte (Lodz), V.V. Kalashnikov (Moscow), V.M. Kruglov (Moscow), E. Omey (Brussels), L. Stettner (Warsaw), K. Urbanik (Wroclaw), R. Zieliński (Warsaw), A.V. Kolchin (Moscow, secretary) and K. Kubacki (Lublin, secretary)

Dates and Deadlines

Pre-registration	December 1998
Submission of abstracts	March 31, 1999
Third announcement	May 31, 1999

Contact

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email: stabil@golem.umcs.lublin.pl

or

Steklov Mathematical Institute
of the Russian Academy of Sciences
8 Gubkin St
117966 Moscow
Russia

email: kolchin@mi.ras.ru

Further information

<http://stabil.umcs.lublin.pl>

or <http://bernoulli.mi.ras.ru>

8. World Congress 2000

Joint BS/IMS Conference Year 2000
May 15–20, 2000, Guanajuato (Mexico)

First Announcement

The 5th World Congress of the Bernoulli Society for Probability and Mathematical Statistics and the 63th Annual Meeting of the Institute of Mathematical Statistics will be held at Guanajuato, Mexico.

The format of the meeting will be similar to that of the previous joint meetings held in Tashkent, Upsala, Chapel Hill and Vienna, blending Bernoulli Society and IMS traditions.

Program Committee

L. Brown, C. Cutler, M. Fukushima, E. Giné (Chairman), L. Gorostiza, W. Kendall, C. Klüppelberg, M. Ledoux, E. Mammen, D. Mason, V. Pérez-Abreu, J. Pitman, A. Raftery, D. Siegmund, B. Silverman, R. Tibshirani, J. Wellner, R. Williams, W. Wong.

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General Information and Dates

The Conference will take place in the City of Guanajuato from Monday 15th to Saturday 20th, having registration on Sunday the 14th, 2000. Guanajuato is the capital of the State of Guanajuato, site of CIMAT (Research Center for Mathematics) and the University of Guanajuato.

The Fifth World Congress is one of the activities of the Bernoulli Society's Year 2000 Program.

The Conference World Wide Web site can be accessed at

<http://www.Bernoulli-ims-2000.org.mx>

Guanajuato City is located about 350 km (220

miles) NW of Mexico City. The City of Guanajuato (“*gwah-na-gwah-toe*”) dazzles the visitor with the charm of its relaxed atmosphere, its cobblestone streets, its picturesque plazas and its underground streets. While remaining a small provincial city, Guanajuato boasts a great number of attractions, from beautiful colonial buildings to modern museums, from silver mines to a university. Guanajuato's altitude, 2000 meters (6000 feet), ensures that the climate is always pleasant. The rainy season is from June to September, which generally means a shower in late afternoon. Nights are cool in winter, but otherwise you should expect temperatures around 20° C (68 F). Temperatures in May average 22° C, with highs averaging 32° C and lows 13° C.

Guanajuato is a famous international tourist destination. American, Continental, Mexicana, Aeromexico, TAESA, and Aerocalifornia have direct flights from major U.S. cities to the León-Guanajuato International Airport. From Mexico City there are daily flights to the León-Guanajuato International Airport with Aeromexico, Aerocalifornia and TAESA airlines. It is also possible to arrive to Guanajuato from Mexico City by comfortable buses (4 hours trip). We advise participants to make flight reservations as soon as possible since there are several meetings taking place during that time in the region.

Preregistration

To receive the second announcement please visit our web-site.

Further Information

IMS/Bernoulli Society Meeting CIMAT

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Gto. 36000

Mexico

phone +52 473 27155

fax +52 473 24511

email: wc2000@fractal.cimat.mx

9. Summary of Forthcoming BS Events

- **Semstat**

Séminaire Européen de Statistique on Complex Stochastic Systems
Eindhoven (The Netherlands), March 15–20, 1999

Venue: EURANDOM, Eindhoven, The Netherlands.

Information: Claudia Klüppelberg, Center for Mathematical Sciences, Munich University of Technology, D-80290 Munich, Germany. Fax: +49 89 289 28464, email: ckl@mathematik.tu-muenchen.de

- **International Conference on Probability and Statistics and their Applications**
Hanoi (Vietnam), June 9–11, 1999

Venue: National Centre for Natural Sciences and Technology, Hanoi, Vietnam.

Information: Tran Manh Tuan, Deputy Director, National Centre for Natural Sciences and Technology, Nghia Do, Cau Giay, Hanoi, Vietnam. Fax: +84 4 8352483, email: tuan@ngghiado.ac.vn

- **SPA '99**

26th International Conference on Stochastic Processes and their Applications
Beijing (The People's Republic of China), June 14–18, 1999

Venue: Friendship Hotel in Beijing.

Information: Xiaoyu Hu, Division of Probability and Statistics, Institute of Applied Mathematics, Chinese Academy of Sciences, Beijing 100080, China. Email: xyhu@amath4.amt.ac.cn

- **ISI'99**

52nd Biennial Session ISI
Helsinki (Finland), August 10–18, 1999

Venue: University of Helsinki.

Information: Executive Secretariat of the 52nd Session of ISI, Statistics Finland, FIN-00022 Statistics Finland, Finland. Fax: +358 9 1734 2970, email: isi99@stat.fi

Chair of the Bernoulli Society Programme Committee:

Richard Gill, Department of Mathematics, University of Utrecht, Utrecht 3508, The Netherlands. Fax: +31 30 518394, email: gill@math.ruu.nl

Satellite meetings:

- **Statistical Methods for Image Processing**
Uppsala (Sweden), August 6–9, 1999

Venue: Uppsala University

Information: <http://www.math.uu.se/~tomb/stat-im.html>

- **6th Tartu Conference on Multivariate Analysis**
Tartu (Estonia), August 19–23, 1999

Information: Institute of Mathematical Statistics, University of Tartu, J.Liivi 2, Tartu EE2400, Estonia. Fax: +372 7 433509, email: etiit@ut.ee

- **SESS-TIES'99**

International Conference on Environmetrics and Statistics in the Earth and Space Sciences
Athens (Greece), August 23–27, 1999

Venue: Athens University of Economics and Business (AUEB).

Information: Harry Pavlopoulos, Department of Statistics, Athens University of Economics and Business, 76 Patission Str., GR-10434 Athens, Greece. Fax: +30 1 8230488, email: hgp@aueb.gr

Chair of the Programme Committee: Abdel H. El-Shaarawi, National Water Research Institute, Burlington, Ontario L7R 4A6, Canada. Fax: +905 336 4989, email: Abdel.El-Shaarawi@CCIW.ca

- **5th World Congress 2000**

Guanajuato (Mexico)

May 15–21, 2000

Venue: Guanajuato.

Information: IMS/Bernoulli Society Meeting CIMAT, Apdo Postal 402, Guanajuato, Gto. 36000, Mexico. Fax +52 473 24511, email: wc2000@fractal.cimat.mx

Chair of the Programme Committee: Evariste Giné, University of Connecticut, Storrs Mansfield, CT 06269-3009, USA. Fax: +1 203 486 4238, email: gine@uconnvm.uconn.edu

- **SPA'01**

27th International Conference on Stochastic Processes and their Applications

Cambridge (UK), July 9-14, 2001

Venue: Cambridge University

Information: J.R. Norris. Email: spa27@statslab.cam.ac.uk

- **ISI'2001**

53rd Biennial Session ISI

Seoul (Korea)

10. Who is Who in the Bernoulli Society

Officers 1997–2001

President: L.H.Y. Chen, National University of Singapore, Singapore. lhychen@math.nus.edu.sg

President-Elect: D.O. Siegmund, Stanford, USA. dos@stat.stanford.edu

Past-President: J.L. Teugels, Katholieke Universiteit Leuven, Belgium. Jef.Teugels@wis.kuleuven.ac.be

Scientific Secretary: W.S. Kendall, Warwick, England. w.s.kendall@warwick.ac.uk

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

Treasurer: A. Gut, Uppsala, Sweden. allan.gut@math.uu.se

Executive Secretary: Marcel Van den Broecke, International Statistical Institute, Voorburg, Netherlands. isi@cbs.nl

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Jia-An Yan, Academia Sinica, Beijing, China. jayan@amath7.amt.ac.cn

Dimitri Chibisov, Steklov Institute Moscow, Russia. chibisov@prob.mian.su

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The Publication Committee

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The BS/IMS Liaison Committee

Chair: W.R. van Zwet, Leiden University, The Netherlands. vanzwet@rulcri.leidenuniv.nl,

O.E. Barndorff-Nielsen, University of Aarhus. atsoebn@mi.aau.dk

The Committee for Conferences on Stochastic Processes (CCSP)

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The European Regional Committee (ERC)

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

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

The Latin America Regional Committee (LARC)

Chair: R. Pericchi, University of Caracas, Venezuela. pericchi@cesma.usb.ve

The East-Asian and Pacific Regional Committee (EAPRC)

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