

# Newsletter of the Bernoulli Society for Mathematical Statistics and Probability

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## **SOME HIGHLIGHTS FROM THIS ISSUE**

**Society News**

**History of the *Bernoulli Society***

**Forthcoming events**

**News on the Current Index to Statistics**

## From the Editor

*Bernoulli Society* life is active and this is witnessed by a number of initiatives reported in this issue, concerning BS officers, journals and various scientific meetings related to the Society in some way or another.

This issue also contains an article of great importance to us. At the 5th World Congress of the Bernoulli Society, Professor Jef Teugels, who was President of *Bernoulli Society* in 1995-97, presented a talk on the history of the Society, explaining where its roots are and how these evolved into the present form. Professor Teugels has responded very enthusiastically to the proposal of writing up his report, and I am most pleased to present here the first part of his article; the second and final part will appear in the next issue of *Bernoulli News*.

In addition, I would like to thank all other people that contributed to the production of this issue, with a special mention to Ank Lepping for the careful proof-reading.

*Adelchi Azzalini*  
Editor, *Bernoulli News*

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Deadline for the next issue is 15 April 2001

Please submit material as plain unformatted text by electronic mail to

[azzalini@stat.unipd.it](mailto:azzalini@stat.unipd.it)

Electronic version of this newsletter at <http://www.stat.unipd.it/bernoulli>

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# 1 SOCIETY NEWS

## **Mathisca de Gunst – Treasurer from 2001**

The treasurership of BS is about to change. The following message is from the President of the Society:

*On 1 January 2001 Mathisca de Gunst will become Treasurer of the Bernoulli Society. She succeeds Allan Gut, who has filled this role in exemplary fashion since 1997. On behalf of the Bernoulli Society I would like to thank him for this service.*

David Siegmund  
President

Mathisca de Gunst works since 1988 as a mathematical statistician in the Department of Mathematics of the Vrije Universiteit in Amsterdam, The Netherlands. She got her PhD in 1988 from the University of Leiden, The Netherlands. Her research interest is in the area of stochastic modelling and statistical analysis of biological processes. Her e-mail address is <degunst@cs.vu.nl>.



*Mathisca de Gunst — Treasurer from 2001*

## **BS representative on ISI 2003**

Rainer Dahlhaus is BS representative on the Programm Committee for the 54th Biennial Session of the International Statistical Institute (includes meetings of the Bernoulli Society, the International Association for Statistical Computing, the International Association of Survey Statisticians, the International Association for Official Statistics and the International Association for Statistical Education), to be held in Berlin, Germany, in August 2003. For any suggestions for the programm please contact him (<dahlhaus@statlab.uni-heidelberg.de>).

**Francisco Aranda Ordaz Award:  
Best Doctoral Thesis in the areas of probability and statistics**

The Latin American Regional Committee of the *Bernoulli Society* announces the third version of the Francisco Aranda-Ordaz thesis competition, created to honor the memory of a distinguished young mexican investigator. It is open to doctoral theses written by Latin American students in the areas of probability and statistics, regardless of the country of the university offering the degree. This third version of the competition is open to those theses officially completed within the period January 1997 - December 2000.

The Committee will nominate four finalists and the best one will be invited to give a conference in the VIII CLAPEM (Latin American Congress in Probability and Statistics) to be held in La Habana, Cuba in November 2001.

Those applying are asked to submit three copies of the theses to

Professor Guido del Pino,  
Departamento de Estadística,  
Facultad de Matemáticas,  
Pontificia Universidad Católica de Chile,  
Casilla 306,  
Santiago 22,  
Chile

by 31 March 2001. For additional information, contact Professor del Pino at <gdelpino@mat.puc.cl>, Phone 56 2 6864507, 6864460, Fax 56 2 6866229.

## 2 JOURNALS OF THE SOCIETY

### Stochastic Processes and their Applications

The issue of high prices of SPA has been at the focus of long discussions between the publisher (Elsevier), the Bernoulli society, and the editorial board of SPA. The editor of SPA, Ofer Zeitouni, reports the following: In order to address pricing and distribution concerns, Elsevier is now offering a new mode of subscription to SPA, for institutional subscribers. Under this arrangement, institutions will be allowed immediate electronic access, as well as distribution of the print edition on a delayed but still quarterly basis. This alternative subscription will be offered at a 50% reduction of the regular institutional subscription rate. The reduced 2001 prices are thus US\$ 890 for American subscribers and NLG 1754 (Euro 796) for the European subscribers. Elsevier is committed to keep this arrangement in place on a multi-years basis.

Of course, institutions who wish to receive the print version on a monthly basis can keep the current subscription, without the 50% discount.

Elsevier also extends free electronic access to all the members of the Bernoulli Society (for details see <http://www.elsevier.com/locate/BSMembers>).

The editorial board of SPA feels this is a significant move in the right direction, and calls upon members of the community to explore this new arrangement with their libraries. The SPA editorial board and the *Bernoulli Society* are looking forward to further cooperation with Elsevier on this issue. If you have comments or suggestions related to this, please write to the SPA editor (<[spa@ee.technion.ac.il](mailto:spa@ee.technion.ac.il)>).

*Ofer Zeitouni*  
*Editor of SPA*

### BERNOULLI

Authors submitting contributions to BERNOULLI are reminded that, since 1st September 2000, all material should be sent to the new editor:

Professor Willem van Zwet,  
Editor, BERNOULLI,  
Department of Mathematics,  
University of Leiden,  
P.O. Box 9512,  
2300 RA Leiden,  
The Netherlands.

The new Managing Editor of BERNOULLI is Sara van de Geer (University of Leiden, The Netherlands; [geer@math.leidenuniv.nl](mailto:geer@math.leidenuniv.nl)).

### 3 THE CREATION OF *Bernoulli Society* – I

#### 1. The *Bernoulli Society* now

The Bernoulli Society has been officially created on 10 June 1975 at Voorburg in the Netherlands. Past-President Louis Chen mentioned in one of the recent issues of Bernoulli News that the collective history of the Bernoulli Society is diminishing quickly and that something should be done to recover and sustain it. I therefore gladly accepted the challenge to dive into the archives hoping to refresh the latent memory of the society. I'm very grateful to the Programme Committee of the Fifth World Congress for instigating me to cover some of the highlights of the past 25 years and before.

Three rather independent groups have been involved before the conception of the Bernoulli Society. There was first the International Association for Statistics in the Physical Sciences, IASPS for short. This society was linked to the International Statistical Institute and should be viewed as the main predecessor of our current Bernoulli Society. Then there was a link with the Institute of Mathematical Statistics through its former European Regional Committee. Finally, from a totally different and independent direction came the Committee for Conferences on Stochastic Processes.

In what follows, I will sketch the role that has been played by each one of these three groups. In a nutshell, on 10 June 1975 IASPS legally adopted the two other committees as daughters and renamed itself Bernoulli Society. But before doing that, let me quickly survey what has happened since the creation of the Bernoulli Society.

A first newborn showed up almost instantaneously. At the Warsaw ISI-session in August 1975, the Bernoulli Society Council decided that a subject-area *Committee for Statistics in the Physical Sciences (CSPS)* should be created. The committee had to take up the special responsibility for statistics in the physical sciences, which, by the transition of IASPS into the Bernoulli Society, might disappear. ASA Director F.C. Leone was appointed as chair and he was asked to set up the committee. In its initial period, the committee was rather active till about 1980. Activities then slowed down to return with full vigour around 1990.

Two regional committees were added in 1980. For the first of them, the conceptual scene was the 41-st Session of the International Statistical Institute in Delhi in 1977. It was President Klaus Krickeberg who took the initiative by meeting with delegates from Venezuela, Cuba and Mexico and to suggest the creation of a regional structure to accommodate for the scientific needs of Latin-American probabilists and statisticians. The inauguration took place on 24 March 1980 at a first Symposium on Probability and Mathematical Statistics, held at the Universidad Simon Bolivar in Caracas, Venezuela with Enrique Cabaña as first chairman. This regional committee has never ceased to remain remarkably active, for example by organizing the CLAPEM biennial meetings but also in many other ways. The participation of a large number of people from the Latin-American region at the Fifth World Congress in Guanajuato has been gratifying and encouraging.

The next committee was conceived during the Bernoulli Council meeting in Canberra, July 1978. It again was President Klaus Krickeberg who now asked David Vere-Jones to investigate the possibility of setting up a committee for the East-Asian region. Geographically, this region was broadly interpreted as the triangle bordered by India in the West, China and Japan in the North, Australia and New-Zealand in the South-East. At first, it appeared that the interest in a regional committee was limited to India, Australia and Japan, where there already was a well-established tradition in statistical activities. Other countries like Singapore, Hong Kong, New Zealand, Malaysia and the Philippines were much less enthusiastic. Also, the interest in a regional committee only came from the academic side while most statisticians from the region were employed in governmental offices. Nevertheless, the inaugural meeting of the *East Asian and Pacific Regional Committee of the Bernoulli Society* took place on 29 August 1980 during the Fifth Australian Statistical Conference in Sydney, organised by Chris Heyde. Also this committee went through a period of inertia but it revived under the baton of Louis Chen, past-president of the society.

The most recent addition to the Bernoulli Society is the *Committee on Probability and Statistics in Biological Sciences* that will soon become active.

For each of these committees and for other aspects of the society's history like membership, publications, statutes, etc. I have collected information in separate files. All of them will be made available to all those interested.

## 2. The Roots of the Society

Let me return to the time before 1975. While I was collecting material on the Bernoulli Society and on each one of its committees, I became fascinated by the intricate way in which the society had been created. In what follows, I hope to give you a bird's eye view on how the Bernoulli Society has been created and why it has been called that way. In a final remark I will highlight the relations between the IMS and the Bernoulli Society. That IMS has been playing a crucial role in the conception of the Bernoulli Society will become clear. Both the International Statistical Institute and IMS should be considered as coaches, watching from the sideline.

The creation of the *Bernoulli Society* twenty five years ago, has been made possible thanks to the efforts of a number of individuals. However, I would like to single out the role played by three of them, i.e. Jerzy Neyman, Henri Theil and Julian Keilson. I don't think that they ever physically met on the same location. Still, the three together have been responsible for the ingredients that made up the Bernoulli Society. I would like to call them the grandfathers of the society.

I will introduce these three scholars through their Bernoulli relevance and in an historic perspective. Then I'll tell you how the three resulting groups have been amalgamated into what is currently called the Bernoulli Society.

### 2.1 IASPS

There happens to be a predecessor to IASPS. On 4 September 1958, the General Assembly of ISI gathered in Brussels for its 31st session. On that occasion Jerzy Neyman submitted to the General Assembly of ISI the following draft resolution signed by 26 ISI members.

#### *The ISI*

*Having noted the recent marked development and fruitfulness of statistical applications to the physical sciences, and*

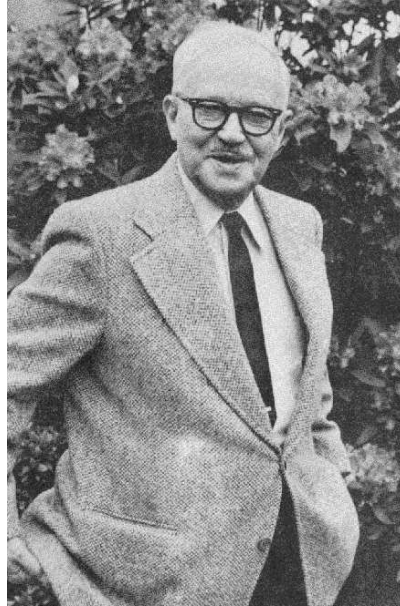
*Considering the need for a more systematic study of statistical problems raised by these applications,*

*Decides to establish, in accordance with Subsection 306 of the Statutes, a Committee on Statistics in Physical Sciences for the purpose*

*(i) to delineate the more fruitful fields of application of statistics to physical sciences and*

*(ii) to recommend steps to be taken in order to promote new development in these fields,*

*Calls for nomination of charter members of the Committee.*



*Jerzy Neyman*

In the subsequent discussion, Sir Ronald Fisher challenges the phrase *physical sciences* while Livio Livi fears the total disintegration of ISI when such a committee would be formed. Among the audience, there is strong support from people like Mahalanobis, Tippett and van Dantzig. After a long discussion, ISI-President Georges Darmais, asks the General Assembly to vote on the proposal that ISI should take up the activities mentioned in the resolution. The proposal is accepted unanimously by all 63 voters. Now something interesting happens: Neyman inquired whether the chairman's proposal implied that the resolution itself was accepted and that a committee could be formed. Seemingly not, as one needed another lengthy ISI discussion. Finally the resolution itself has been adopted with 37 for, 3 abstentions and 17 votes against. A *Committee for Statistics in the Physical Sciences* was then established. This committee turned into the *International Association for Statistics in the Physical Sciences IASPS* during the 33rd ISI session in Paris in 1961. ISI members who expressed the wish to join the new association were called *founder members*. They were instructed to elect the first officers and the first council.

Here is the list of the successive presidents of IASPS.

- 1963-1965: Tosio Kitagawa (Japan),
- 1965-1967: Maurice S. Bartlett (UK),
- 1967-1969: A. N. Kolmogorov (USSR),
- 1969-1971: Jerzy Neyman (USA),
- 1971-1973: Leopold K. Schmetterer (Austria),
- 1973-1975: David G. Kendall (UK),

The association increased its membership from an original 80 founding fathers to 350 at the time of the transition into the Bernoulli Society. An increasing number of meetings was organized and sponsored. Here is a very short selection from the many, many meetings in which IASPS has been involved over the period 1972–74 only.

- 1972 (8 September), Varna, Third Congress of Bulgarian Mathematicians: meetings on *Splines and Statistics* and *Weak Convergence and Approximations in Mathematical Epidemiology*.
- 1972 (December), Tucson: *Uncertainties in Hydrologic and Water Resource Systems*.

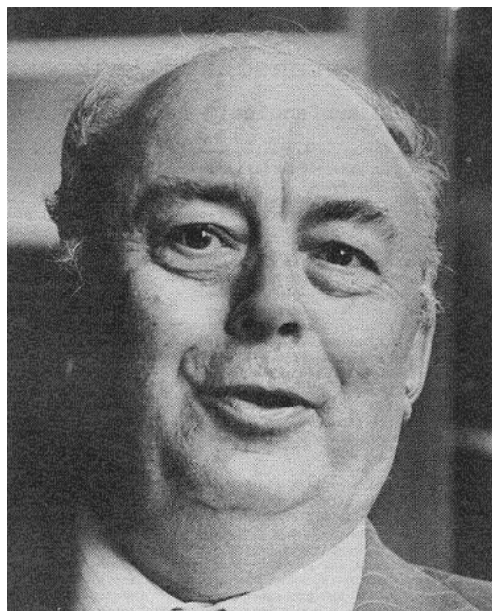


- 1973 (August), Vienna, ISI session: *Random Walks and its Applications* and *Earthquakes and Statistics*.
- 1973 (3–6 September), Prague, *Asymptotic Methods of Statistics and Their Applications*.
- 1973 (6–8 September), Fontainebleau, Geometrical Statistics.
- 1974 (25 June – 6 July), Cambridge: session on *Statistical Methods in Geophysics* during the *International Symposium on Mathematical Geophysics* organized by the *International Union of Geodesy and Geophysics*.
- 1974 (17–19 September), Dublin, meeting on *Probability and the Physical Sciences* jointly organized by the *London Mathematical Society* and the *Royal Irish Academy*.
- 1974 (23–29 December), New Delhi, symposium in memory of P. C. Mahalanobis on *Recent Developments in Statistical Theory and Methodology*, organized by the *Indian Statistical Institute*.

There is something remarkable in this list as it convincingly shows that it became increasingly difficult for IASPS to constrain its activities purely to the physical sciences. Many other applications of stochastic thinking suggested the creation of an opening to the universal nature of the methodology. Gradually pressure developed within the society for a revision of the statutes that would reflect the broader range of interests. As I will show a bit later, it was the sixth president of IASPS, David Kendall, who geared his society into this broader assignment.

## 2.2 ERC/IMS

The idea of creating a European regional group of statisticians arose at a meeting between Henri Theil and Jim Durbin at Harvard in April 1960. Theil, who was President of the Econometric Society (ES) at the time, told Durbin that he wanted to attract more statisticians to the annual regional meetings of the ES. Durbin said that the best way to do this would be to set up a regional group of statisticians in Europe and organise joint meetings between it and the ES. They decided to go ahead and Theil agreed to approach the ISI to establish such a group under its aegis on his return to the Netherlands, while Durbin agreed to approach George Nicholson, who was secretary of the IMS, about the possibility of establishing it under the IMS.



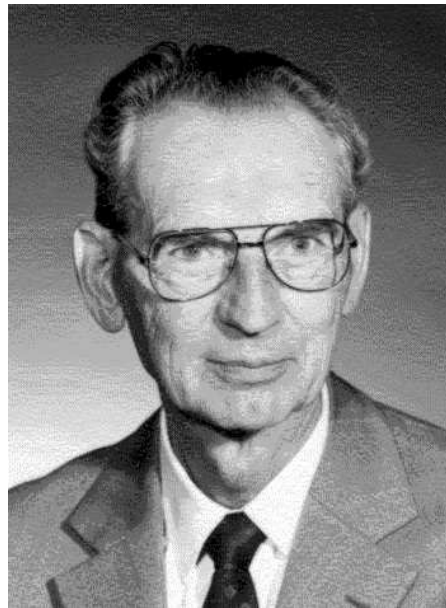
*Henri Theil*

Ultimately, ISI turned down the proposal but IMS accepted it. At a meeting of the IMS Council at Stanford in August 1960 under President Erich Lehmann, it was decided to establish a European Regional Committee

of the IMS. With this decision IMS indicated its desire to play a more important role on the international scene. The creation of the European Regional Committee had a strong influence on IMS because from that time on, IMS made a major effort to be sure that all of its principal committees, Editorial Boards and even Nominating Committees had substantial representations outside of North America.

Soon after the creation of the European Regional Committee, there was a conflict between Theil and IMS President Bowker that resulted in the resignation of Theil as chair. Theil was succeeded by Anders Hald who successfully guided the brand new committee through the next three, four years. Roy Geary of the *Dublin Economic Research Institute* invited the committee to hold its first meeting, jointly with the Econometric Society and TIMS in Dublin in 1962 and some 300 participants turned up at this first European meeting. Here is a list of the chairmen prior to the transition of the committee into the Bernoulli Society.

- 1961: Henri Theil (Netherlands)
- 1961–1964: Anders Hald (Denmark)
- 1964–1968: Peter Whittle (UK)
- 1968–1970: Jan Hemelrijk (Netherlands)
- 1970–1972: Klaus Krickeberg (Germany)
- 1972–1974: Joe Gani (UK)
- 1974–1975: Jim Durbin (UK)



*Anders Hald*

In its report to the Council of IMS in 1969, the European Regional Committee complained that it was too much dominated by IMS. This feeling seems to have been voiced at other IMS meetings both in Europe and in US. In the late sixties, the aggravation of the situation in Vietnam might have been partly responsible for the anti-US feelings that became more and more apparent, particularly among British statisticians. Also the impossibility to involve Soviet statisticians in European activities was seen as a drawback to the US controlled European Regional Committee. One has to understand these resentments against IMS within their historic context. For example, the fact that the President of IMS appointed the members of the European Committee rather than having them elected by the European statisticians at large, caused uneasiness. On the other hand no IMS influence had ever been experienced on the scientific programmes of meetings and no financial support has been provided by IMS.

The continuation of the European meetings also caused a major headache. There was a tendency within the European Regional Committee that the next organiser of a European meeting would automatically become the next chairman of the committee. It is not hard to imagine that this arrangement did not guarantee the quality or even the continuation of the meetings. That the meetings still continued during the early seventies was greatly due to the efforts of Willem Van Zwet and Joe Gani who also saw the necessity to find a more stable umbrella for the committee.

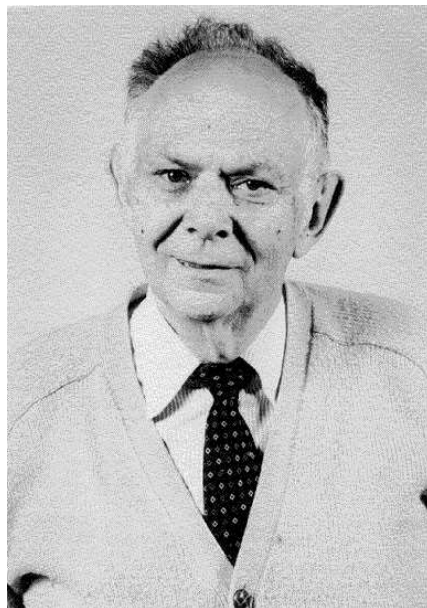
Here is a list of meetings organized prior to the transition into the Bernoulli Society.

- Dublin, 3–7 September 1962.
- Copenhagen, 8–10 July 1963.
- Bern, 14–18 September 1964.
- London, 5–10 September 1966.
- Amsterdam, 2–7 September 1968.
- Hannover, 19–26 August 1970.
- Budapest, 31 August – 5 September 1972.
- Prague, 18–23 August 1974.

It is interesting to note that ISI did most of the administration for these meetings, even the registrations; scientifically however it remained at the side line. This was going to change soon. The discussion on shifting the affiliation of the European Committee from IMS to ISI was brought up at the ISI-session in Vienna in 1973 by Jim Durbin who was incoming chairman of the European Regional Committee. An amalgamation with IASPS was mentioned as one of the possible alternatives.

### 2.3 CCSP

The youngest partner in the Bernoulli triad was the Committee for Conferences on Stochastic Processes. In July 1971 Julian Keilson took the initiative to organize a Rochester Conference on Stochastic Processes. About the same time he, together with Uma Prabhu, Richard Syski and Wim Cohen, had negotiated a contract with *North Holland* for the publication of a new journal *Stochastic Processes and their Applications*.



*Julian Keilson*

Wim Cohen from the Technical University in Delft was a participant at the meeting in Rochester. When he returned, he called me on the phone and suggested that I should organize a similar meeting in Leuven in the summer of 1972. During the spring of that year, I had the opportunity to visit Keilson in Rochester to talk about the arrangements to be made for the conference. He asked me to call the Leuven meeting, the *2nd Conference on Stochastic Processes and Applications*, making his conference at Rochester automatically the first. The evening before the conference started in Leuven, a *Standing Committee* has been installed and tentative working rules were drafted. I was asked to be the first chairman of that committee. In the next few years, an annual conference on stochastic processes was held at different locations; till 1975 they were the following:

- 1971 (27–30 July), Rochester, New York, USA;
- 1972 (12–16 August), Leuven, Belgium;
- 1973 (13–17 August), University of Sheffield, UK;
- 1974 (5–9 August), York, Canada;
- 1975 (8–13 June), College Park, Maryland, USA.

From the beginning, the CCSP had been looking into possibilities for a more formal structure through which the activities of the group on stochastic processes could develop. One possibility was the creation of an independent society with the newly established journal as flagship publication. Alternatively, the group could associate itself with an existing scientific society.

*Jef L. Teugels*  
*Katholieke Universiteit Leuven*

*The second and final part of this article will appear in the next issue of Bernoulli News.*

## 4 REPORTS ON RECENT ACTIVITIES

### ► BS 2000 Workshop on Stochastic Geometry: Symposium on Inference for Stochastic Processes

This joint event was held at the Georgia Center for Continuing Education at the University of Georgia (USA) on 10–12 May 2000. The symposium was cosponsored by the Institute of Mathematical Statistics and was a satellite meeting to the Fifth World Congress of the Bernoulli Society. The workshop was arranged as part of the Bernoulli Society contribution to the World mathematical Year 2000 program of the International Mathematical Union. The organizers were I. V. Basawa, C. C. Heyde, and R. L. Taylor.

About 60 academic researchers and PhD students from 13 different countries attended. The major focus of the symposium was to provide a forum for the interchange of information on inferences for stochastic processes. Both new and established researchers presented papers and had opportunities for additional interactions. An important component of the program was devoted to inference problems in

stochastic geometry. Other related topics included foundational issues, models and applications for dependent data, biostatistics, spatial statistics, medical imaging, wavelets, inference for stochastic differential equations, time series, queueing models and inference, econometrics and finance applications. Owing to the many excellent presentations and the smooth organization, the meeting became a success. Two highlights were the talk on ‘Shifting paradigms in inference’ and the symposium after dinner speech delivered by C. C. Heyde.

Additional information on the scientific program is available from the symposium website: [http://www.stat.uga.edu/](http://www.stat.uga.edu/faculty/symp2000.html)

[faculty/symp2000.html](http://www.stat.uga.edu/faculty/symp2000.html), and publication of selected and refereed proceedings articles is planned.

*Jesper Møller,  
Aalborg (DK)*

### Workshop on Statistical Science and Environmental Policy: Possible Interactions

In recognition of the global concern regarding the need to formulate and implement policies to protect the environment, the Indian Statistical Institute, in collaboration with the Bernoulli Society, organised a Workshop on ‘Statistical Science and Environmental Policy: Possible Interactions’ on 10–12 January 2000, held at the Indian Statistical Institute, Calcutta. The Workshop was inaugurated by Shri K.V. Irmiraya, Secretary, Ministry of Statistics and Programme Implementation.

The major environmental theme areas discussed in the Workshop were: Environmental databases, Environmental Modelling, Environment and Sustainability, Ecology, Society and Environment and Pollution in six technical sessions. The stress was on statistical models, methods and innovative computational and inferential tools for design, collection, analysis and monitoring of environmental data. The technical talks explored economic issues, assessment of existing databases, construction of models

for future scenarios and examination of statistical aspects of environmental monitoring.

Sixteen scientists from different institutions representing various countries (USA, Australia, New Zealand, Japan, Taiwan, Bangladesh and India) with vast experience in collection and handling of environmental data delivered invited talks in the Workshop. Each session had a Plenary Lecture. To promote the impact of the Workshop, about 10 young scientists from different Indian and overseas institutions, with proven motivation to work on different aspects of environmental situation in India, were invited to participate in the Workshop. Further, there were other participants from the supporting and other organisations as well as from our own.

‘Environmental Situation in India’ was organised in which six eminent scientists from ISI and other organisations took part. The panel came up with certain policy recommendations.



*Panel Discussion on Environmental Situation. From right to left: Prof. J. K. Ghosh, Prof. D. K. Bose, Prof. K. C. Malhotra, Dr. A. K. Ghosh, Dr. B. R. Naidu and Dr. B. C. Chowdhury*

The Workshop was preceded by two Popular Lectures for school-going children on 8 January 2000, organised in collaboration with Ashoke Hall Group of Schools. The popular lectures were delivered by Professor J. K. Ghosh, a renowned statistician and Dr. A. K. Ghosh, a reputed environmental scientist. Both the lectures sufficiently enthused the students.

The Workshop was supported by the Indian Statistical Institute, Ministry of Statistics and Programme

Implementation, GOI, Ministry of Environment and Forests, GOI, Council of Scientific and Industrial Research, West Bengal Pollution Control Board and Indian National Science Academy.

The Proceedings of the Workshop will be published and the relevant policy recommendations have been sent to the concerned ministry.

*Barun Mukhopadhyay*

## ► Spatial and Computational Statistics

An open conference organized by the European Union TMR Network on 'Statistical and Computational Methods for the Analysis of Spatial Data' was held at Charlotte Mason College, Ambleside, in the Lake District, U.K., between 17 and 21 September 2000. The meeting consisted of a series of invited talks on key aspects of the activities of the network, contributed talks and an extensive poster session. Invited speakers were: Julian Besag, Laird Breyer, Richard Davis, Merrilee Hurn, Hein Putter, Martin Schlather, Neil Shephard, David Spiegelhalter, Dietrich Stoyan, Richard Tweedie, Rasmus Waagepetersen and Jonathan Wakefield, a number of who have held postdoctoral positions in the network during its existence. Prizes for the best posters were won by Paulo Ribeiro and Leo Knorr-Held. The excellent invited and contributed talks were enjoyed by some 140 delegates, many from within the network, but many also making their first contact with

this highly successful European-wide program.

The conference program was designed to reflect on achievements in the broad themes of the network:

- spatial point processes and stochastic geometry,
- non-linear geostatistical models and methods,
- latent variable models.
- extreme value theory and methods.

The meeting included also many talks on applications and themes not explicitly highlighted in the original network program, such as disease mapping and perfect simulation.

Despite less than perfect weather, delegates were able to enjoy a series of organised walks and excursions in beautiful surroundings. The final evening of the meeting consisted of an excellent conference dinner and ceilidh.

*Alastair Young*

## ► Report on the Millennial Symposium: Defining the Science Stochastics

Approximately 300 years ago, Jakob Bernoulli realised that randomness and uncertainty are maybe the most important aspects of our world and should be an object of scientific analysis. He was writing in Basel his famous master piece *Ars Conjectandi*, when the German Count Philipp Gaston Wolf von Wolfsthal decided to have one of his old castles in the small village of Zeilitzheim in Lower Franconia to be replaced by a more representative one. Under the advice of the well-known Court Architect Antonio Petrini from Würzburg, the new baroque castle was build within only four years, which proves that building a castle is less difficult than building a new science (Jakob Bernoulli could not complete his theory even after 25 years of work, till his death in 1705). The same year, when finally Jakob's masterpiece *Ars Conjectandi* was published in 1713, the only son of Count Wolf von Wolfsthal died all of a sudden in Vienna. Later nobody was really interested in the castle and finally the building was in a dilapidated condition. Presently, Schloß Zeilitzheim is owned by the Family von Halem. The family spent the last 20 years restoring the castle, an idealistic and highly satisfying undertaking based on the love for the old building and its heritage.



*Jakob Bernoulli*

The symposium was organised in a similar spirit. Respect for science and for the heritage of Jakob Bernoulli were motives to start this undertaking. The realisation that a well operating science is beneficiary, but a malfunctioning science constitutes a danger for science and society were another strong motive for this attempt to start the "stochastic res-

toration", as Monica Dumitrescu calls it. The three days of the symposium had different topics and mottoes. There were three lectures each day and plenty of time to reflect and to discuss the lectures in order to come to new insight and make decisions.

The first day had the topic 'Development and Present State of Stochastics' and the motto 'Having Competence!' with the papers: Samuel Kotz (Washington): Personal Reflections on the History and State of Statistical Science. Ulrich Herkenrath (Duisburg): Stochastics: The Science of Modelling, Measuring and Mastering Randomness and Uncertainty. Vladimir Kalashnikov, (Moscow): Quantification in Stochastics and the Stability Concept. The second day had the topic 'Applications of Stochastics' and the motto 'Claiming Competence!' with the papers: Jürg Kohlas (Fribourg): Reliability of Arguments. Cristian Calude (Auckland): Who is Afraid of Randomness? Takeyuki Hida (Nagoya): White Noise Theory and Physics. The third day topic was 'Stochastics as an Independent Science' and its motto 'Proving Competence!' with the papers: Monica Dumitrescu (Bucharest): The Curriculum Issue: Where, When and How Can We Teach Stochastics? Elart von Collani (Würzburg): Theoretical Stochastics. Elart von Collani (Würzburg): Empirical Stochastics.

The Symposium aimed at defining the Science Stochastics and describing its present state, at identifying its role towards other branches of science and towards society, and at outlining necessary requirements for a professional education and an effective performance. During the first day the different approaches, controversies and breakthrough in statistics were looked at from the viewpoint of a unified science stochastics. The role of mathematics as scientific language, but also as "golden cage" for stochastics was outlined, and the irresponsible use of asymptotics without analytical validation was illustrated by examples and methods were presented to avoid these shortcomings. The second day illustrated the universal benefits of stochastics in mastering old and future problems in any branch of science and society. The examples used referred to modern information technology, to mathematics and quantum physics. It became clear that exploiting the great potential of stochastics assumes fundamental changes in the fields of application and in stochastics itself. The third day was devoted to the necessary changes in stochastics. The future organisation and development of stochastics in education, research and application were treated in detail. The

present shortcomings were listed and the ways to overcome them outlined. The above stated aims of the symposium have been as much reached as one could expect during a three-days symposium. The results, put into a final form, will be presented to the public in the nearest future for discussion and

further actions. Anybody dealing with or being interested in stochastics is called to co-operate for a stochastic restoration.

*Elart von Collani*  
*Meeting organizer*



*Schloß Zeilzheim*



## 5 MEETINGS IN 2000

### **Ninth International Workshop on Matrices and Statistics**

*Date:* 9–13 December 2000

*Place:* Hyderabad, India

*Contact:* Hans Joachim Werner (University of Bonn; [werner@united.econ.uni-bonn.de](mailto:werner@united.econ.uni-bonn.de))

*Web-site:* <http://eos.ect.uni-bonn.de/HYD2000.htm>

The Ninth International Workshop on Matrices and Statistics, in Celebration of C. R. Rao's 80th Birthday, will be held in the historic walled city of Hyderabad, in Andhra Pradesh, India, on 9–13 December 2000. Hyderabad is approximately midway between Mumbai (Bombay) and Chennai (Madras) and is the fifth largest city in India, with a population of 6 million. Founded by Quli Qutub Shah in 1591, this large metropolis is unique in its rich architectural glory and blend of linguistic, religious, and ethnic groups and is an ideal place to celebrate C.R. Rao's 80th Birthday. Fine weather is expected with a midday high of 20C.

The purpose of this Workshop is to stimulate research and, in an informal setting, to foster the interaction of researchers in the interface between matrix theory and statistics. This Workshop will provide a forum through which statisticians working in the field of linear algebra and matrix theory may be better informed of the latest developments and newest techniques and may exchange ideas with researchers from a wide variety of countries.

The program will start with a two-day course on recent advances in Matrix Theory with Special Reference to Applications to Statistics on Saturday 9 December and Sunday 10 December 2000. This will be followed by the presentation of research papers in the Workshop proper on Monday 11 December – Wednesday 13 December 2000; it is expected that many of these papers will be published, after refereeing, in a Special Issue on *Linear Algebra and Statistics of Linear Algebra and Its Applications*.

#### **International Organizing Committee:**

R. W. Farebrother (Victoria University of Manchester, UK), S. Puntanen (University of Tampere, Finland), G. P. H. Styan (McGill University, Canada; vice-chair), H. J. Werner (University of Bonn, Germany; chair).

#### **Local Organizing Committee:**

R. Bhatia (Indian Statistical Institute, Delhi Centre), P. Bhimasankaram (Indian Statistical Institute, Hyderabad), V. Narayana (Indian Statistical Institute, Hyderabad), M. S. Rao (Osmania University, Hyderabad), B. Sidharth (Birla Science Centre, Hyderabad), U. Surya Prakesh (Osmania University, Hyderabad), R. J. R. Swamy (Osmania University, Hyderabad), P. Udayasree (University of Hyderabad), K. Viswanath (University of Hyderabad).

This Workshop is being organized in Hyderabad by the Indian Statistical Institute and the Society for Development of Statistics, in collaboration with the Birla Science Centre, Osmania University and the University of Hyderabad.

We expect that the Short Course will cover numerical linear algebra, as well as generalized matrix inverses (including Campbell-Youla, Drazin, group and Moore-Penrose inverses), matrix partial orderings (including Loewner, minus and sharp orders), matrix inequalities (including inequalities for determinants, traces, eigenvalues and singular values), together with statistical applications. In addition, we expect that there will be a session on statistical proofs of matrix results, as well as sessions on linear statistical models, on random matrices, and on matrices with special reference to applications in educational testing, electrical engineering, and to psychometrics.

The Short Course will be followed by the Workshop proper, which will include the presentation of both invited and contributed papers on matrices and statistics. There will be also a special session for papers presented by graduate students. We expect that the topics to be covered will be similar to those covered by several Special Issues on Linear Algebra and Statistics of Linear Algebra and Its Applications.

## 6 MEETINGS IN 2001

### **Workshop on Stochastic Analysis: geometric aspects and applications**

*Date:* 8–11 January 2001 (arrival on 7 January, departure on 11 January at noon)

*Place:* EURANDOM, Eindhoven, The Netherlands

*Organizers:* A. Greven, F. den Hollander, R. Manthey, M. Röckner and Th. Sturm

*Contact:* Lucienne Coolen (Workshop Office, Eurandom; coolen@eurandom.tue.nl)

**Topics** Stochastic partial differential equation, measure-valued processes (Fleming-Viot, Super processes), processes given by (parabolic) Dirichlet forms, nonlinear martingales and diffusions on geometric structures. Applications to mathematical biology and statistical physics.

**Goals** The intention of the workshop is to bring together researchers in stochastic analysis working on various aspects of stochastic evolution equations with different mathematical methods and interests in different areas of application. Emphasis is on nonlinear, infinite dimensional and geometric as-

pects. We focus on applications in statistical physics and mathematical biology, which are concerned with models with spatial interactions.

**Speakers** M. van den Berg, D. Dawson, M. Demuth, E. Elworthy, F. Flandoli, Y. Le Jan, Ke, A. Klenke, Y. Kondratiev, N. Krylov, T. Kurtz, E. Perkins, G. Da Prato, A. Schied, W. Stannat, P. Stollmann, A. Thalmaier.

**Supporting organisations** EURANDOM-program: "Interacting Stochastic Systems" and DFG-Schwerpunkt: "Interagierende stochastische Systeme hoher Komplexität".

### **Workshop on Computational Molecular Biology**

*Date:* 15–17 January 2001

*Place:* EURANDOM, Eindhoven, The Netherlands

*Contact:* Lucienne Coolen (Workshop Office, Eurandom; coolen@eurandom.tue.nl)

*Web-site:* <http://www.eurandom.tue.nl/workshops/CMB.htm>

### **Workshop on Inverse Problems in Statistics**

*Date:* 25–27 January 2001

*Place:* EURANDOM, Eindhoven, The Netherlands

*Contact:* Lucienne Coolen (Workshop Office, Eurandom; coolen@eurandom.tue.nl)

*Web-site:* <http://www.eurandom.nl/workshops/IP.htm>

### **XXI International Seminar on Stability Problems for Stochastic Models**

*Date:* 28 January to 3 February 2001

*Place:* Eger, Hungary

*E-mail:* <stabil@neumann.math.klte.hu>, <kolchin@mi.ras.ru>

*Web-pages:* <http://neumann.math.klte.hu/~stabil>, <http://bernoulli.mi.ras.ru>

The XXI International *Seminar on Stability Problems for Stochastic Models* is organized under the auspices of the Steklov Mathematical Institute of the Russian Academy of Sciences, Moscow State University, Institute of Mathematics and Informatics of the University of Debrecen and Károly Eszterházy College of Education, Eger.

Eger is situated in the northeastern Hungary between the Bükk and Mátra mountains about 130 km to the north-east of Budapest. Eger with its historic monuments and therapeutic baths is one of the most popular tourist attractions in Hungary. Eger's surroundings also display some of most significant vineyards in Europe producing such famous brands of wines as leányka and the bull's blood.

*Scope of the seminar:*

- limit theorems of probability theory and mathematical statistics,
- characterizations of probability distributions 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,
- applications in informatics and computer sciences.

This seminar is dedicated to the 70th jubilees of Mátyás Arató, the organizer and Chairman of some previous seminars, and Vladimir Zolotarev, the founder and Chairman of the seminars on *Stability Problems for Stochastic Models*.

The program will include invited and contributed paper sessions, and poster sessions. The proceedings of the seminar will be published in the *Journal of Mathematical Sciences*. It is assumed that the résumés of the talks will be published in *Theory of Probability and Its Applications*.

*Programme and organizing committee*

- M. Arató (Debrecen, Hungary), Honorary Chairman of the Seminar
- V.M. Zolotarev (Moscow, Russia), Honorary Chairman of the Seminar
- Z. Daróczy (Debrecen, Hungary), Chairman of the Seminar
- V.Yu. Korolev (Moscow, Russia), Co-chairman of the Program and Organizing Committee
- G. Pap (Debrecen, Hungary), Co-chairman of the Program and Organizing Committee
- A. Balkema (Amsterdam, The Netherlands)
- A. Benczúr (Budapest, Hungary)
- V.E. Bening (Moscow, Russia)
- A.V. Bulinski (Moscow, Russia)
- L. Csóke (Eger, Hungary)

- S. Csörgő (Szeged, Hungary)
- I. Fazekas (Debrecen, Hungary)
- J. Fritz (Budapest, Hungary)
- V.V. Kalashnikov (Moscow, Russia)
- J. Kormos (Debrecen, Hungary)
- V.M. Kruglov (Moscow, Russia)
- P. Major (Debrecen, Hungary)
- G. Michaletzky (Budapest, Hungary)
- J. Mijneer (Leiden, The Netherlands)
- T. Móri (Budapest, Hungary)
- E. Omey (Brussels, Belgium)
- A. Plucińska (Warsaw, Poland)
- L. Szeidl (Pécs, Hungary)
- M. van Zuijlen (Nijmegen, The Netherlands)
- A.V. Kolchin (Moscow, Russia), Secretary of the Organizing Committee
- S. Baran (Debrecen, Hungary), Secretary of the Organizing Committee

**Registration fees:** 60 USD for the participants, 35 USD for accompanying persons, 30 USD for students and Ph.D. students.

**Accommodation:** approximately 35 USD per day per person in a double room at the hotel (meals included), 25 USD for students and Ph.D. students.

**Deadlines**

Pre-registration	28 February 2000
2nd announcement	31 May 2000
Submission of abstracts	15 October 2000
3rd announcement	20 December 2000

**Addresses for Pre-Registration** Write to either of the following addresses:

- Institute of Mathematics and Informatics, University of Debrecen, 4010 Debrecen, P.O. Box 12, Hungary
- Steklov Mathematical Institute of the Russian Academy of Sciences, 8 Gubkin Street, 117966 Moscow, Russia

Further information is available from the Web pages indicated above.

► **Workshop QRANDOM on Quantum Stochastics**

*Date:* 12-16 February 2001

*Place:* EURANDOM (Eindhoven, Netherlands)

*Web-page:* <http://www.math.uu.nl/people/gill/qrandom.html>

*BS-Liasion:* Richard Gill (Utrecht; [gill@math.uu.nl](mailto:gill@math.uu.nl))

The workshop Qrandom is part of the Bernoulli Society's programme for the World Mathematical Year 2000. It will be held at the EURANDOM institute at

Eindhoven, the Netherlands, and is devoted to the following themes:

- quantum probability theory,

- quantum statistics and information theory,
- quantum optics,
- quantum computing.

The aim is to bring together physicists and mathematicians interested in stochastic aspects of quantum mechanics, especially as connected to recent developments in quantum computing, cryptography, communication. We will pay attention to stochastic process models in quantum optics, decoherence and more generally, of continuous time observation of a quantum system; to statistical inference on quantum states, to quantum tomography and to other approaches to quantum state reconstruction; and to the interplay between ‘quantum probability’ and ‘classical probability’ modelling.

The meeting will take the form of a small-scale workshop of about four days with around 40 participants. Appended to this, as will be the case for the other World Mathematical Year meetings organized by the Bernoulli Society and other organiza-

tions, will be a more large-scale, open and public-oriented one day happening with further speakers, to bring to the public the role of mathematics in the modern world. On this day we will pay attention to philosophical aspects (locality, measurement problem), cosmology, and to societal/technological implications (quantum computers etc).

Before the meeting, a Concentrated Advanced Course is planned, jointly organized with the MaPhySto network (based in Aarhus), in order to allow interested beginners to get a quick introduction to the subjects of the workshop. This course will either be held at EURANDOM or at the University of Utrecht.

The workshop will be organized and prepared by a committee of three, namely

- Richard Gill (Utrecht; [gill@math.uu.nl](mailto:gill@math.uu.nl))
- Hans Maassen (Nijmegen; [maassen@sci.kun.nl](mailto:maassen@sci.kun.nl))
- Adriaan Tip (Amsterdam; [tip@amolf.nl](mailto:tip@amolf.nl))

### **SPRUCE Advanced Workshop on Environmental Sampling and Monitoring**

*Date:* 22–24 March 2001

*Place:* Lisbon, Portugal

*Contact:* K. F. Turkman (Universidade de Lisboa; phone +351 21 75 00037; [kamil.turkman@fc.ul.pt](mailto:kamil.turkman@fc.ul.pt))

*Web-site:* <http://spruce.deio.fc.ul.pt>

This is an Advanced Workshop at which leading experts from around the world will give talks on various aspects of the theme. Over half the time will

be devoted to structured discussions. If interested in participating please make contact with Feridun Turkman.

### **16th International Workshop on Statistical Modelling**

*Date:* 2–6 July 2001 (pre-workshop tutorial on Sunday 1 July)

*Place:* Odense, Denmark

*Contact:* Bent Jørgensen (University of Southern Denmark; [IWSM@statdem.sdu.dk](mailto:IWSM@statdem.sdu.dk))

*Web-site:* <http://www.statdem.sdu.dk/IWSM/>

The International Workshop on Statistical Modelling concentrates on the various aspects of statistical modelling, including theoretical developments, applications and computational methods. Papers motivated by real practical problems are encouraged, but theoretical contributions addressing problems of practical importance or related to software developments are also welcome.

The scientific programme is characterized by having invited lectures and a pre-workshop tutorial, contributed papers, posters and software demonstrations. Contributed papers should be suitable

for a 20 to 30 minute oral presentation (including discussion) and focus on motivation, statement of key results and conclusions, and emphasize examples, wherever possible. Submissions are especially encouraged in the following areas: dynamic time series analysis, mixed effects models, environment and pollution, biostatistics and event history analysis.

**Invited Speakers** Rick Burnett (Ottawa, Canada), David Draper (Bath, UK), Juni Palmgren (Stockholm, Sweden), Neil Shephard (Oxford, UK), Jens Timmer (Freiburg, Germany). Other invited speak-

ers in the areas of longitudinal data analysis, generalized linear mixed models and graphical models are planned. A Tutorial on topics in Bayesian Statistics and Event History Analysis will be given by Elja Arjas (Helsinki, Finland).

**Students** Students are encouraged to attend the workshop. The programme is designed to allow for discussions and interchange between junior and senior scientists. A special session is devoted to students contributions, and an award for the best student presentation will be given.

**Scientific Programme Committee** Bendix Carstensen (Copenhagen, Denmark), Brian Francis (Lancaster, UK), Bent Jørgensen (Odense, Denmark, Chair), Göran Kauermann (Munich, Germany), Sven Knudsen (Odense, Denmark), Saskia Le Cessie (Leiden, The Netherlands), Søren

Lundbye-Christensen (Aalborg, Denmark, Co-chair), Birgitte Rønn (Copenhagen, Denmark), Ib Skovgaard (Copenhagen, Denmark), Gordon Smyth (Brisbane, Australia), Gerhard Tutz (Munich, Germany).

**Local Organizing Committee** Bendix Carstensen, Bent Jørgensen, Bjarke Klein, Lars Korsholm, Søren Lundbye-Christensen, Werner Vach.

**Further information** Details about registration for the workshop, instructions for authors, deadlines and further information will be available from the workshop homepage, or contact the organizer: Bent Jørgensen (Department of Statistics and Demography, University of Southern Denmark, Campusvej 55, DK-5230 Odense M, Denmark; Phone: +45 65 50 33 97, fax: +45 65 95 77 66).

## ► SPA'01: 27th International Conference on Stochastic Processes and their Applications

*Date:* 9–13 July 2001

*Place:* Cambridge, UK

*Organizer:* J.R. Norris

*E-mail:* <spa27@statslab.cam.ac.uk>

## Mixtures 2001 - Recent Developments in Mixture Modelling

*Date:* 23 - 28 July 2001

*Place:* Universität der Bundeswehr, Hamburg, Germany

*Organizer:* Dankmar Böhning (Berlin), Wilfried Seidel (Hamburg)

*E-mail:* <mixtures@unibw-hamburg.de>

*Web-site:* <http://bruce.unibw-hamburg.de/mix01>

*Sponsor:* German Research Foundation

**Scientific Programme Committee** Dankmar Böhning (Berlin, Germany), Herwig Friedl (Graz, Austria), Bruce G. Lindsay (Penn State, USA), Geoff McLachlan (Brisbane, Australia), Adrian E. Raftery (Seattle, USA), Wilfried Seidel (Hamburg, Germany).

**Topics** Asymptotics, Algorithmic Issues, Bayesian Models, Clustering and Classification, Data Mining, Econometrics, Epidemiology and Medicine, Finance, Heterogeneity and Overdispersion, High-Dimensional Models and Image Analysis, Identifiability, Likelihood Ratio and Number of Components, Marketing, Meta-Analysis and Disease Mapping, Robustness, Spurious Solutions, Survival Analysis.

**Invited speakers** M. Aitkin (Newcastle, UK), G. Celeux (INRIA-Rhone Alpes, France), D. Dacunha-Castelle (Paris, France), R. DerSimonian (Bethesda, USA), J. Diebolt (Grenoble, France), L. Fahrmeir (Munich, Germany), U. Fayyad (Seattle, USA), P. Green (Bristol, UK), M. Lesperance (Victoria, Canada), K. Mosler (Cologne, Germany), J. Sarol (Manila, Philippines), S. van de Geer (Leiden, Netherlands).

**Tutorials** Two tutorials will be given: one on theoretical aspects of mixtures by Bruce Lindsay, and one on practical aspects by Dankmar Böhning.

**Call for papers** Authors are invited to submit a paper in one of the areas listed above. Selected papers will be published in a special volume of *Com-*

*putational Statistics and Data Analysis*. These will undergo the normal review process of CSDA.

**Further Information** Contact the above Web resources or write to: Mixtures 2001, Wilfried Seidel,

FB Wirtschafts- und Organisationswissenschaften, Universität der Bundeswehr Hamburg, D-22039 Hamburg, Germany.

### **Third Bayesian Nonparametrics Inference Workshop**

*Date:* 27 July – 2 August 2001

*Place:* Ann Arbor, Michigan, USA

*Contact:* Paul Damien (University of Michigan, USA; [damien@damien.bus.umich.edu](mailto:damien@damien.bus.umich.edu))

The third Bayesian Nonparametrics Inference Workshop continues the series of meetings previously held in Belgirate (Italy) and Reading (England). This series of international Bayesian meetings is fast becoming the major venue for presentation and dissemination of research on Bayesian nonparametric statistical methodology and its applications.

Bayesian nonparametric statistics is one of the most dynamic areas of current statistical development. Not only is it rapidly developing in all of the classical areas of statistics, but it is leading the way in a host of more modern developments such as biomedicine, image processing, graphical models, geology, business (finance, economics and marketing) and much of computational statistics in general. In addition, it is becoming the method of choice in a host of application areas. Indeed, numerous groups of Bayesian nonparametric researchers are growing in other sciences, engineering, and industry; often, these groups do not contain statisticians. Finally, this spectacular growth in Bayesian statistics is truly a worldwide phenomenon, with large groups of Bayesian researchers developing in dozens of countries.

The main purpose of the Workshops is to bring together this diverse community of Bayesians to focus on modern developments in the various areas and to initiate communication between the various groups. The Bayesian world is changing so rapidly, and in

so many diverse ways, that it is increasingly difficult to monitor the various strands. There tends to be considerable duplication of effort because of lack of contact of the various groups, and breakthroughs in one group take increasingly longer to filter through to other Bayesian groups. The history and format of the Workshops strongly encourages interactions and knowledge transfer between the differing communities.

The Workshop will consist of 40 to 45 invited talks by leaders in Bayesian Statistics and its applications; substantial time for floor discussion following each talk will be allowed. At most two poster sessions will also be held, allowing each participant the opportunity of presenting their research. Finally, a pre-conference tutorial will be held, aimed at graduate students and new researchers.

#### *Organizing committee*

- James O. Berger (Duke University, USA)
- Paul Damien (University of Michigan Business School, USA)
- David Draper (University of Bath, UK)
- Edward I. George (University of Texas - Austin, USA)
- Roderick J. Little (University of Michigan, USA)
- Pietro Muliere (Università Luigi Bocconi, Italy)
- Vijay M. Nair (University of Michigan, USA)
- Adrian F.M. Smith (Queen Mary and Westfield College, UK)
- Stephen G. Walker (University of Bath, UK)

### **International Conference on *Extremes in Theory and Practice***

*Date:* 6-10 August 2001

*Place:* Leuven, Belgium

*Contact:* Jan Beirlant (University Center of Statistics, Katholieke Universiteit Leuven, de Croylaan 52B, B-3001 Heverlee; tel:+32-16-322789; fax:+32-16-322831; [jan.beirlant@wis.kuleuven.ac.be](mailto:jan.beirlant@wis.kuleuven.ac.be))

This is a satellite meeting of 23rd EMS.

## ► The 23rd European Meeting of Statisticians

Date: 13–19 August 2001

Place: Funchal (Island of Madeira), Portugal

Chair of Programme Committee: A. C. Davison (EPFL, CH; Anthony.Davison@epfl.ch)

Local Organizers: Dinis Pestana (Universidade de Lisboa; dinis.pestana@fc.ul.pt) and Rita Vasconcelos (Universidade de Madeira; rita@dragoeiro.uma.pt)

Web-site: <http://www.fc.ul.pt/cea/ems2001/>

### Special lectures

Forum lecture: Peter J. Donnelly (Oxford, UK):  
Some statistical challenges in modern genetics

Opening lecture: Frank den Hollander (EURANDOM, NL): Polymer chains

Closing lecture: Andrew Barron (Yale, USA): Information theory in probability and statistics

#### Special invited lecture

- Soeren Asmussen (Lund, SE): Large deviations and exponential tilting in rare events simulation
- Veronique Gayraud (EPFL, CH): Statistical mechanics of the Hopfield model: equilibrium and dynamical aspects
- Irene Gijbels (Louvain-la-Neuve, B): Nonparametric function estimation and discontinuities

**Sessions** This is the list of the invited speakers sessions, with the name of the organizers, followed by the names of the speakers (where already known).

*Asymptotic statistics:* Aad van der Vaart: Geurt Jongbloed, Piet Groeneboom

*Detecting the presence of a mixture:* Guenther Walther

*Model selection via penalization:* Lucien Birge

*Bayesian nonparametrics:* S. G. Walker: S. Ghosal, D.M. Cifarelli and P. Muliere and S. Petrone, P. Damien

*Causal inference and graphical modelling:* Nanny Wermuth: David Cox, Sarah Darby, Odd Aalen

*Concentration of measure:* Pascal Massart

*Disease mapping and spatial epidemiology:* Sylvia Richardson: Peter Green, Robert Wolpert, Leo

Knorr Held

*Perfect simulation:* Jesper Møller: D. Murdoch, E. Thönnies, G. Nicholls

*Probability and statistics in bioinformatics:* Timo Koski: sophie Schbath-Grammagnat, Jotun Hein

*Probability approximations for rare events:* Holger Rootzen: Tailen Hsing, Marianne Månsson, Igor Rychlik

*Quantum probability and statistics:* Inge Helland: L. Accardi, V. P. Belavkin, R. D. Gill

*Recent developments in time series:* Jan Beran: Liudas Giraitis, Yuanhua Feng, Don Percival

*Statistical Mechanics:* Pierre Picco: Maria Eulalia Vares, Charles Newman, Fabio Martinelli

*Statistics in the environmental sciences:* K. F. Turkman: Jonathan Tawn, Amilcar Soares, James V. Zidek

*Statistics of extremes:* Ivette Gomes: Jan Beirlant, Andreia Hall, Anthony Ledford

*Stochastic models in finance:* Wolfgang Runggaldier

*Stochastic models in telecommunications:* Walter Willinger: Anja Feldmann, Henrik Nyberg, Darryl Veitch

#### Programme Committee:

- Anthony Davison (Chair),
- Teresa Alpuin,
- Nils Lid Hjort,
- Olle Häggström,
- Isaac Meilijson,
- Mauro Piccioni.

## ► The 53rd Session of ISI

Date: 22–29 August 2001

Place: Seoul, Korea

BS programme representative: Nick Fisher (Nick.Fisher@cmis.CSIRO.AU)

Web-site: <http://www.nso.go.kr/isi2001>

**Organization** The Hosting Body of the 53rd Session of the ISI consists of the Honorary Committee, the National Organizing Committee and the Session Patrons. The Honorary Committee will be finalized

in 2000, possibly headed by the President of the Republic of Korea. The NOC is composed of representatives from the relevant ministries of the Korean government, statistical organizations and institutes,

the city of Seoul, and many other influential bodies. The National Organizing Committee consists of a Council, an Executive Committee, an Executive Secretariat, and a Local Programme Committee. The National Statistical Office is primarily responsible for preparing the Seoul Session.

### **ISI Programme Committee of the 53rd ISI Session**

- Chairman: Richard Gill (The Netherlands)
- Standby-Chair: Jef Teugels (Belgium)
- Vice-Chairman: Jae-Chang Lee (Korea)
- Members: Fred Vogel (USA), Bo Bergman (Sweden), Murray Cameron (Australia), Anil Gore (India), Tom Louis (USA)

### **Topics and Organizers of the Invited Paper Meetings**

- Meetings organized by BS are marked by (\*).
- (\*) Internet: network management and engineering performance, Glenn Stone (Australia)
  - (\*) Statistics in bioinformatics, Charles E. Lawrence (USA)
  - (\*) Perfect simulation, J. Fill (USA)
  - Spatial Statistical Modeling, with Environmental Applications, Noel Cressie (USA)
  - Clinical Trials of Herbal Medicine, Young Jack Lee (US NIH and Hanyang Univ, Seoul, Korea)
  - Large Data Bases and Medical Research, To be announced
  - Technology and Statistical Education, Tae Rim Lee (Korea)
  - Women’s Contributions to Leadership in Statistical Education, Martha Aliaga (USA)
  - Quality issues in statistics, G. Brackstone (Canada)
  - Combining data from different sources, Tim Holt (UK)
  - The role of official statistics in university curricula, Reiner Staeglin (Germany)
  - Education and the Internet & Effective structures for the Net, Brian Phillips (Australia)
  - Internet and Innovative Data dissemination, Heli Jeskanen-Sundstrom (Finland)
  - Internet Data Collection, Warren Mitofsky (USA)
  - Disclosure Control and Data Access, Luigi Biggeri (Italy)
  - Multiple Frame Surveys, Alvaro Gonzalez-Villalobos (Argentina)
  - Measurement of E-commerce, Paul Cheung (Singapore)
  - (\*) Robust inference and model building, Elvezio Ronchetti (Switzerland)
  - (\*) Recent advances in survival analysis, Winfried Stute (Germany)
  - (\*) Concentration inequalities and information theory, Paul Shields (USA)
  - (\*) Hidden Markov chains, Timo Koski (Sweden)
  - (\*) Statistics for spatial and spatial-temporal processes, Adrian Baddeley (Australia)

- (\*) Martingale methods in financial modelling, Marek Musiela (Australia)
- (\*) Functional data analysis, J. O. Ramsay (Canada)
- (\*) Analysis of high-dimensional data, David Rocke (USA)
- (\*) Statistical physics methods and combinatorial optimization, Sung-Chul Lee (Korea)
- (\*) Analysis of online monitoring data, Wolfgang Schmid (Germany)
- Statistics in Information Retrieval, Jung Jin Lee (Korea)
- Monte Carlo Filtering, Dominic Lee (Singapore)
- Interactive Graphical Data Analysis / Statistical Visualization, Todd Ogden (USA)
- Statistical Methods for Intrusion Detection, D.J. Marchette (USA)
- Computational Issues in Nonparametric Bayes, Lancelot James (USA)
- Statistical Image Analysis: Human Brain Mapping, Dan Naiman (USA)
- Non- and Semiparametric Smoothing Regression, Michael Schimek (Austria)
- Simulation from Complicated Multivariate Distributions, Ehsan Soofi (USA and Iran)
- Optimization Techniques in Statistics, Yadolah Dodge (Switzerland)
- Forum: IASE and statistics education in developing countries, Maria-Gabriella Ottaviani (Italy)
- Undergraduate level statistics programmes, Shen Shir Ming, Hong Kong (China)
- The Future of Statistics Education Research, Joan Garfield (USA)
- Research on teaching statistics at School and University levels, Susan Starkings (UK)
- Undergraduate statistics education in non-statistics degree programmes, Elisabeth Svenssen (Sweden)
- Continuing Statistics Education in the Workplace, Carol Blumberg (USA)
- Postgraduate training of statisticians, Gilberte Schuyten (Belgium)
- Official statistics in government decentralisation, Pilar Martin-Guzman (Spain)
- How to measure R&D outputs statistically? To be announced
- Efficiency in technical cooperation in statistics, Tony Williams (U.K) and Ronald P.M. Lutikhuisen (The Netherlands)
- Statistics and the mass media, Fred Ho, Hong Kong (China)
- Ethical issues and official statistics, W. De Vries (Netherlands)
- Development indicators: how to improve and harmonize them internationally, Michel Ward (UK)
- SCORUS: A standard regional reference system as prerequisite for internationally comparable regional statistics, Rosa Giaino (Italy)
- SCORUS: Measuring inequalities in large urban areas, Markandey Rai (India)
- The Role of Survey Sampling in the 21st Century,



- John Cornish (New Zealand)
- Response Errors, Cathy Dippo (USA)
- Standardised Survey Interviewing: Is it A Good Thing? Barbara Bailar (USA)
- Linked Employer-Employee Data, Cynthia Clark (USA)
- Multilevel Models for Survey Design and Analysis, Chris Skinner (UK)
- Price/Production Indices, Dennis Trewin (Australia)
- Edit and Imputation Techniques, John Kovar (Canada)
- Statistics in Korea: History, Role in Economic Development and Current Statistical System, To be announced
- Issues of Risk Assessment in Asian Countries, Byung-Soo Kim (Korea)
- Marine resource estimation, Tore Schweder (Norway)
- Recent work of Young Korean and Japanese probabilists, S. Ogawa (Japan)
- Topics in human genetics, To be announced
- Sampling problems in biology and epidemiology, To be announced
- Noncompliance in clinical trials, To be announced
- Relation between biomathematical modelling and biostatistics, To be announced
- Spatial statistics in an agricultural environment, Alfred Stein (Netherlands)
- The role of statistical science in the assessment of air quality, Lawrence H. Cox (USA)
- Statistics for financial stability, B. Meganck (Belgium)
- Millenium Anniversaries (Bayes, Bernoulli, Fechner), Chris Heyde (Australia)
- Border and household surveys, Scott Meis (USA)
- Contemporary Methods in Quality Management, Ronald Does (Netherlands)
- Measuring the Status of Women and Minorities in Society, Nanjamma Chinnappa (India)

### ► 12th European Young Statisticians Meeting

*Date:* 4–8 September 2001

*Place:* Jánška Dolina, Slovakia

*Contact:* Radoslav Harman (Slovakia; [Radoslav.Harman@fmph.uniba.sk](mailto:Radoslav.Harman@fmph.uniba.sk))

*Web-site:* <http://www.uniba.sk/~ktpms/eysm/main.htm>

## 7 ADVANCED COURSES

### Course on *Spatial Stochastic Processes*

*Date:* 1-8 July 2001

*Place:* CIME (International Mathematical Summer Center) in Martina Franca, Italy

*Director:* Ely Merzbach (Bar-Ilan University)

*Contact:* CIME Foundation (Italy; [cime@math.unifi.it](mailto:cime@math.unifi.it))

*Web-page:* <http://www.math.unifi.it/~cime>

The theory of stochastic processes indexed by a partially ordered set has been the subject of much research over the past twenty years. The objective of this summer school is to bring to a large audience of young probabilists the general theory of spatial processes, including the theory of set-indexed martingales and to present the different branches of applications of this theory: Stochastic geometry, spatial statistics, empirical processes, spatial estimators and survival analysis. This theory has a broad variety of applications in environmental sciences, social sciences, structure of material and image analysis.

**Courses** The following sets of 5/6 hours lectures each in English will be offered:

- Mixing results for Critical Nearest Particle Systems via Spectral Gap Estimates, by Tom Mountford (University of California, Los Angeles)
- Level sets and excursions of the Brownian sheet, by Robert Dalang (Ecole Polytechnique Fédérale de Lausanne)
- Weak convergence of set-indexed martingales, by Gail Ivanoff (University of Ottawa)
- Set-indexed martingales and point processes, by Ely Merzbach (Bar-Ilan University)
- Stochastic Geometry of spatially structured birth and growth processes with applications to polymers crystallization processes, by Vincenzo Ca-

passo (Università di Milano)

- Local time and sample path properties of  $n$ -parameter processes, by Marc Dozzi (University of Nancy)

**Seminars** A number of seminars will be offered during the course.

**Lecture Notes** These will be available as draft at the Course and will appear soon after in the CIME subSeries of the Springer-Verlag Lecture Notes in Mathematics.

**Applications** Contact CIME via the above-indicated Web page. No registration fees are due.

An important consideration in the acceptance of the application is the scientific relevance of the Course to the field of interest of the applicant. Applicants are requested therefore to submit along with their application, a scientific curriculum and a letter of recommendation.

There is a chance of having your expenses partially covered by the European Union. The action of the programme is intended to support young scientists up to 35 years old. Researchers should be citizen of a member state of the European Union or reside in such a state for at least one year. Please quote in the application the need of support and conditions for eligibility.

## 8 CURRENT INDEX TO STATISTICS

### **CIS on the Web: free and licensed access to databases**

Since its inception just over a year ago, the Current Index to Statistics (CIS) central Web server for database queries (<http://query.statindex.org>) has been very successful. About 100 institutions now make use of this service, which offers an improved interface while imposing no administrative burden on the subscriber. All institutional subscribers (university, general and commercial licenses) are eligible to obtain access to this site. We thank Associate Editor Douglas Bates of the University of Wisconsin for donating his time and technical skills to set up this server.

To extend the benefits of this server, and CIS in general, as widely as possible, two free servers are being run from the same site. The first indexes the entire contents of *The American Statistician* since its inception, and is the product of a special project of the American Statistical Association.

A second server includes the complete contents of the CIS database, but with a 6-year lag (currently, records through 1992). The latter is intended as a service to individuals and institutions that cannot afford the license fee but could benefit from access to a partial version of the database.

Either of these query services may be reached on the web at the same URL as the main query server. General information about CIS, instructions for ordering licenses, and current news are all posted on our informational Web site, <http://www.statindex.org>. The Web site also includes information about a limited-time sale of back issues of the CIS Print Volume for a fraction of the usual price.

### **George Styan appointed as CIS Abstracting Editor**

George P.H. Styan, Professor of Mathematics and Statistics at McGill University, has been appointed as Abstracting Editor of CIS. He succeeds Klaus Hinkelmann, who served as Abstracting Editor from 1995 through 1999. George has extensive editorial experience; among his other service, he is currently editor of *Image*, The Bulletin of the International Linear Algebra Society, and formerly was editor-in-chief of *Chance* and the *IMS Bulletin*. We thank Klaus for the excellent work he has done over the past five years, and look forward to continued expansion of our coverage and products under George's leadership. Editorial suggestions, including corrections and additions of bibliographic items (see below regarding Contributing Editors), can be sent to George (<[styan@together.net](mailto:styan@together.net)>, or Department of Mathematics and Statistics, McGill University, Burnside Hall Room 1005, 805 Sherbrooke St. West, Montreal, Quebec H3A 2K6, Canada).

### **Search begins for Database Editor**

The CIS Management Committee has opened a search for our next Database Editor. The Database Editor is the other member of the two-person editorial structure of the CIS. This editor directs processing and automated checking of database records generated by the Abstracting Editor and generation of our products (the Extended Database, distributed on CDROM and on the Web, and the Print Volume, produced each year with coverage for the current year). Database Editorship requires a person concerned with the accuracy and consistency of the bibliographic record contained in the CIS database and products, with excellent computational skills, teamwork, creativity, and initiative in development of new CIS projects. The Editor supervises technical staff, who implement policies in this area. Contact Alan Zaslavsky, Chairman, CIS Management Committee, for further information, to express your own interest, or to suggest candidates for this editorship (<[zaslavsk@hcp.med.harvard.edu](mailto:zaslavsk@hcp.med.harvard.edu)>, or c/o Department of Health Care Policy, Harvard Medical School, 180 Longwood Ave., Boston, MA 02115-5899, USA).

## **Contributing Editors sought to extend CIS coverage**

The success of CIS depends to a large extent on the dedicated work by its Contributing Editors. They scan about 200 'selected article journals' outside the main stream of statistics and probability for articles with substantial statistical or probabilistic content for inclusion in CIS. In order to increase the range and coverage of such journals and to replace retiring Contributing Editors the Editors of CIS are always looking for volunteers to serve as Contributing Editors.

The criterion for inclusion of an article is that it contains a contribution to statistical methodology or a substantial and innovative application of methodology, not simply a routine use of statistics. Among the areas represented are agriculture, biology, computing, economics, education, epidemiology, genetics, insurance, management, mathematics, medicine, operations research, philosophy, physical sciences, psychology, and social sciences. A list of current selected-article journals is posted on the CIS Web site (<http://www.statindex.org>). New suggestions (perhaps a subject matter journal that you publish in or that you read regularly) are always welcome, especially if accompanied by an offer to scan that journal regularly for suitable articles. If you run across an article that you think is suitable in an issue from 1997 or earlier of a non-core journal, and it is not in the most recent edition of the CIS database, this may indicate that the journal is a candidate to be added to the list of selected-article journals. We are also interested in increasing our coverage of journals that publish in languages other than English. Titles of articles not in English will be included in CIS together with an English translation. Suggestions for new 'core journals' will also be most welcome.

If you would like to help by becoming a Contributing Editor, please send your name and selection of journals (or general area of interest) to the Abstracting Editor, Dr. George Styan (contact information above), who will send you instructions. Each Contributing Editor's name is acknowledged in the printed volume of CIS and each Contributing Editor will receive a complimentary copy of either the printed volume or the CD-ROM version of CIS for his or her personal use.

*Alan Zaslavsky  
Chairman, CIS Management Committee*

## 9 WHO IS WHO IN THE *Bernoulli Society*

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

*Treasurer:* A. Gut (Uppsala, Sweden; allan.gut@math.uu.se)

From January 2001: Mathisca de Gunst (Amsterdam, The Netherlands; degunst@cs.vu.nl)

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

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*The Committee for Conferences on Stochastic Processes (CCSP):*

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From 2000: Michael Sørensen (Denmark)

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

Chair: C. R. Hwang (Academia Sinica, Taiwan; mahwang@ccvax.sinica.edu.tw)

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