Newsletter of the Bernoulli Society for Mathematical Statistics and Probability

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SOME HIGHLIGHTS FROM THIS ISSUE

Society News

The Proposed New Statutes

History of the Bernoulli Society

Forthcoming events

Biometrika Centenary

Bernoulli News, Vol. 8 (No. 1) 2000. Published two times each year by the Bernoulli Society.

From the Editor

This issue of *Bernoulli News* includes an important document for *Bernoulli Society* life: the new proposed statutes are being presented for approval by the members, as you will read from the President's letter and from the subsequent pages.

In addition we report on a number of other initiatives of the society, such us the Outreach Program, outcome of committee's work and information on various meetings, many of them sponsored by the Society.

This issue also contains the second and final part of the article by Jef Teugels on the origins of the Society; the first part appeared in the previous issue of *Bernoulli News*. On a broadly related theme, a contribution by David Cox reminds us that in 2001 *Biometrika* is celebrating its centenary: long life to *Biometrika*!

Adelchi Azzalini

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Deadline for the next issue is 15 October 2001 Please submit material as plain unformated text by electronic mail to azzalini@stat.unipd.it Electronic version of this newletter at http://www.stat.unipd.it/bernoulli

1 SOCIETY NEWS

From the President

Dear Colleagues:

With this issue of Bernoulli News you are being asked to approve new statutes for the Bernoulli Society. The new statutes have been prepared by Louis Chen together with his colleague Yu-Kiang Leong, with input from the Executive Committee. They were discussed at both Council meetings in Guanajuato. They have been approved by the Bernoulli Council, and they have been approved by ISI Council at their recent meeting in Voorburg.

The changes are designed to codify some affairs (e.g., terms for all officers of the society and for journal editors are now specified) and to recognize current practice (e.g., by naming the Membership Secretary, a position created only in the past few years, and to clarify the way new journal editors are to be chosen). There are no changes in the philosophy/mission of the Society or its relation with ISI.

The approval process must be conducted according to the current statutes, which require a majority of those voting by a mail ballot inserted in the green central pages of this issue of Bernoulli News.

This ballot should be returned to the ISI Office by 31 October 2001, addressed as follows:

New Bernoulli Statutes c/o ISI 428 Prinses Beatrixlaan PO Box 950 2270 AZ Voorburg The Netherlands

The line on the ballot for your name is only to determine eligibility to vote. If you prefer not to write your name on the ballot, it will suffice that your name be clearly shown on the outside of the envelope.

I would like to thank Louis Chen and Yu-Kiang Leong for their efforts and hope that you find the new document appropriate for our current and future activities.

Sincerely, David Siegmund President

Proposed New Statutes of Bernoulli Society

Article I: Introduction

- 1.1 The Bernoulli Society for Mathematical Statistics and Probability, hereafter referred to as the Society, is a Section of the International Statistical Institute, hereafter referred to as the ISI, in accordance with Article 7a of the ISI Statutes.
- Article II: Objectives and Activities of the Society
 - 2.1 The objectives of the Bernoulli Society are the advancement of the sciences of probability and mathematical statistics and of their applications to all those aspects of human endeavour which are directed towards the increase of natural knowledge and the welfare of mankind.
 - 2.2 The activities of the Society shall include the following:
 - (a) recommending and helping to arrange programmes of relevant meetings during the ISI Sessions;
 - (b) organising international meetings on its own or jointly with other professional or scholarly bodies or sponsoring such meetings for the purpose of achieving its objectives in, for

example, theoretical or methodological developments and fields of application of especial timeliness and importance, or for the purpose of meeting the scientific needs of particular regional groups not otherwise catered for;

- (c) supporting or sponsoring publications which further the objectives and interests of the Society;
- (d) seeking the cooperation of other statistical societies or groups of statisticians for the purpose of furthering the objectives of the Society.
- 2.3 It shall be a special obligation of the Society to assist in the development of the sciences of probability and mathematical statistics in the context of specific fields of application when no other body exists to meet such needs, provided that the Council of the Society is satisfied that such action is timely and likely to advance the objectives of the Society.

Article III: Organs of the Society

- 3.1 The principal organs of the Society are:
 - (a) The General Assembly, composed of members of the Society, hereafter referred to as the General Assembly;
 - (b) The Council, composed of ordinary members in accordance with Article 4.9 and ex officio members in accordance with Article 5.1, hereafter referred to as the Council;
 - (c) The Executive Committee, composed of the Officers of the Society in accordance with Article 6.1, hereafter referred to as the Executive Committee;
 - (d) The standing committees of the Society, composed in accordance with Article VII.
- Article IV: General Assembly and Membership of the Society
 - 4.1 The General Assembly shall be composed of any ordinary members, extraordinary members and representatives of institutional members as provided below and shall be formed at each ordinary meeting of the Society provided for in Article 9.1.
 - 4.2 Members of the ISI may become ordinary members of the Society in accordance with the current regulations as approved by the Council and in consultation with the ISI.
 - 4.3 Any person who is not a member of the ISI may apply to the Membership Secretary of the Society to become an ordinary member of the Bernoulli Society. An ordinary member shall be liable to pay annual membership dues in accordance with the current regulations for payment approved by the Council. Certain persons who, for reasons of financial hardship, are unable to pay the current dues may apply to the Membership Secretary to become ordinary members of the Society at reduced rates in annual membership dues, subject to the approval of the Council.
 - 4.4 Persons from certain countries, who wish to join the Society, may apply to the Membership Secretary for waivers in annual membership dues, subject to the approval of the Council. Such members shall be called extraordinary members and shall have limited privileges of membership in accordance with the regulations approved by the Council.
 - 4.5 Institutions may become institutional members of the Society by applying to the Membership Secretary and subject to the approval of the Executive Committee. Institutional members shall be liable to pay annual membership dues on a case by case basis as determined by the Executive Committee. The voting rights of institutional members shall be decided upon case by case by the Executive Committee.
 - 4.6 Members may end their membership of the Society by writing a letter to this effect to the Membership Secretary and shall be expected to pay their respective dues for the year in which their membership ends.
 - 4.7 Members of the Society who are liable to pay dues shall be considered to have resigned from membership if they have not paid dues payable during the preceding calendar year.
 - 4.8 All annual membership dues payable in accordance with Articles 4.3–4.7 shall be sent to and kept by the ISI Office.

4.9 The General Assembly shall be the Society's supreme authority on the election of Council members. This authority shall be exercised either through personal vote at any ordinary meeting or through vote by mail (i.e. postal mail, e-mail or fax). In any vote by mail, ballots will not be counted earlier than three months after they have been mailed to members of the Society.

Article V: Council

- 5.1 The Officers of the Society, as provided for in Article 6.1, shall be ex officio members of the Council with voting rights. The Council shall be composed of ex officio members and twelve ordinary members. The latter, of whom not more than two shall be residing in the same country, shall be nominated by the Nominating Committee as provided for in Article 8.1 and elected by the General Assembly in accordance with Article VIII.
- 5.2 The Council shall formulate the policies of the Society, in consultation with the standing committees whenever it is appropriate and necessary. In particular, the Council shall, together with these committees, take an active part in planning and organising programmes for meetings which give adequate emphasis to domains of currently increasing importance. The chairs of such committees shall liaise with the Council via the Scientific Secretary of the Society. The Council shall be active in promoting the cooperation of such committees with one another, with the programme committees of the ISI and of the Society, and with other relevant bodies.
- 5.3 The term of office of an ordinary member of Council shall be four years starting from the time of an ordinary meeting held conjointly with an ISI Session as provided for in Article 9.1. No ordinary member shall serve on the Council for more than two consecutive terms. At least one-half of the Council shall retire every two years.

Article VI: Executive Committee

- 6.1 The Executive Committee shall be composed of the Officers of the Society, who shall be the President, the President-Elect, the Executive Secretary, the Scientific Secretary, the Membership Secretary and the Treasurer. The Executive Director of the ISI shall be an ex officio member of the Executive Committee with the title of Executive Secretary of the Society.
- 6.2 The Executive Committee shall conduct the affairs of the Society in accordance with the policies established by the Council, and shall, on matters of major importance, seek the approval of the Council.
- 6.3 The President and President-Elect shall be residents of different countries and shall be members of the ISI. The President-Elect shall be elected by the General Assembly and serve for two years and shall thereafter automatically become the President and serve for the following two years.
- 6.4 The Scientific Secretary, the Membership Secretary and the Treasurer shall be members of the Society. They shall be appointed by the Council and are eligible for re-appointment. In the event of a vacancy, caused by incapacity or otherwise, in the above offices, a new officer shall be nominated by the President and approved by the majority of the Council. The term of office of the Scientific Secretary shall be four years starting from the time of a World Congress of the Society, as provided for in Article 9.1. The term of office of the Membership Secretary and of the Treasurer shall be four years each starting in January.
- 6.5 Wherever possible, the President shall represent the Society on all official occasions and shall preside at the meetings of the General Assembly, the Council and the Executive Committee. In the absence of the President, these roles shall be filled by the President-Elect or by some member of the Council nominated by the President.
- 6.6 It shall be the responsibility of the President, at the conclusion of a term of office, to prepare a comprehensive report to the Society about its activities during the previous two years. This report shall be presented to the General Assembly at an ordinary meeting held conjointly with an ISI Session as provided for in Article 9.1.
- 6.7 It shall be the responsibility of the Treasurer to prepare a report on the state of the finances of the Society during the two years preceding an ordinary meeting held conjointly with an ISI Session as provided for in Article 9.1 and to present this report to the General Assembly at that meeting.

6.8 In case of incapacity or vacancy, the President shall be succeeded by the President-Elect.

Article VII: Standing Committees

- 7.1 The Executive Committee shall, in consultation with the Council, direct and approve the formation of standing committees for the purpose of
 - (a) specific administrative functions pertaining to the Society,
 - (b) the development and advancement of specific subject areas in mathematical statistics and probability theory and their applications, and
 - (c) the support of activities that will promote the objectives of the Society within a specific geographical region. These standing committees shall be respectively referred to as administrative committees, subject area committees and regional committees.
- 7.2 The chairs of administrative committees shall be members of the Society and shall be appointed by the Executive Committee and each chair shall serve for a period of four years. These chairs shall decide and act on the composition of their committees subject to the approval of the Executive Committee.
- 7.3 The chairs and members of subject area committees and of regional committees shall be nominated and elected in accordance with the working rules of the committees as approved by the Council.
- 7.4 The chairs of standing committees shall submit reports of their committees to the Executive Committee not later than three months before the next ordinary meeting of the Society.
- 7.5 The chairs of standing committees may attend meetings of the Council without any voting rights.
- 7.6 An administrative committee, called the Publications Committee and formed in accordance with Article 7.2, shall oversee all matters concerning publications activities of the Society.
- 7.7 An administrative committee, called the Programmes Coordinating Committee and formed in accordance with Article 7.2, shall assist the Scientific Secretary in overseeing all matters concerning scientific meetings organised or sponsored by the Society.
- 7.8 The chief editor of any official publication of the Society shall be appointed by the Executive Committee in consultation with an ad hoc committee consisting of the outgoing chief editor (where applicable), a nominee of the Executive Committee and a nominee of the Publications Committee, or according to the working rules agreed upon by the Council and any other company, body or organisation jointly responsible for the publication. Unless the working rules state otherwise, the chief editor shall serve for a period of three years and shall have the discretion to form the editorial board of that publication subject to the approval of the Executive Committee. All editorial policies shall be subject to the approval of the Publications Committee.

Article VIII: Elections

- 8.1 At each ordinary meeting of the Society held at an ISI Session, as provided for in Article 9.1, a Nominating Committee shall be established consisting of the President, the President-Elect and one representative from each of the standing committees. The Nominating Committee shall be elected by the General Assembly at the recommendation of the Council and shall be chaired by the President-Elect.
- 8.2 The Nominating Committee shall ascertain from nominees that they are willing to stand for office in the capacity for which they are nominated, and shall present, not later than ten months before the next ordinary meeting at an ISI Session, its report to the Executive Committee on the candidates for the office of President-Elect and for ordinary Council membership that will become vacant by the next ordinary meeting. Thereafter, the Nominating Committee shall be automatically dissolved.
- 8.3 The Scientific Secretary shall submit the report of the Nominating Committee to the ordinary members of the Council who represent the membership of the Society. The ordinary members of the Council may nominate additional candidates provided that each such nomination is

sponsored by at least two ordinary members and is in the hands of the Scientific Secretary within three months after the date at which the report of the Nominating Committee was mailed (by post, e-mail or fax).

- 8.4 The Scientific Secretary shall submit, not later than six months before the next ordinary meeting at an ISI Session, the names of all nominated candidates to all ordinary members of the Society for a secret vote by mail (i.e. postal mail, e-mail or fax). However, if there is only one candidate for an office, that candidate shall be declared elected without vote.
- 8.5 The Scientific Secretary shall count, in the presence of two members of the Society and not later than three months before the next ordinary meeting at an ISI Session, all the votes received in accordance with Article 8.4. For each office, the candidate receiving the majority of votes shall be considered elected. Members of the Society shall be notified of the result of the elections. This notification shall include the information about any ties that may have occurred and about the manner in which these ties were resolved.
- 8.6 An ordinary member of the Council shall be succeeded, in the event of incapacity, by a member of the Society chosen by the Executive Committee to serve the residual term, provided that it is not less than one year.

Article IX: Meetings of the Society

- 9.1 Ordinary meetings of the Society, i.e. meetings of the General Assembly, shall be held every two years in odd-numbered years conjointly with the ISI Sessions and every four years in evennumbered years at the World Congresses of the Society. No quorum shall be required for a meeting of the General Assembly.
- 9.2 Meetings of the Council shall be held conjointly with the meetings of the General Assembly in accordance with Article 9.1 or at such times and places as may be deemed necessary. The quorum for a Council meeting shall be one-half of the membership of the Council, the membership to include ex officio members.
- 9.3 Meetings of the Executive Committee and standing committees shall be held conjointly with the meetings of the General Assembly in accordance with Article 9.1 or at such times and places as may be deemed necessary.
- 9.4 Meetings of the General Assembly other than those provided for in Article 9.1 shall be called extraordinary meetings of the Society and shall be held at such times and places as the Council may direct.
- 9.5 Scientific meetings conjoint with the ISI Sessions shall be organised by the President in cooperation with the Executive Committee, the Council and such other persons (being members of the Society or members of cooperating bodies) as the Council may appoint. The purpose of this cooperation is to ensure that the programmes for the meetings give adequate emphasis to domains of currently increasing importance.
- 9.6 Scientific meetings of the subject area and regional committees shall be organised in accordance with the working rules of the committees as approved by the Executive Committee and the Council.
- 9.7 For scientific meetings sponsored by the Society in cooperation with other bodies, the President shall, in consultation with the Executive Committee, appoint at least one member of the Society (preferably but not necessarily a member of the Council) to serve on an appropriate programme committee. One member of the programme committee shall be designated as personally responsible for maintaining effective liaison with the Scientific Secretary of the Society.

Article X: Finance

- 10.1 The financial resources of the Society shall be membership dues, proceeds of advertisements in and sales of publications of the Society and such donations as the Society may obtain.
- 10.2 The acceptability of any donation shall be decided upon by the Council.

- 10.3 The annual dues of ordinary members of the Society shall be fixed by the Council. The annual dues of institutional members shall be fixed case by case by the Executive Committee.
- 10.4 The funds of the Society may be used for the following purposes:
 - (a) A proportion, to be determined and approved by the Council and to be negotiated with the ISI, of the net income of the Society during the two years preceding an ordinary meeting held conjointly with an ISI Session shall be transferred to the ISI.
 - (b) The remaining funds of the Society may be used for the following purposes:
 - (i) to pay for, at the discretion of the President, any expenses incurred by mail, fax, telegraph and telephone in connection with the business of the Society and by secretarial assistance for the Scientific Secretary, the Membership Secretary and the Treasurer;
 - (ii) to pay, in exceptional cases, for the travel expenses of speakers, whether members of the Society or not, invited to present papers at the scientific meetings of the Society subject to the availability of funds and the approval of the Executive Committee; and
 - (iii) to subsidise publications of the Society.
- 10.5 The Officers of the Society and the members of the Council shall serve without compensation or remuneration.
- 10.6 At each ordinary meeting, the accounts of the Treasurer shall be audited by two members of the Society and their report shall be presented to the members of the Society.
- 10.7 The Society may undertake the administration and expenditure of grants or funds for purposes consistent and compatible with the objectives of the Society, and such grants and funds shall not be subject to the conditions of Article 10.4 above.
- 10.8 The ISI Permanent Office shall administer the funds, maintain the accounts and provide the financial records of the Society as specified by the Treasurer of the Society.
- Article XI: Amendments to the Statutes
 - 11.1 Proposals to amend the Statutes may be made in writing to the President by the Executive Committee, or by any five members of the Council, or by any ten members of the Society.
 - 11.2 Any proposal for the amendment of the Statutes, submitted as specified in Article 11.1, shall be considered by the Councils of the Society and of the ISI and then submitted to the members of the Society for vote by mail (i.e. postal mail, e-mail or fax). If the amendment is approved by a simple majority of each of these two Councils, then its ratification by the membership shall require only a simple majority of all votes cast. If an amendment is not approved by a simple majority of any one of these two Councils, then its ratification by the membership shall require at least a two-thirds majority of all votes cast.
 - 11.3 The dissolution of the Society or the alteration of the name of the Society shall be treated as an amendment to the Statutes of the Society.

New members

The following members have joined our Society in 2000. Welcome to all of them.

Ajmal, Nasim (India; nasim_ajmal@usa.net) Aletti, Giacomo (Italy; giacomo.aletti@unimi.it) Azaïs, Jean-Marc (France; azais@cict.fr) Berresford, Geoffrey C. (USA; gberres@liu.edu) Bogachev, Leonid V. (United Kingdom; bogachev@amsta.leeds.ac.uk) Cao, Ricardo (Spain; rcao@udc.es) Chergui, Jamal D. (Morocco) Cont, Rama (France; rama.cont@polytechnique.fr) Cristóbal, José A. (Spain) Croall, John (United Kingdom; john@croall.co.uk) Eckley, Idris A. (United Kingdom; idris.eckley@bris.ac.uk) Gheorghe, Constantin (Romania; const@tim1.math.uvt.ro) Goel, Prem K. (USA; goel@stat.ohio-state.edu) Gorgone, Anna (Italy; acif79@hotmail.com) Hamadène, S. (France; hamadene@univ-lemans.fr) Hili, Ouagnina (Côte d'Ivoire; o hili@yahoo.fr) Holmström, Lasse (Finland; llh@rolf.helsinki.fi) Honda, Toshio (Japan; honda@social.tsukuba.ac.jp) Hu, Dihe (China; dhhu@whu.edu.cn) Kahle, Waltraud (Germany; w.kahle@imst.math.uni-magdeburg.de) Kallenberg, Olav (USA; olavk@mail.auburn.edu) Katranakis, Emanuel J. (USA; ejkosk@aol.com) Kiesel, Rüdiger (United Kingdom; r.t.kiesel@lse.ac.uk) Klesov, Oleg (Ukraine; oleg@tbimc.freenet.kiev.ua) Korolyuk, V. (Ukraine; Vladimir.Korolyuk@dma.utc.fr) Megyesi, Zoltan (K. Hungary; megyesiz@server.math.u-szeged.hu) Melnikov, Alexander (Russia; melnikov@mi.ras.ru) Micheletti, Alessandra (Italy; alessandra.micheletti@mat.unimi.it) Mirakhmedov, Sherzod (Uzbekistan; paditel@uzpak.uz) Pak, Mehmet (A. Germany; pakme@uni-duesseldorf.de) Qian, Weimin (China; gwm111@citiz.net) Rasch, D.A.M.K. (Germany; rasch@rcl.wau.nl) Riccomagno, Eva (Netherlands; riccomagno@eurandom.nl) Safaryan, Irina (Armenia; evhar@ipia.sci.am) SenGupta, Ashis (India; ashis_sengupta@hotmail.com) Shakya, Sulin (Nepal; Env@stat.wlink.com.np) Sharahmetov, Shaturgun (Uzbekistan; tim001@tseu.silk.org) Stoyanov, Jordan (United Kingdom; jordan.stoyanov@ncl.ac.uk) Todorova, Katia (Mexico; todorova@cimat.mx) Vakhania, Nikholas (Georgia; vakhania@gw.acnet.ge) Vanags, Ilmars (Latvia; ivanags@csb.lv) Volodin, Andrei (Russia; Andrei.Volodin@ksu.ru) Wan, Alan T.K. (China, Hong Kong SAR; msawan@cityu.edu.hk) Wang, Jinde (China; wangjd@netra.nju.edu.cn) Wu, Rong (China; xwzhou@nankai.edu.cn) Xekalaki, Evdokia (Greece; exek@aveb.gr) Yong, Jiongmin (China; jyong@fudan.edu.cn)

> Volker Mammitzsch BS Membership Secretary

Bernoulli Society Outreach Program

The Outreach Program was initiated at the Fourth World Congress held in Vienna in 1996. The purpose of that program as described in *Bernoulli News*, Vol. 3 (No. 2) 1996, p. 13 is to "support statisticians and probabilists in developing and transitional countries where access to scientific journals is still a big problem".

In order to meet that purpose the Executive Committe had decided to extend gift memberships for the year 2000 (with possible extension) to selected colleagues in those countries. As a condition it was made that the publications received as a benefit of the gift membership should be made available as widely as practical among the colleagues and students in the group of the beneficiary.

Ron Pyke (Seattle) was appointed to oversee the delicate task of distributing, see also *Bernoulli News*, Vol. 6 (1999), No. 1, p. 2. It is high time to say a word of appreciation and gratefulness to him on behalf of our

Society for solving the (for more than one reason) difficult problem efficiently and tactfully: Thank you very much, Ron!

By the end of the year 2000, in cooperation with the Membership Secretary and — for obvious reasons! — with the Treasurer, 20 scientists from Armenia, Belarus, China, Georgia, Latvia, Lithuania, Morocco, Romania, Russia, Ukraine, and Uzbekistan had been appointed as Bernoulli Society members at the expenses of the funds of the Outreach Program.

The Program served the purpose very well for which it was initiated and was received with great enthusiasm on the side of the beneficiaries. But let them speak for themselves:

- "My new job also is connected with theoretical and applied statistics, in particular statistics via Intenet, in this connection the possibility to keep up with news in Bernoulli Society is rather actual for me and my new colleagues."
- "1. As the President of ... Statistical Association I distributed information from the BS in the ... Association. 2. As the Head of Dept. ... I distributed information from the BS between the staff and students of the Department. 3. I am working now on organising of the VI Int. Conf. on Computer Modeling and Data Analysis. 4. I was the Chair of the Research Seminar on Data Analysis at (our) Statistical Association. There were 35 presentations last year at this Seminar. 5. I took part in two Int. Conferences These activities could be impossible without my BS-membership."
- "I am happy to be a member of the Bernoulli Society. The membership really helps me a lot in various aspects. First of all, the Journal BERNOULLI has been put in our library and I found that it is one of the journals that people (professors, graduate students, visitors, and so on) like most. I am sure that it helps many relevant people in their researches. The membership of Bernoulli Society makes me more professional."
- "The opinion of ... readers is that information published in the editions of Bernoulli Society is very useful for research work and teaching. Thank you once more for co-operation."
- "Many thanks to colleagues contributed to this arrangement. Of course, Bernoulli Society membership is useful for me as well as for my colleagues at our institute. ... Both publications are easily accessible for all interested colleagues here. Moreover, some items from BERNOULLI are periodically offered at our seminar to turn attention to new results, new settings and tendencies in the aspects close to our research interests."
- "I regularly received the BS publications and made them available not only to colleagues at my workplace, but also at the Institute of Radiophysical Measurements.... Let me again thank you for appreciable advantage of international contacts."
- "For our seminaries, for scientifical works, for master students and doctoral studies these journals are a very important help and now, these are in the library of department."

Except in one case, where the beneficiary moved to another country and was no longer eligible for the Program, all of these gift memberships could be extended to the year 2001. Further extensions are planned, provided our members are generous enough when paying their annual dues next fall.

Volker Mammitzsch BS Membership Secretary

2 COMMITTEE WORK

Bernoulli programme subcommittee for ISI 2003

The Bernoulli programme subcommittee for the 54th session of the ISI in Berlin has now started its work. The members are:

- Rudy Beran, Berkeley
- Rainer Dahlhaus, Heidelberg (chair; dahlhaus@statlab.uni-heidelberg.de)
- Ursula Gather, Dortmund (ex officio: Fachgruppe Stochastik of the DMV)
- Peter Green, Bristol
- Enno Mammen, Heidelberg (ex officio: Programme Secretary Bernoulli Society)
- Steve Marron, Chapel Hill
- Dominique Picard, Paris

Any suggestions on invited paper meetings for the ISI session in Berlin are most welcome and should be sent to one of the members.

Latin American Regional Committee

Some informations about LARC is as follows. New members elected for four years are Pilar Iglesias (Chile), Belem Trejo (Mexico) and Bruno Sanso (Venezuela). The new President elected for two years is Gonzalo Perera (Uruguay). The VIII CLAPEM will take place in La Habana (Cuba) from 12 November until 16 November 2001. Registration and information are available from <clapem@matcom.uh.cu> and http://www.uh.cu/eventos/clapem/ehome.htm. In that event, the third edition of the Francisco Aranda Ordaz award for the best PhD Thesis by a Latin American in the last three years will be given; further information from Guido del Pino(gdelpino@mat.puc.cl).

Luis Raul Pericchi Past President of the LARC

Committee for Conferences on Stochastic Processes

The Committee for Conferences on Stochastic Processes (CCSP) is a subject area committee of the Bernoulli Society. Its objective is the advancement of the theory and applications of stochastic processes. It organizes international meetings on this subject, and generally plays a role in the activities of the International Statistical Institute, that is consistent with this aim.

A primary task of the CCSP is to sponsor the annual Conferences on Stochastic Processes and their Applications, the SPA series. In particular, the committee selects the venues for these conferences, the organization being entrusted to local organizers supported by an international Scientific Advisory Committee for each such conference.

In the years in which World Congresses of the Bernoulli Society are held (every fourth year), no SPA conferences are organized. Last year, 2000, was such a year, which contained the 5th World Congress of the Bernoulli Society in Guanajuato, Mexico.

Future venues for SPA conferences include: SPA 27 to be held in Cambridge, England, on 9–13 July 2001; the principal organizer is J.R.Norris (Cambridge; spa27@statslab.cam.ac.uk).

Mike Keane Chair CCSP

Committee on Probability and Statistics in the Physical Sciences

The Chairmanship of the Committee passed to David Brillinger, Berkeley, mid 2000. Ed Waymire had done a spectacular job of chairing the Committee before. The whole ISI owes him a debt of gratitude.

One new event is that the Committee now has a web site. The address is:

http://www.stat.berkeley.edu/~brill/CPS2

Your comments on and items for the site would be very much appreciated. On the site you will find: The Committee's Charge, The Committee's Work, Currently Sponsored Conferences, Other Conferences of Interest, a Report from the Year 2000 Bernoulli Society Meeting and a rough list of The Committee Members.

One workshop that the Committee is currently working on developing concerns Statistics and Oceanography.

David R. Brillinger (brill@stat.berkeley.edu) Chair C(PS)²

3 JOURNALS OF THE SOCIETY

Journal of Time Series Analysis

The *Journal of Time Series Analysis* is currently in its 21st year of publication, and continues to maintain the high quality of its papers. The flow of submitted papers is very encouraging and the throughput time from submission to publication has been improved.

As in previous years, the majority of submitted papers tend to focus mainly on theoretical topics, but the preponderence of papers on unit roots and fractionally integrated models has now subsided, and the papers in Volume 21 covered a wide range of time series topics. Good applied papers are still most welcome! In 2000 we published 6 issues containing in total 37 papers.

The membership of the Editorial Board has not changed over the past year.

M. B. Priestley Editor of JTSA

4 THE CREATION OF Bernoulli Society – II

This is the second and final part of the article whose first part was published in the previous issue of Bernoulli News (vol. 7, no. 2)

3. Initiation of the Bernoulli Society

We are ready to bring the three groups together under the Bernoulli umbrella. Since 1972, the Dutch probabilists and statisticians meet every year in Lunteren, a village close to Utrecht. In November 1973, Jim Durbin and John Kingman were among the speakers that had been invited by Willem van Zwet. Remember that Jim Durbin was at that time chairman of the European Committee of IMS while I chaired the Stochastic Processes Committee. With the four of us, Jim Durbin, John Kingman, Willem van Zwet and myself, we discussed a wide set of problems: the desire of IASPS to broaden its interests, the wish of the European Statisticians for reallocation and the possible umbrella society for the Stochastic Processes Committee. It quickly became clear that a transformation of IASPS would be among the best possible solutions for most if not all of of these problems.

An intensive correspondence and diplomatic activity started. Joe Gani and Jim Durbin invited David Kendall, President of IASPS, to investigate the possibility for a transformation.



David Kendall

Early July '74, Kendall was ready with a first draft of the necessary changes in the statutes and sent them to the members of the IASPS council. The reactions were mixed to say the least. For example, P. A. P. Moran was against because it would weaken ISI, while Arthur Linder formulated his fear for conflicts with the Biometric Society. Joe Gani however was fully in favour and forecasted that the ERC/IMS and the CCSP would give their blessings easily.

The reactions of the two committees were indeed positive. At its York meeting in June 1974, the CCSP agreed in principle to affiliate itself to the new society. The committee welcomed that I would change my chairmanship of the committee for the Scientific Secretary-ship of the *Bernoulli Society*. As part of the agreement, the CCSP proposed Julian Keilson for nomination on the new council of the Bernoulli Society. IASPS President Kendall replied that this was not immediately feasible as the IASPS statutes were still in vigour and therefore not more than two council members could come from the same country. Now, both Marc Kac and Marvin Zelen were already elected for the period 1973–77. Kendall left Keilson the two

alternatives to either shoot one of his compatriots or to change his nationality. Keilson was later elected for the period 1977–81. However, his interests in the activities of the Bernoulli Society decreased rapidly.

Similarly, at the meeting in Prague in August '74, the IMS Committee for European Meetings reacted favourably. It welcomed that its chairman Jim Durbin would become the Treasurer of the new society. The President of IMS at that moment, Fred Mosteller, said that *the creation of the reconstituted IASPS made him envious as he had always wanted to be a Bernoulli.*

After a final set of cosmetic changes, the draft of the rewritten statutes was submitted to the ISI Bureau on 4 September 1974. The Bureau, under the administrative guidance of ISI Director Bart Lunenberg, gave its blessing to the new developments.



Bart Lunenberg

The role played by Bart Lunenberg, who died in January 2000, has been far reaching. He was like the surveyor who knew all the partners and their subtleties. His administrative skills were unsurpassed. He fully cooperated in the transformation of IASPS that he saw as a crucial component in the changes that were necessary to give a more scientific face to the otherwise bureaucratic ISI.

On 1st March 1975, Kendall wrote to all IASPS members with the request to cast a vote on the proposed amendments. The outcome was made public in a letter of 6th June from the ISI Permanent Office to Kendall. Of the 126 valid ballots, 101 voted in favour, 20 voted against while there were 5 abstentions. The ballots are in the ISI archives at the Permanent Office. Also those of the 20 members that voted against. Some of them made use of all the blank space on the ballot paper to express their disappointment with the changes. Here are two of them.

- This new title conflicts so drastically with the IMS that I cannot remain a member of the Bernoulli Society if it is approved.
- *I am outraged at this slick scheme of the mathematical statisticians to take over a subsection initiated to serve physical science applications.*

Also the fact that the name Bernoulli was too European was voiced a couple of times.

As amendments to the Statutes of an ISI-subsection are only subject to approval by the ISI-Bureau, IASPS ceased to exist as such on 10 June 1975 and was immediately reconstituted into the *Bernoulli Society for Mathematical Statistics and Probability*. David Kendall transferred the presidential responsibilities to his successor David Blackwell during the ISI-session in September 1975 in Warsaw. At this meeting, the Bernoulli Society held its first official General Assembly. From then on the society started to live its own life.

4. Why the name?

A classical question among members of our society is, how the society got its name. Already in the first draft of the statutes for IASPS, Neyman had suggested the name International Bernoullian Association for the new ISI subsection. However, the ISI Bureau insisted on International Association for Statistics in the Physical Sciences.

Neyman's reasoning behind this name was that the Bernoulli's had been covering most areas of scientific knowledge. The Bernoulli's form a large family of mathematicians, physicians, pharmacists, physicists, geologists, lawyers, priests and teachers, but we also find a fair number in trade and commerce. Let me single out a few Bernoulli's that are close to the goals of the society. The most well-known is Jacob (1655-1705), mathematician, astronomer and the author of Ars Conjectandi. He applied probability theory to moral, political and economic subjects. Then there is Johann (1667-1748), brother of Jacob, chemist, mathematician and (as you might not know) discoverer of de l'Hôpital's rule. A third is Daniel (1700-1782), son of Johann, mathematician and philosopher. These three Bernoulli's can be seen on the figure below. Further there is Niklaus (1687–1759) who was responsible for the printing of the Ars Conjectandi in 1713. These four are just a few from a very remarkable family.



Three members of the Bernoulli family

1700-1782 (a. St.)

In 1974, when Kendall was redrafting the IASPS-statutes, Neyman was still alive. He wrote the letter to Kendall on 24 January reproduced below. It is most remarkable that Neyman inserted the second "i" in the name Bernoulli. This reminds me of a beautiful story about De Morgan that I learned among many other things from Steve Stigler. At a very young age De Morgan had lost the sight of an eye. Once an actuary by the name of Hendricks approached De Morgan on one of the Bernoulli's but spelt the name wrongly, that is with two i's. "Oh," replied De Morgan, "you have deeply offended me. Pray always keep in mind the personal interest I take in one-eved philosophers".

At the time of the restructuring of IASPS, Arthur Linder mentioned to David Kendall that he became acquainted with one of the Bernoulli descendants in Switzerland. Kendall got in contact with Peter Ferdinand Bernoulli-Stiffler, a chemist living in Basel, Switzerland, who did graduate studies at the Manchester College of Technology. Kendall requested the Bernoulli family to allow the society to use elements of the Bernoulli family's coat of arms. This is the reason for the argent and vert colours on all of the Bernoulli stationery. Peter Bernoulli offered a book to Kendall with the family history and genealogy. It was Kendall's intention that this book should be passed from president to president at the occasion of the take over at the **ISI-sessions**.

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TELEPHONE: (415) 642-2781 CABLE: UNIVCALB		DEPARTMENT OF STA STATISTICAL LABORA BERKELEY, CALIFOR	TORY
	January 24, 1	1974	
Professor David Kendall President of the IASPS Professor W. J. Bühler Scientific Secretary o IASPS			
Dear Colleagues:			
Just read your News know that your ideas coi to our gracious Presiden	ncide with mine	Also, wi	th reference
LET'S DECIDE TO REN	AME OUR ASSOCI	ATION	
For example, let it be c	alled THE BERNO	DULLI SOCIET	ч.
With best regards,			
	Yours cordial	lly,	
	J.Ner	m	
	J. Neyman		
JN:kck			

Letter of J. Neyman to D. Kendall

The last figure shows a page of the book and contains the signatures of the first presidents of the Bernoulli Society. In 1995, I got the book from Ole Barndorff-Nielsen. At that time, it contained all the signatures from David Cox onwards except the one of Betty Scott who unfortunately died in 1988. I hunted for the remaining signatures. The list proves that the memory of the society is indeed fading quickly. When David Cox signed the book, he forgot that his term of office ran from 1979 to 1981, not from 1981 to 1983. To be correct, his name and that of Paul Révèsz should be reversed. The only other missing signature is that of the current President David Siegmund. There are plenty of blank pages at the back of the book to allow numerous presidential signatures.

5. The Bernoulli Society and IMS

Let me finally deal with the Bernoulli Society's relation to IMS. As I explained in the first part of my lecture, IMS played a decisive role in the creation of the society through its European Regional Committee. The fact that ISI has had its headquarters in the Netherlands might partly explain why still many North-American statisticians consider the Bernoulli Society a *European* society.

As soon as the *European Regional Committee of IMS* became the first regional committee within the Bernoulli Society, official relations between IMS and the Bernoulli Society came to a standstill. No liaison was even appointed between IMS and the newborn society and this remained the case for many years. To avoid friction, the *Bernoulli Society* never seriously pondered to establish a *North American Regional Committee* although the idea has been phrased occasionally.

The first jointly organized activity was a satellite meeting to the Amsterdam ISI-session in 1985. In August that year a *Conference on Mathematical Statistics and Probability* was held in Maastricht. A major breakthrough however came with the jointly organized Second World Congress of the Bernoulli Society in Uppsala, Sweden in 1990. This change resulted from the fact that since 1988 there existed a genuine

Coordination Committee between the two societies; it had been established by Bernoulli President Willem van Zwet and IMS President Peter Bickel. In the meantime four of the Bernoulli Society Presidents came from IMS circles.

We can only hope that this fruitful collaboration will continue and may even extend to issues where both societies are gearing towards the same goals like international cooperation and publications.

Acknowledgement

This note is based on the opening lecture of the Fifth World Congress of the *Bernoulli Society*. I take great pleasure in thanking all those that have kindly shared information with me. In particular Steve Stigler gave me a smart list of does and don'ts for a text with an historic undertone. Richard Syski, Willem van Zwet and James Durbin provided lots of historic elements for the period prior to 1975. Also the Staff of the Permanent Office of ISI has been extremely helpful during my searches in the ISI and Bernoulli Society archives.

Let me add a personal wish. If any one among the readership of this publication still has documents or knows colleagues having documents related to the history of the Bernoulli Society, please, don't burn them yet. I would only be glad to add them to the *Bernoulli Society* archives that will be stored at the ISI Permanent Office.

Jef L. Teugels Katholieke Universiteit Leuven

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1997 - 1999	Conffahr
1999 - 2001	

Signatures of BS presidents

5 MEETINGS IN 2001

Second Workshop on Bayesian Inference in Stochastic Processes

Date: 31 May – 2 June 2001 Place: Varenna, Lake of Como, Italy Contact: Fabrizio Ruggeri (CNR, Italy; fabrizio@iami.mi.cnr.it) Web-site: http://www.iami.mi.cnr.it/conferences/varenna.html

Symposium on the Interface of Computer Science and Statistic

Date: 13–16 June 2001 Place: Orange County, CA, USA Contact: Andrew Dagis (Southern California Chapter, ASA; adagis@postoffice.pacbell.net)

The 33rd Annual Symposium on the Interface of Computer Science and Statistics will be held 13– 16 June 2001 in Orange County, CA. The Interface is the premier annual conference on an increasingly active intersection of computer science and statistics, attracting 300 or more attendees. This year's themes are data mining and bioinformatics with invited experts on massive data sets, graphical models, support vector machines, Bayesian methods in bioinformatics, analyzing Web data, statistical models for text, model-based clustering, computational finance, data visualization, and many more. A special day on bioinformatics will be scheduled on June 16th with invited sessions on biological sequence analysis, gene expression data, brain imaging, and medical data management and analysis.

You are cordially invited to submit a contributed paper for presentation at the Symposium. We welcome papers on topics of potential relevance to the interface of computer science and statistics. Submissions should consist of a 200-word abstract with a 4-page short paper, and are due by 31st March 2001. Electronic submission of abstracts and papers will be required, with the details appearing shortly on the conference Web site at www.ics.uci.edu/interface. The complete text of papers presented at the Symposium will appear in the Interface '01 Proceedings to be published as a CD-ROM by IFNA (The Interface Foundation for North America).

Exchange of Technology and Know-how New Techniques and Technologies for Statistics

Date: 18-22 June 2001 Place: Crete, Greece Contact: Riccardo Girardi (JRC/ISIS, European Commission; riccardo.girardi@jrc.it) Web-site: http://webfarm.jrc.cec.eu.int/etk-ntts/

ISIPTA '01: Symposium on imprecise probabilities and their applications

Date: 26–29 June 2001 Place: Cornell University, NY, USA Web-site: http://ippserv.rug.ac.be/~isipta01

The Second International Symposium on Imprecise Probabilities and Their Applications (ISIPTA '01), will be held at the Robert Purcell Community Center of Cornell University, Ithaca, NY, USA, from 26 till 29 June 2001.

A total of 47 papers will be presented at ISIPTA '01, on a wide range of topics, and in various fields of scientific endeavour: algorithms for computing inferences, ambiguity aversion and Ellsberg's paradox, belief change, civil engineering, classification and pattern recognition, coherence, combination of uncertainties, conditioning, credal networks, decision-making, economic and financial models, elicitation of models, foundations of probability, hierarchical models, independence and irrelevance, mathematical models for uncertainty, probabilistic logic, reliability, statistical inference, and summary measures of uncertainty.

IMS/Bernoulli Regional Meeting in Malaysia

Date: 26-30 June 2001 Place: Kuala Lumpur, Malaysia Web-site: http://www.admacs.com.my/conference2001

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) 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 speakers 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), Søren Lundbye-Christensen (Aalborg, Denmark, Cochair), 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 27: 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> *Web-site:* http://www.statslab.cam.ac.uk/~spa27/

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. Der-Simonian (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 *Computational 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)

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 to-

gether 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

Local organizers: Jan Beirlant and Jef Teugels (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)

Web-site: http://www.kuleuven.ac.be/ucs/extremes2001

This is a satellite meeting of 23rd EMS.

Sessions This the list of the invited speaker sessions, with the name of the organizers, followed by the names of the speakers (provisional list).

General methodology: H. Drees: B. McCormick, Y. Goegebeur, G. Samorodnitsky.

Computer-intensive methods: I. Gomes: A. Davison, J. Martins

Multivariate methods: L. de Haan: B. Basrak, J. Heffernan, T. Lin.

Finance and insurance applications: P. Embrechts and H. Rootzén: J. Danielsson, A. McNeil, Th. Mikosch, D. Pfeifer, N. Tajvidi.

Fatigue strength of metals: C.W. Anderson: S. Coles, J. de Maré, Y. Murakami.

Applications in earth sciences: J. L. Teugels: A. Buishand, Y. Ogata, J. Tawn.

Organizing committee J. Beirlant, J.L. Teugels, H. Rootzén and I. Gijbels.

► 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): In-

formation theory in probability and statistics

Special invited lecture

- Soeren Asmussen (Lund, SE): Large deviations and exponential tilting in rare events simulation
- Veronique Gayrard (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. Thönnes, 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.

22nd Annual Conference of ISCB

Date: 19-23 August 2001

Place: Stockholm, Sweden

Contact: <Theresa.Westerstrom@iscb.stockholm2001.org> Web-site: http://www.iscb.stockholm2001.org/

The 22nd annual conference of ISCB (The International Society for Clinical Biostatistics) will be held in Stockholm, Sweden, on 19–23 August 2001.

Courses Two full-day pre-conference courses:

Event history analysis: Lectures by Per Kragh Andersen and Niels Keiding (Dept. of Biostatistics, University of Copenhagen, Denmark)

Introduction to genetic epidemiology: Lectures by David Balding and John Whittaker (Dept. of Applied Statistics, University of Reading, UK)

Keynote lecture by invitation of Simon Day, the President for ISCB: lecture by Stephen Evans (Medicines Control Agency, London, UK)

Minisymposium on Cancer genetics and bioin-

formatics. Organiser: Douglas Easton (Cambridge, UK)

Invited sessions This is the list of the invited speakers sessions, with the name of the organizers, followed by the names of the speakers.

Statistical methods in cost effectiveness studies:

Therese Stukel, Bernie J O'Brien, Anthony O'Hagan, Danyu Lin.

Modelling in environmental epidemiology: Peter Diggle, Christl Donnelly, Francesca Dominici, Leo Knorr-Held.

Sensitivity Analysis For Missing Data: Els Goetghebeur, Jonathan Forster, Stijn Vansteelandt, Andrea Rotnitzky.

- Phase II clinical trials: Hans van Houwelingen, Luigi Mariani, John J Hanfelt, Nigel Stallard.
- Statistical analyses of dna micro array data: Terry Speed, Sandrine Dudoit, Michael Newton, Paul Eilers.

► 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, 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 Meet-

ings 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)

Important dates 16 February: Student and Scientist Award Applications; 16 March: Abtract Submission; 15 June: Early Registration.

- 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 nonstatistics 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. Luttikhuizen (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, Michael Ward (UK)
- SCORUS: A standard regional reference system as prerequisite for internationally comparable regional statistics, Rosa Giaimo (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: Jánska Dolina, Slovakia

Contact: Radoslav Harman (Slovakia; Radoslav.Harman@fmph.uniba.sk) Web-site: http://www.uniba.sk/~ktpms/eysm/main.htm

▶ VIII Latin-American Congress in Probability and Mathematical Statistics

Date: 12-16 November 2001

Place: Havana, Cuba

Organizers: Gonzalo Perera (Program Committee; gperera@fing.edu.uy) and Pablo Olivares (Local Organizing Committee; clapem@matcom.uh.cu)

Web-site: http://www.uh.cu/eventos/clapem/ehome.htm

6 MEETINGS IN 2002

Symposium on Stochastics and Applications (SSA)

Date: 16-18 August 2002

Place: National University of Singapore Contact: <ssa@math.nus.edu.sg> fax: 65-779 5452 Web-site: http://www.math.nus.edu.sg/ssa

An ICM-2002 Satellite Conference to be held in the National University of Singapore

Topics

- Financial mathematics
- Gaussian random fields
- Markov chain Monte Carlo
- Probability approximations
- Random matrices

Organizing Committee

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- Anthony Y. C. KUK, National University of Singapore
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pore

- Wei-Liem LOH, National University of Singapore
- Jiann-Hua LOU, National University of Singapore
- Qi-Man SHAO, University of Oregon
- Yeneng SUNG, National University of Singapore
- Young K. N. TRUONG, National University of Singapore and University of North Carolina at Chapel Hill

Contact Information

The Organising Committee SSA 2002 c/o Department of Mathematics National University of Singapore 2 Science Drive 2 Singapore 117543 Republic of Singapore

7 Biometrika CENTENARY

In November 1900 the biologist W. F. R. Weldon wrote to Karl Pearson (K.P.) proposing a new journal. K.P. immediately suggested the name *Biometrika*, the field to be called biometrics, incidentally not the first use of that word. A support fund was raised to cover the costs until the journal became self-supporting and in October 1901, less than a year after Weldon's letter, the first issue appeared. It was edited initially by Weldon and K.P., Weldon dealing with biological aspects and, with his vast energy, K.P. doing most of the detailed work. He also wrote 90 papers, few of them short, in the journal in the period up to 1914 alone. He was still correcting proof as Editor a few weeks before his death at age 80 in 1936.

One can distinguish three broad periods in the evolution of Biometrika. The first was up to 1914; important developments in statistical methods were reported but the great majority of the space was taken up with detailed analyses of empirical data from a remarkably wide range of subject areas. The period from the end of the Great War up to K.P.'s death was by and large less interesting for reasons that are probably clear. With K.P.'s son Egon becoming editor, the journal changed to being a mainstream journal of statistical theory and method, evolving as the subject evolved but aiming always to keep some balance between theoretical interest and actual or potential application.

To celebrate the Centenary the current editor, D. M. Titterington, has commissioned six special papers reviewing the contribution of the journal to some of the main areas of statistics. These papers, together with a brief historical introduction, are included in the first part of the 2001 volume. The authors are R. A. Bailey & A. C. Atkinson, A. C. Davison, P. Hall, D. Oakes, T. M. F. Smith and H. Tong. These papers plus reprints of 10 important early papers will be published later by Oxford University Press as a separate book.

David Cox Chairman of Biometrika Trustees



Karl Pearson

8 WHO IS WHO IN THE Bernoulli Society

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