Bernoully N **EWS**

NEWSLETTER OF THE BERNOULLI SOCIETY FOR MATHEMATICAL STATISTICS AND PROBABILITY

SOME HIGHLIGHTS FROM THIS ISSUE

Memories

A Word from the President

Honours for Statisticians and Probabilists

Reports on Recent Meetings

Forthcoming Meetings

Editors:

Krzysztof Dębicki Mathematical Institute University of Wrocław pl. Grunwaldzki 2/4 50-384 Wrocław POLAND *Fax*: +48 71 37 57 429 *Email*: debicki@math.uni.wroc.pl Zbigniew Palmowski Mathematical Institute University of Wrocław pl. Grunwaldzki 2/4 50-384 Wrocław POLAND *Fax*: +48 71 37 57 429 *Email*: zpalma@math.uni.wroc.pl

Bernoulli News, Volume 13 (Number 1) 2006. Published two times each year by the Bernoulli Society.

CONTENTS

Bernoulli News, Volume 13 (Number 1) May 2006

Memories	2
Honours for Statisticians and Probabilists	4
A Word from the President	4
Bernoulli Society Committees	5
Bernoulli Society: New Members	7
Reports on Recent Meetings	9
Report on a Research Institute	14
Forthcoming Meetings	14
Who is Who in the Bernoulli Society	22

The deadline for the next issue is 15 October 2006. Please email submissions as plain text to the Editors: Krzysztof Dębicki (debicki@math.uni.wroc.pl), Zbigniew Palmowski (zpalma@math.uni.wroc.pl). This newsletter is available at the Bernoulli Society website **http://isi.cbs.nl/Bnews/index.html**.

MEMORIES

Professor Kazimierz Urbanik (1930-2005)



Professor Kazimierz Urbanik

May 29, 2006, is the first anniversary of the death of KAZIMIERZ URBANIK. Professor Emeritus of Mathematics at Wrocław University and at the Institute of Mathematics of the Polish Academy of Sciences. His research, teaching and administrative work were decisive in the creation of a major probability theory school in Poland. His over 180 published scientific papers developed novel approaches to problems of probability theory, theory of stochastic processes, mathematical physics, and information theory.

Kazimierz Urbanik was born on February 5, 1930 in Krzemieniec in Eastern Poland (presently in Ukraine). The pride of Krzemieniec was the Lyceum, an educational institution of considerable prestige in Eastern Europe and traditions going back two centuries. Among its graduates was Mark Kac (1914–1984), a well-known Polish-American mathematician. In due time Urbanik entered the Lyceum but his education at its School of Exercises was interrupted by the Second World War.

First the Soviets, then the Germans, and then again, the Soviets occupied the area. At the end of the war, in 1945, as a result of Yalta agreements, the Eastern Polish Territories were transferred to the Soviet Union while their Polish residents were forced to move to the Western Territories reclaimed from Germany. Urbanik's family settled in Brzeg, a small town in Lower Silesia, 50 km south-east of Wrocław, the capital of the region. There, in 1948, he passed the final matura high school examination and matriculated at Wrocław University.

Urbanik majored both in mathematics and physics, and showed an early interest in other areas of natural sciences. At one point during his undergraduate studies he was an active participant in nine different seminars. There he met his mentors, Professors Hugo Steinhaus (1887–1972) and Edward Marczewski (Szpilrajn) (1907–1976) who after the war transplanted the traditions of the Lwów and Warsaw Schools of Mathematics to Wrocław.

In 1952 Urbanik graduated from Wrocław University, where he was immediately employed as a junior faculty member. His academic career was swift. In 1956 he received his Ph.D. (under Marczewski) for a dissertation on cascade processes, in 1957 obtained his habilitation and was appointed Associate Professor (Docent). Three years later he was promoted to the rank of Professor. In 1958 Urbanik wrote his fundamental papers on generalized stochastic processes (processes with "sample paths" in Schwartz distribution spaces), solving among others a problem posed by I.M. Gelfand. In 1965, at the age of 35, he was elected to the Polish Academy of Sciences (at that time he was its youngest elected member).

Urbanik, a two-term Rector of Wrocław University and an Ordinary Member of the Polish Academy of Sciences, led the Institute of Mathematics at Wrocław University for more than thirty years. As an educator Urbanik was the principal advisor of seventeen doctoral students who continued work influenced by his ideas at academic institutions of five continents. The first- and the third-named authors of this note were among these seventeen Ph.D. students, while the second author was a Ph.D. student of the third one. Urbanik's fairness, warmth, generosity and devotion to students were legendary and they reciprocated in kind. He loved doing and teaching mathematics and, despite his long and incapacitating illness about which he never complained, continued working with the students, publishing and fulfilling his editorial duties almost to the last days of his life.

For a couple of terms he was also a Vice President of the Polish Academy of Sciences. There, he played key roles in developing several major projects of importance to Polish mathematics, including the creation of the Stefan Banach Mathematical Center, an international institution located in Warsaw and initially funded by the Soviet Union, Poland, East Germany, Czechoslovakia, Hungary, Romania and Bulgaria. Throughout the last half-century of Poland's political trials and tribulations, despite а high-level involvement in governmental affairs, his integrity was above reproach as he kept the respect and admiration of people from all parts of the political spectrum.

Urbanik was also a popular speaker abroad. with invited visits to Berkeley, Moscow, Paris, Cambridge, New Orleans, Beijing, Delhi, Göttingen, Hanoi, and Cleveland, among others. He spoke several times at the Oberwolfach Institute in Germany. In 1966, during the World Mathematical Congress in Moscow, he delivered a major invited address. In 1980 he founded a journal Probability and Mathematical Statistics (PMS) and was its Editor-in-Chief until 2005 (please see the journal's web site at

www.math.uni.wroc.pl/~pms).

Urbanik's major and most influential works dealt with generalized and branching processes, probability on groups, extreme point methods in limit theorems, prediction stochastic integration for Lévy theory. processes, operator selfdecomposable and decomposable distributions. quantum mechanics, an axiomatic approach to the concept of information, and concepts of independence in universal algebras, just to mention a few. A complete list of his publications, awards, honors, and major administrative positions, and а brief description of his extensive research contributions in probability, stochastic processes. abstract algebra, statistical physics, information theory and analysis can be found in our article Kazimierz Urbanik (1930-2005) published in Probability and Mathematical Statistics vol. 25.1 (2005), 1-22.

The forthcoming volume 26 of Probability and Mathematical Statistics will be dedicated to the memory of Kazimierz Urbanik. It will include invited contributions from his scientific friends, colleagues, students and collaborators from all over the world.

> **Zbigniew J. Jurek** Wrocław University, Wrocław, Poland

Jan Rosiński University of Tennessee, Knoxville, U.S.A.

Wojbor A. Wojczyński Case Western Reserve University, Cleveland, Ohio, U.S.A.

Call for News of Members and Colleagues

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

Professor Mir Masoom Ali



Professor Mir Masoom Ali

Mir Masoom Ali, George and Frances Ball Distinguished Professor of Statistics at Ball State University in Muncie, Indiana, USA and a member of the Bernoulli Society was awarded a Gold Medal by the Islamic Countries Society of Statistical Sciences (ISOSS) for his outstanding contribution to statistics and ISOSS affairs during its Eighth Conference held in Lahore, Pakistan on December 19-22, 2005.

A WORD FROM THE PRESIDENT

As we all know, before the banquet, guests must be invited, music organised, the table set, and finally food be prepared. Our scientific meetings are feasts but more like potluck meals, guests bring their own talks. Otherwise their organisation is a hard work for the many people engaged. I thank all those serving on the many committees staging Bernoulli events all over the world.

This summer will see two great probabilityand-statistics meetings, in fine cities embodying European cultural and scientific tradition: the 9th Vilnius Conference the last days of June, and the 26th European Meeting of Statisticians, a month later in Torun. Check the programmes on the web, and sense the attraction! I remember Kolmogorov swimming at my first Vilnius Conference...

There will also be a slightly more specialised conference, that on Stochastic Processes and their Applications, in Paris. The SPA meetings have great tradition and combine intimacy and friendly athmosphere with mathematical excellence. The Paris conference will be no exception.

There are a host of other meetings all over the world, mirroring both the global membership of the Bernoulli Society, and the wide range of areas in which stochastics has become a key ingredient, from finance and molecular biology to pure mathematics. Next year the 56th Session of the International Statistical Institute in Lisbon will remind us about our historical closeness to problems of official statistics, not to be forgotten in these times of triumphant expansion into new applications. And in 2008 it is time for the next Bernoulli World Congress, in Singapore. I don't know what time is, but certainly it flies.

In March, i.e. after I write this but a month before this newsletter reaches you, the Bernoulli Society Executive will meet at the Frankfurt Stochastics Days. On our agenda stand a host of important topics, the hottest being those concerning publication.

The Bernoulli Journal is a great success scientifically. But we loose money on it. Can we join forces with the IMS, so successful in their publication? Or should we accept a bid from one of the many commercial publishers wanting to take it over? In that way we might be able to use our forces on more crucial matters. like membership and future activities, and maybe even get some more resources for such work. Or is that an illusion? What are our duties and what is the landscape in the electronic transformation of scientific publication?

We'll try to reach a conclusion on that and the other matters, and hope to get some time for the fascinating scientific programme!

Peter Jagers President

BERNOULLI SOCIETY COMMITTEES

Report on recent, ongoing and forthcoming activities of the executive committees of Bernoulli Society

The Executive Committee of the BS met in Frankfurt, March 15th 2006. The meeting was attended by all members of the committee (Peter Jagers, Jean Jacod, Don Dawson (over the phone with the help of Skype), Arnoldo Frigessi, Volker Mammitzsch, Ursula Gather, Daniel Berze) and by Tom Kurtz, president of the IMS. Also Anton Wakolbinger joined this meeting, which was organised along the Frankfurter Stochastik-Tage 2006. To meet in person is indeed very useful; in fact we were able to discuss in detail many important issues. Here I summarise the most important ones, in order to give to you BS members some information on the activities (and the problems) of our society.

The 7th Bernoulli Society World Congress will be in 2008 in Singapore, jointly with the 71st IMS Annual Meeting. We are very happy to have a chairperson for the programme committee. This is Professor Ruth Williams (http://www.math.ucsd.edu/~williams/),

from the Department of Mathematics at UCSD. She is now forming the Programme Committee. The programme of the BS world congress includes traditionally four BS named lectures (Bernoulli, Levy, Kolmogorov, Laplace) and we have suggested a fifth named lecture after Tukey, to indicate more clearly that statistics is central to BS.

In 2007, we have the 56th Session of the ISI (INTERNATIONAL STATISTICAL INSTITU-22 - 29 August in Lisboa. See TE), http://www.isi2007.com.pt/isi2007/index.php for already now very complete information. The BS is supporting (spiritually, not financially!) two satellite meetings: in Lisbon non-parametrics and in Porto on on Probability and Statistics in Science and Technology (scientific committee chaired by Holger Rootzén).

We remind our European friends that there will be the 26th European Meeting of Statisticians in 2006, http://www.ems2006.umk.pl/. The location of the 27th EMS in 2009 is Toulouse (France). Adelchi Azallini (Italy) has been elected to chair the ERC for the period 2006-2008.

The EMS is in principle organised every

second year, on even years, but no EMS will be organised on the even years when the BS IMS World conference is in Europe (2008).

The following-up of our journals is one of the main activities of the executive of BS. We are currently looking for a new editor for the Bernoulli Journal. Not easy, also because there are at least six other main journals in our area which need a new editor. But can report on a BIG success for Stochastic Processes and their Applications. Maria Eulalia Vares has accepted to be the new editor (http://www.cbpf.br/~eulalia/)!! The list of associated editors of SPA is very strong and presents a good balance between genders. The production of our Bernoulli Journal is changing. We are now looking for a publisher (private or academic) and are in detailed discussion with several actors. The principles are to maintain full ownership and control of the journal, to be in full command in terms of editorial decisions and the science it publishes. We want to increase its distribution please (which is dropping!!!! Help --encourage your library to subscribe to the Bernoulli Journal !!!), but also we see it as necessary to assure some profit from sales of the journal in order to fund the activity of BS. This is an important point: BS currently has an economy that does not allow any sponsored activity. BS needs to do more, in particular to support statistics and probability in the poorer parts of the world. For this we need funds! Currently member fees cover the cost of the society (as member of the ISI family), while the economy of Bernoulli Journal goes to zero, thanks to significant support from ISI.

BS has decided to support a new initiative, proposed by IMS. The creation of the Statistics Surveys Journal. Statistics Surveys will be a peer-reviewed electronic journal which publishes survey articles in theoretical and applied statistics. The style of articles may range from reviews of recent research to graduate textbook exposition. Articles may be broad or narrow in scope. The essential requirements are a well specified topic and audience. together target with clear exposition. This journal will provide open access to all of its content on the principle that making research freely available to the public supports a greater global exchange of knowledge. Such access is associated with increased readership and increased citation of an author's work.

BS needs new members! Can you help? Can you invite your students and colleagues to

join the BS? We have many reduced fees, including student fees, for example! BS wishes to organise a standing committee of young statisticians, so if you are young, and feel this is for you, please let us know!

Best wishes to all,

Arnoldo Frigessi BS Scientific Secretary

New Editor of "Stochastic Processes and Their Applications"

On April 1, 2006, the Editor-in-Chief of the journal *Stochastic Processes and Their Applications* will change from Philip Protter to Maria Eulalia Vares, of CBPF, Rio de Janeiro, Brazil.

Protter has served as Editor since July 2002. The journal is published by Elsevier, under the supervision of the Bernoulli Society.

Philip Protter



Professor Maria Eulalia Varez

Maria Eulalia Vares

Maria Eulalia Varez obtained her Ph.D. in 1980 from UC Berkeley. Since 1981 to 2002 she worked as a researcher at the Institute of Pure and Applied Mathematics (IMPA), in Rio de Janeiro, Brazil, where she became a full researcher in 1987. In 2002, she moved from IMPA to the Brazilian Center for Research in Physics (CBPF), also in Rio de Janeiro.

Her current areas of interest are: interacting particle systems, stochastic models and problems coming from statistical mechanics, metastability, spatial growth in random environment and related percolative systems. She is also the editor of Ensaios Matemáticos (a publication of the Brazilian Mathematical Society).

Present editorial board of SPA

The present editorial board of *Stochastic Processes and Their Applications* consists of:

- Kenneth Alexander, University of Southern California, Los Angeles, CA, USA.
- Enrique D. Andjel, Université de Provence, Marseille, France.
- Thierry Bodineau, Université Paris 7 Denis Diderot, Paris, France.
- Pierre Del Moral, Université de Nice Sophia-Antipolis, Nice, France.
- Freddy Delbaen, ETH, Zürich, Switzerland.
- Paul Doukhan, ENSAE and Université

Paris 1, Paris, France.

- Richard Durrett, Cornell University, Ithaca, NY, USA.
- Damir Filipovic, Ludwig-Maximilians-Universität, Munich, Germany.
- Mark Freidlin, University of Maryland, College Park, MD, USA.
- Frank den Hollander, Universiteit Leiden, Leiden, The Netherlands.
- Haya Kaspi, Technion Israel Institute of Technology, Haifa, Israel.

- Dmitry Kramkov, Carnegie Mellon University, Pittsburgh, PA, USA.
- Jin Ma, Purdue University, West Lafayette, IN, USA.
- Sylvie Méléard, Université Paris X, Nanterre, France.
- Thomas Mikosch, University of Copenhagen, Copenhagen, Denmark.
- Leonid Mytnik, Technion Israel Institute of Technology, Haifa, Israel.
- Victor Pérez-Abreu, Universidad Autónoma Metropolitana, Ciudad de México, Mexico.
- Philip Protter, Cornell University, Ithaca, NY, USA.

- Jeremy Quastel, University of Toronto, Toronto, Canada.
- Alejandro F. Ramírez, Pontificia Universidad Católica de Chile, Santiago, Chile.
- Ellen Saada, Université de Rouen, Saint-Etienne-du-Rouvray, France.
- Marta Sanz-Solé, Universitat de Barcelona, Barcelona, Spain.
- Michael Sorensen, University of Copenhagen, Copenhagen, Denmark.
- Denis Talay, Inria, Sophia-Antipolis, France.
- Roger Tribe, University of Warwick, Coventry, UK.

BERNOULLI SOCIETY: NEW MEMBERS

Welcome!

We welcome the following new members of the Bernoulli Society, who have joined between 1 January 2005 and now.

- Soohan Ahn (sahn@uos.ac.kr)
- David Applebaum (D.Applebaum@sheffield.ac.uk)
- Alexander Aue (aue@math.utah.edu)
- Raluca Balan (rbala348@science.uottawa.ca)
- Michele L. Baldini (mbaldini@mac.com)
- Andrew R. Barron (Andrew.Barron@yale.edu)
- David R. Bickel (purchasing@dawningrealm.org)
- Guillaume Bonnet (bonnet@mail.pstat.ucsb.edu)
- Björn Böttcher (boettcher@mathematik.uni-marburg.de)
- Robert Buche (rtbuche@unity.ncsu.edu)
- Jianwen Cai (cai@bios.unc.edu)
- Jun Cai (jcai@math.uwaterloo.ca)
- Tony Cai (tcai@wharton.upenn.edu)
- Biman Chakraborty (stabc@nus.edu.sg)
- Jeffrey F. Collamore (collamore@math.ku.dk)
- V. Rady Craiu (ccraiu@utstat.toronto.edu)
- Dan Crisan (dcrisan@imperial.ac.uk)
- Jean-Eudes J. Dazard (jxd101@case.edu)

- Victor H. de la Pena (vp@stat.columbia.edu)
- Aurore Delaigle (delaighle@math.ucsd.edu)
- Stefan Denzler (stmdenzler@gmx.net)
- Arnaud Doucet (arnaud@stat.ubc.ca)
- Dana Draghicescu (draghice@stat.hunter.cuny.edu)
- Alison Mary Etheridge (etheridg@stats.ox.ac.uk)
- Michael Falk (falk@mathematik.uniwuerzburg.de)
- Raisa E. Feldman (feldman@pstat.ucsb.edu)
- Elżbieta Sofia Ferenstein (efer@mini.pw.edu.pl)
- David Gamarnik (gamarnik@mit.edu)
- Chrysoula V. Ganatsiou (ganatsio@otenet.gr)
- Augustin Garcia Nogales (nogales@unex.es)
- Alessandra Guglielmi (alessandra.guglielmi@mate.polimit.it)
- Ben Hansen (Univ. of Michigan)
- Niels Richard Hansen (richard@stat.ku.dk)
- Wenging He (whe@stats.uwo.ca)
- Jonathan B. Hill (jonathan.hill@fiu.edu)
- Martin Hillebrand (mhi@ma.tum.de)
- Hans-Ulrich Hingst (hu.hin@web.de)
- Keisuke Hirano (hirano@u.arizona.edu)

- Junichi Hirukawa (hirakuwa@aoni.waseda.jp)
- Zdenek Hlavka (hlavka@karlin.mff.cuni.cz)
- Joseph W. Hogan (jhogan@stat.brown.edu)
- Ulrich Horst (horst@math.ubc.ca)
- Li-Shan Huang (lhuang@bst.rochester.edu)
- Stefano lacus (stefano.iacus@unimi.it)
- Kuttan Pillai Jayakumar (jkumar@rediffmail.com)
- Brian William Junker (brian@stat.cmu.edu)
- Masato Kagihara (kagihara@econ.fukuoka-u.ac.jp)
- Dhandapani Kannan (kannan@math.uga.edu)
- Janusz Kawczak (kawczak@math.unec.edu)
- Alexey Kharin (Belarussian Stat. Univ.)
- Jong-Min Kim (jongmink@morris.umn.edu)
- Keith Knight (keith@utstat.toronto.edu)
- Hira Lal Koul (koul@stt.msu.edu)
 Michael R. Lasarev
- (lasarevm@ohsu.edu)
- Runze Li (rli@stat.psu.edu)
- Filip Lindskog (lindskog@math.kth.se)
- Nelly Litvak (n.litvak@math.utwente.nl)
- Walter David Lusk (wblusk@adelphia.net)
- Peter McCullagh (pmcc@galton.uchicago.edu)
- Adel Mohammadpour (adel@aut.ac.ir)
- Gernot Mueller (mueller@ma.tum.de)
- Axel Munk (munk@math.unigoettingen.de)
- David O. Nelson (daven@llnl.gov)
- John P. Nolan (jpnolan@american.edu)
- Andreas Nordvall Lagerås (andreas@math.su.se)
- Neil Michael O'Connell (noc@ucc.ie)
- Ryo Okui (okui@ust.hk)
- Jean Opsomer (jopsomer@iastate.edu)
- Antonio Paredes (antonio.paredes@aphis.usda.gov)
- Bruno Pelletier (pelletier@math.univmontp2.fr)
- Lisa Dingler Peterson (lisadpeterson@charta.net)
- Ramani S. Pilla (pilla@case.edu)
- James W. Pitman (pitman@stat.berkeley.edu)
- Philipp Pluch
- (philipp.pluch@uni-klu.ac.at)
- Wolfgang Polonik (polonik@wald.ucdavis.edu)

- Emilio Porcu (emilio.porcu@unimib.it)
- Brett D. Presnell (presnell@stat.ufl.edu)
- Peihua Qiu (qiu@stat.umn.edu)
- Kavita Ramanan (kramanan@math.cmu.edu)
- Mohammad Rezaeian (rezaeian@unimelb.edu.au)
- Il King Rhee (king@mju.ac.kr)
- Javier Rojo (jrojo@rice.edu)
- David Rolls (rolls@uncw.edu)
- Boris L. Rozovsky (rozovski@math.usc.edu)
- Chiara Sabatti/Emmanuel Candes
- (csabatti@mednet.ucla.edu)
- Gerardo Sanz (gerardo.sanz@unizar.es)
- Theofanis Sapatinas (T.Sapatinas@ucy.ac.cy)
- Anton Schick (anton@math.binghamton.edu)
- Rene L. Schilling (schilling@mathematik.uni-marburg.de)
- Clyde H. Schoolfield, Jr. (clyde@stat.ufl.edu)
- Jan Seidler (seidler@utia.cas.cz)
- Arusharka Sen (asen@mathstat.concordia.ca)
- Getulio B. Silveira Filho (getulio@ie.ufrj.br)
- Anja Karin Sturm (Univ. of Delaware)
- Wei Sun (wsun@alcor.concordia.ca)
- Kenichiro Tamaki (k
 - tamaki@aoni.waseda.jp)
- Qihe Tang (qtang@mathstat.concordia.edu)
- Alexander G. Tartakovsky (tartakov@math.usc.edu)
- Haritini Tsangari (haritini@cytanet.com.cy)
- Rubens Valerio (rvalerio@yahoo.com)
- Jan Vecer (vecer@stat.columbia.edu)
- Brani Vidakovic (brani@isye.gatech.edu)
- You-Gan Wang
- (You-Gan.Wang@csiro.au)
- Stanley Wasserman
- (stanwas@indiana.edu)Aleksander Weron (aleksander.weron@pwr.wroc.pl)
- Jing Wu (jingwu@stat.purdue.edu)
- Samuel S. Wu (samwu@stat.ufl.edu)
- James E. Young (youngj@cofc.edu)
- Hao Yu (hyu@stats.uwo.ca)
- Michael A. Zazanis (zazanis@aneb.gr)
- Yingye Zheng (yzheng@fhcrc.org)

Volker Mammitsch

Bernoulli Society Membership Secretary

REPORTS ON RECENT MEETINGS

Fourth School in Probability in Morelia '05

The fourth School in Probability took place last September in Morelia, Michoacan at the Instituto de Matematicas of the Univ. of Mexico (UNAM). Morelia is a beautiful colonial city, and the Institute has all the necessary conditions for a successful meeting.

Three courses where lectured :

1. Procesos aleatorios de coagulación (Coagulation random processes) by professor Jean Bertoin from the Univ. of Paris VI.

2. Probabilistic Models in Adaptive Evolution by professor Sylvie Méléard from the Univ. of Paris X.

3. Introduccion a los procesos de Markov auto-similares positivos (Introduction to positive self-similar Markov processes) by professor Victor Rivero from CIMAT.

A numerous group of students attended; they came from different Universities of Mexico; some professors as well, and we also had two invited talks, one given by Prof. Eva Locherbach and the other one by Prof. Anatole Joffe.

The whole took place in a very enthusiastic and friendly ambiance.

The school was organized by Maria Emilia Caballero, Instituto de Matematicas , UNAM, Mexico.

> Pablo Ferrari Chair, Latin America Regional Committee



Participants of the fourth School in Probability in Morelia

Report on the Economics & Finance of Extremes '05

The workshop was held at EURANDOM, Eindhoven, December 12-13, 2005.

The aim of the workshop/conference was to develop our understanding of the univariate and multivariate extremal behavior of financial and economic data from an economic and statistical perspective. Over time a considerable statistical literature has been developed concerning the tail behavior of financial and economic data. This was evidenced in the contributions by Malevergne, van Marrewijk, and Perry who gave a univariate perspective and by Poon concerning the multivariate and dependency aspects.

More recently, our probabilistic understanding of the dependency in the tail has also increased considerably. The presentations by Mikosch and de Haan considered temporal dependence and the contributions by Resnick and Einmahl investigated spatial dependence, measured by the spectral measure.

Only very recently there is a small but

growing number of contributions from the finance and economics fields, which try to explain the tail features from the economic fundamentals. Univariate contributions on this topic were presented by Gabaix and Hyung, a multivariate analysis was presented by de Vries. Khmaladze gave a general exposition on a large number of rare events and linked it to Zipf's law.

The lively discussions after the lectures and in particular during the roundtable at the end of the first day proved how fruitful it was to bring together the statistical, probabilistic, financial and economic perspectives. We are convinced that the workshop will generate new research and collaboration.

Overall more than 30 scientists including a number of EURANDOM post-docs and other young researchers from the Netherlands participated in the meeting. The full program can be found at

http://www.eurandom.nl/workshops/2005/Econ omics/economics_main.htm.

Organizers: Prof.Dr.J.H.J.Einmahl and Prof.Dr. C.G. de Vries.

Report on German Open Conference on Probability and Statistics' 06

The German Open Conference on Probability and Statistics (Stochastik-Tage) is a series of conferences organized by the Fachgruppe Stochastik of the DMV (German association of mathematicians), which takes place every 2 years in different German cities. It is developing to a major European event of our subject. A main goal of the conference is to bring together probabilists and statisticians. As the vice president of the Frankfurt Univ. pointed out in his opening address of this year's conference, "there is a constant tendency for sciences to become overspecialized and isolated from each other, and I understand that it is a continuing goal of the Stochastik Tage to counteract such tendencies".

The conference in Frankfurt am Main was now the seventh in the series. The conference proceeded at the new campus of the Univ. of Frankfurt, the "Campus Westend" offering short distances and a pleasant surrounding. More than 400 participants were present, many from outside Germany. For the first time the Bernoulli society and the IMS acted as cosponsors of the Stochastik-Tage. We were pleased to have both presidents with us.

The program committee chaired by Anton Wakolbinger (Frankfurt) had agreed to limit the number of sections to 13 (plus an open section), namely:

Stochastic Analysis;

Limit Theorems, Deviations, and Extremes;

Stochastic Geometry, Spatial Statistics, and Image Analysis;

Random Discrete Structures, Combinatorial Probability, and Analysis of Algorithms;

Stochastic Processes, Random Fields, and Time Series;

Nonparametrics, Semiparametrics, and Multivariate Statistics;

Data Analysis, Computational Statistics and Statistical Computing;

Operations Research, Stochastic Optimization, and Networks ;

Quality Control, Reliability Theory, Experimental Design, and Industrial Statistics;

Stochastic Models in Physics and Biology;

Statistics in Biosciences and Medicine;

Economic and Social Statistics;

Finance, Insurance, and Risk Modelling.

Each section consisted of an invited lecture and contributed talks. This time the section organizers had been included in the process of selecting and accepting talks. Moreover there where 5 plenary talks, given by Adrian Baddeley (Perth), David Cox (Oxford), Luc Devroye (Montreal), Mark Low (Philadelphia) and Sylvie Méléard (Nantes).

At Wednesday a "Lehrernachmittag" (teachers' afternoon) was organized by Lutz Führer (Frankfurt). There was a panel discussion on "stochastics and general education on secondary school level", preceded by 3 reports of Rolf Biehler (Kassel), Joachim Engel (Hannover) and Gerd Gigerenzer (Berlin) on this topic aiming at the fundamental importance of stochastics in mathematical education. This afternoon with vivid discussion was attended by more than 70 teachers from inside and outside Frankfurt.

A novel feature of the conference was that travel allowances could be granted to a number of participants, mainly from outside Germany. This was made possible by sponsors.

During the conference the Fachgruppe Stochastik held a general meeting. It decided that the next Stochastik-Tage in 2008 will take place in Aachen (Aix-la-Chapelle). Major topics of the meeting were the introduction of bachelor and masters studies at German maths departments and the planned formation of the "German umbrella organization Statistics" (DDS) bringing together various statistical societies of Germany.

Further information on program and progress

of the conference can be found under

http://stoch2006.math.uni-frankfurt.de/ index_en.html.

Götz Kersting (for the organizing committee)



IMS President Tom Kurtz and Peter Jagers in Frankfurt

Report on the workshop Statistics for Biological Networks '06

Networks play an important role in genomics. For example, at the cellular level, the functioning of living organisms is defined by networks of genes, proteins, small molecules and their mutual interactions. The wide variety of data, e.g. microarrays, proteomic or neuronal data, presents challenging problems requiring specific statistical analyses.

EURANDOM is a research institute for the study of stochastic phenomena. One research programme within this institute is devoted to the theme Statistics for Biology Statistical Information within the and Modelling group. Members of this group organized a three days workshop centered around the fastly growing field of statistics for biological networks. EURANDOM hosted the workshop Statistics for Biological Networks which was held on January 16-18, 2006 at Eindhoven.

The addressed problems were at the interface of statistics and biological networks, with special emphasis on gene regulatory networks (January 16, 2006), neuronal data analysis (January 17, 2006), and graphical models and Bayesian networks (January 18, 2006).

The workshop was designed to bring together statisticians and biologists interested in the

analysis of biological networks. This provided the opportunity for collaborations between statisticians and experimentalists at the national and international levels. The three days workshop featured 12 invited talks and 13 contributed talks given by researchers from diverse fields within the statistical and computational biology community. The speakers gave lectures focussing on developments of statistical methodologies for the study of biological networks: 45 minutes were allocated to each invited speaker, and 15 minutes to each contributed talk.

The invited speakers are internationally renowned experts in their fields. For the gene regulatory networks session, they were:

- Jaap Kaandorp, Univ. of Amsterdam, The Netherlands
- Korbinian Strimmer, Univ. of Munich, Germany
- Lorenz Wernisch, Birbeck College, United Kingdom
- Michael Stumpf, Imperial College London, United Kingdom

for the statistical analysis of neuronal data session:

• Arjen Brussard, Free Univ. of Amsterdam,

The Netherlands

- Murat Okatan, Neurostat Lab, U.S.A.
- Ya'acov Ritov, Hebrew Univ. of Jerusalem, Israel
- Uri Eden, Massachussets General Hospital, U.S.A.

and for the graphical models and Bayesian networks session:

- Rainer Dahlhaus, Univ. of Heidelberg, Germany
- Adrian Dobra, Duke Univ, U.S.A.
- Darren Wilkinson, Univ. of Newcastle, United Kingdom
- Chris Holmes, Univ. of Oxford, United Kingdom.

The scientific organizing committee was composed of three senior advisors, working both at a Dutch Univ. and EURANDOM, and two EURANDOM postdoc fellows:

Richard Gill, Univ. of Utrecht / EURANDOM

• Mathisca de Gunst, Free Univ. of Amsterdam / EURANDOM

Chris Klaassen, Univ. of Amsterdam / EURANDOM

• Nadia Lalam, EURANDOM

• Fabio Rigat, EURANDOM.

The workshop provided a scientific programme of high quality with many lectures in an educational vein, useful for researchers in the national and international genomics field. Eighty participants coming from all over the world attended the workshop. Fruitful interactions between participants contributed to the success of the workshop.

Report on ICAM 2006

The congress, organized by Union de Matematicos de America Latina y el Caribe (UMALCA), Society for Industrial and Applied Mathematics SIAM and European Mathematical Society EMS held at Centro de Modelamiento Matemático (CMM), on March 13-17, 2006.

There was an important participation of latinamerican mathematicians and a friendly and good ambiance for scientific discussions. There were special sessions in Probability organized by Pablo Ferrari and Statistical Mechanics organized by Maria Eulalia Vares.

During the congress Marcelo Viana from UMALCA, Carlos Castillo-Chavez from SIAM and Rolf Jeltsch from EMS met with the coordinator of ICAM Servet Martinez and the director of CMM Rafael Correa. It was agreed that the same societies will organize a second congress ICAM2010. The host institution will be suggested by UMALCA in next months.

Besides the scientific program the organizers invited the foreign lecturers and speakers to

an excursion to Pablo Neruda's house at Isla Negra (100 kms. from Santiago) that took place on the afternoon of march 15.

There were 208 participants from the following countries (grouped by regions): Argentina (9), Brazil (28), Chile (81), Colombia (3), Mexico (7), Peru (1), Uruguay (7), Venezuela (1), USA (21), Canada (1), Austria (3), Finland (3), France (19), Germany (5), Hungary (1), Israel (1), Italy (3), Lithuania (1), Russia (2), Spain (8), Sweden (1), Switzerland (1), United Kingdom (2).

There were 14 thematic sessions: Control & Theory, Systems Dynamical Systems. Ecology Epidemiology, Financial & Mathematics, Fluid Dynamics, Genomics & Bioinformatics, Imaging Science, Matrix Analysis & Applications, Numerical Analysis, Optimization, Partial Differential Equations, Probability. Statistical Mechanics. Transportation Networks.

Pablo Ferrari

Chair, Latin America Regional Committee

Report on Conference on Stochastics in Science in honor of Ole E. Barndorff-Nielsen 2006

A Conference on Stochastics in Science in honor of Ole E. Barndorff-Nielsen was hosted by Centro de Investigación en Matemáticas (CIMAT) at Guanajuato, Mexico, over the period of 20-24 March 2006.

The Scientific Program of the Conference included an inaugural talk by Neil Shephard, a Special Invited talk by Albert Shiryaev and ten Invited Sessions of three talks each. Each Session was organized by a collaborator/ colleague of Ole. Last but not least the conference comprised a special Invited Poster Session for young researchers, with whom Ole has recently collaborated or who work on areas of Ole's interests.

Among the topics of the conference were Lévy theory and processes, infinite divisibility, likelihood theory, and quantum statistics as well as stochastic modeling in time and space and with applications in the physical sciences, bioinformatics and finance.

The conference was very successful owing to the excellent general presentations by the invited speakers and the exceptional quality of the poster session which generated a very stimulating scientific environment. The scenic location, the lively and open general atmosphere and the smooth organization also contributed to making this an unforgettable event.

Social activities included a conference banquet, which took place at the beautiful gardens of Ex-Hacienda de Marfil, set in a colonial-period mining estate. A typical "callejoneada" was also included consisting of walking, while drinking wine out of especially designed "porrones", through the narrow alleys of Guanajuato, surrounded by picturesque colonial buildings dating back to the 17th century, and led by a "estudiantina", that is a group of musicians clad in medieval student uniforms.

Attendance totaled about 145 drawn largely from Mexico, Germany, Denmark, Canada, Brazil, Uruguay, The Netherlands, Spain, Japan, France, United States, England, Scotland, Cuba, Switzerland, Russia, Italy and Sweden.

Funding was provided by CIMAT, Statistics Laboratory of CIMAT (LABEST), Guanajuato State Council for Science and Technology (CONCYTEG), University of Guanajuato, Metropolitan Autonomous University-Cuajimalpa (UAM), National Council for Science and (CONAYT), Technology Mexican Statistical Association (AME), Mexican Mathematical Society (SMM), Institute of Mathematics of the National Autonomous University of Mexico (IMATE-UNAM). Thiele Centre. Munich University of Technology, Cervecería Cuautémoc, Teguila Sauza, Tequila Herradura and Cámara Nacional de la Industria del Tequila.

Highlights and pictures of the conference are available at a conference archive on http://www.cimat.mx/Eventos/oebnconference/. A gallery of pictures by Tina Marquardt is available at http://www-m4.ma.tum.de/Guanajuato/ Guanajuato2006.html.

> Claudia Klüppelberg Víctor Pérez-Abreu Michael Sørensen

REPORT ON A RESEARCH INSTITUTE

Evaluation of EURANDOM

In August 2005 an international committee visited EURANDOM as part of a procedure to come to an evaluation of the institute.

The evaluation committee was appointed by the Physical Sciences Board of NWO (the Dutch science foundation). Its members were:

- Peter Glynn (chair), Stanford Univ.
- Jan Beirlant, Univ. of Leuven
- Don Dawson, Carleton Univ., Ottawa (chairman of the EURANDOM scientific council)
- Kevin Glazebrook, Univ. of Edinburgh
- Alain-Sol Sznitman ETH, Zürich
- Srinivasa Varadhan New York Univ.

The committee was supported by NWO staff.

The report was published January 2006.

EURANDOM came out of the evaluation with excellent scores. In its report the panel states that "In the seven year of its existence, EURANDOM has become a pre-eminent centre for the study of stochastics, playing a key role in the development of the discipline both locally within the Netherlands and globally within Europe and beyond. The international scientific community has come to view EURANDOM as a research centre of the first rank, with a scientific programme that is of world class quality. EURANDOM has also had career-changing impact on its postdoctoral fellows and Ph.D. students. The Evaluation Committee was particularly struck by the fact that virtually all of the stochastics facultv appointments made in The Netherlands over the last five years were first recruited through EURANDOM, indicating the ability of the institute to attract and retain first rate scientists."



FORTHCOMING MEETINGS

Program on Random Graphs and Large-Scale Real-World Networks: May 1 - June 30 2006

The Institute for Mathematical Sciences (Singapore) is organizing a program on Random Graphs and Large-Scale Real-World Networks. The program will take place from May 1 to June 30, 2006 in Singapore.

The aim of the program is to bring together people who have done much work on the rigorous mathematical theory of random graphs and experts (mostly physicists and computer scientists) on measuring real-world graphs, modeling them and studying them experimentally. The problems concerning complex networks vary greatly in importance and difficulty, so the program should not only enable young researchers to gain access to the methods and problems of a large and very active field, but the research community should also benefit from the collective wisdom of the participants as to the direction of future research.

The program will consist of tutorials, workshop and a public lecture, with ample opportunities for collaborative research among local and international participants. Activities of the program:

• Tutorials: 8-12 May 2006. Speakers - L. Lovasz, B. Bollobas, P. Balister, O. Riordan, S. Janson;

• Workshop: 12-16 June 2006;

• Public Lecture: (to be advised) Speakers - J.T. Chayes, A.L. Barabasi.

The Organizing Committee of this program consists of:

• Chair: Bela Bollobas (Univ. of Memphis and Univ. of Cambridge);

• Co-chairs: Khee-Meng Koh (National Univ. of Singapore), Oliver Riordan (Univ. of Cambridge), Chung-Piaw Teo (National Univ. of Singapore), Vikram Srinivasan (National Univ. of Singapore).

For further information and registration, please visit http://www.ims.nus.edu.sg/ Programs/ randomgraphs/index.htm.

For general enquiries, please email imssec@nus.edu.sg. For enquiries on scientific aspects of the program, please email Bela Bollobas (bollobas@msci. memphis.edu).

CASI 2006 (Conference of Applied Statistics in Ireland): 17-19 May 2006

This conference will be held in May, 17-19, 2006, in Hotel Europe, Killarney, Ireland. Invited Speakers are: David Brillinger, John Crowley, David Giltinan, Grace Wahba.

For more details, please visit: http://euclid.ucc.ie/pages/casi06/index.html or contact Kingshuk Roy Choudhury (kingshuk@stat.ucc.ie).

Program on Algorithmic Biology: Algorithmic Techniques in Computational Biology: June 1 - July 31 2006

The Institute for Mathematical Sciences (Singapore) is organizing a program on Algorithmic Techniques in Computational Biology. The program will take place from June 1st to July 31st 2006 in Singapore.

The theme of this program is algorithmic techniques in computational biology. The program will bring together researchers in algorithmic biology from a wide spectrum of application areas including, but not limited to, sequence comparison and analysis, microarray design and analysis, whole genome alignment, recognition of genes and regulatory elements, motif finding, gene network. reconstruction. phylogeny phylogenetic networks, molecular evolution, computational proteomics, and systems biology.

The program will consist of tutorials and workshops, with ample opportunities for collaborative research among local and international participants.

Activities of the program :

Workshop 1: RECOMB Workshop on

Regulatory Genomics (19-23 June 2006, tentative);

• Workshop 2: Workshop on Bioalgorithmics (17-21 July 2006);

• Tutorials: (to be advised).

The Organizing Committee of this program consists of:

• *Co-chairs:* Hon Wai Leong (National Univ. of Singapore), Pavel Pevzner (Univ. of California, San Diego), Franco Preparata (Brown Univ), Ken W. K. Sung (National Univ. of Singapore), Louxin Zhang (National Univ. of Singapore).

For further information and registration, please visit

http://www.ims.nus.edu.sg/Programs/ algorithmicbiology/index.htm.

For general enquiries, please email imssec@nus.edu.sg. For enquiries on scientific aspects of the program, please email Hon-Wai Leong (leonghw@comp.nus. edu.sg).

XV International Workshop on Matrices and Statistics: 13-17 June 2006

The Fifteenth International Workshop on Matrices and Statistics will be held in Uppsala, from Tuesday, June 13 till Saturday, June 17, 2006. The purpose of the workshop is to stimulate research, in an informal setting, and to foster the interaction of researchers in the interface between matrix theory and statistics. Additional emphasis will be put on related numerical linear algebra issues and numerical solution methods, relevant to problems arising in statistics. The workshop will include both invited and contributed talks.

For more detailed info please visit the homepage:

www.bt.slu.se/iwms2006/iwms06.html.

Workshop on Performance analysis of manufacturing systems: 19–20 June 2006

The workshop on "Performance analysis of manufacturing systems" will be held in June 19–20, 2006, in EURANDOM, Eindhoven, The Netherlands.

The goal of this workshop is to bring together industry and academia to discuss the performance analysis of discrete manufacturing systems, for which discreteevent simulation models and analytical queueing models provide a common tool. Theoretical developments in this area as well as applications to manufacturing will receive attention. Emphasis will be on aggregate models for manufacturing systems, as well as on incorporating manufacturing data into these models. The flavour of the first day is application oriented; the emphasis of the second day is on theoretical developments. Speakers from industry as well as from academia will be invited.

Organizing committee: I.J.B.F. Adan (I.J.B.F.Adan@tue.nl), O.J. Boxma (O.J.Boxma@tue.nl), L.F.P. Etman (L.F.P.Etman@tue.nl), A.A.J. Lefeber (A.A.J.Lefeber@tue.nl), J.E. Rooda (J.E.Rooda@tue.nl). For further information and registration, please visit http://www.eurandom.tue.nl/workshops/ 2006/EPT/EPT_main.htm.

Conference on Stochastic Networks: 19-24 June 2006

The seventh international Conference on Stochastic Networks will be held on June 19-24, 2006 at the Univ. of Illinois at Urbana-Champaign. This conference will continue a tradition of similar meetings held at irregular intervals over the last 20 years or so, starting with the one organized by Peter Glynn and Tom Kurtz in Madison in 1987, continuing with conferences in Minneapolis, Edinburgh, Madison, Stanford and Montreal. These meetings have brought together mathematicians and applied researchers who share an interest in stochastic network models.

Like its predecessors, the 2006 Stochastic Networks Conference (sponsored by US Army Research Office) will emphasize new model structures and new mathematical problems that are motivated by contemporary developments in wireless networks, Internet, biology, manufacturing, and mathematical methods for stochastic network analysis. There will be roughly twenty invited talks over a six-day period (Monday through Saturday), with plenty of time in the interstices for informal discussions. In addition, there will be a poster session for contributed papers.

For preliminary information about the conference, see http://www.comm.csl.uiuc. edu/~srikant/ stochnet.htm.

Further updates will become available at the same website.

Fifth International Conference on Probability and Statistics (PROBASTAT2006): 25-30 June 2006

The 5th International Conference on Probability and Statistics, PROBASTAT 2006, will be held at Smolenice Castle, Slovakia, 5-9 June 2006.

Smolenice is a village in the west part of Slovakia, located about 60km north-east of the capital city Bratislava. The Smolenice Castle, surrounded by a beautiful park, towers above the village of Smolenice in the eastern foothills of Male Karpaty (Small Carpatians). The castle used to be a stronghold watching the Czech Road, and it was destroyed and abandoned in late 18th century. From this medieval stronghold only a part of the outside rampart with a cannon bastion is preserved. Renovation of the castle in Romantic style, started in the late 19th century, and was finished in 1955. The castle is used both for recreation and work (conferences, workshops, seminars, etc.).

The conference sessions will cover the following areas:

- Regression and Mixed Models (Chairs: Marie Hušková, Charles Univ, Prague, and Júlia Volaufová, Louisiana State Univ. Health Sciences Center, New Orleans);
- Experimental Design (Chairs: Werner Müller, Univ. of Economics and BA, Vienna, and Andrej Pázman, Comenius Univ, Bratislava);
- Time Series (Chair: Benedikt Pötscher, Univ. of Vienna);
- Statistical Learning (Chair: Ivan Mizera, Univ. of Alberta, Edmonton).

There will be invited talks on these areas. Contributed papers or posters on these areas or others are welcome. A proceedings volume is intended to be published after the conference.

For more details visit the web site at **aiolos.um.savba.sk/~viktor/probastat.html** where the information is regularly updated, or contact the organizers at:

PROBASTAT 2006 Institute of Measurement Science Slovak Academy of Sciences Dubravska cesta 9 841 04 BRATISLAVA SLOVAK REPUBLIC E-mail: **probastat@savba.sk**.

9th International Vilnius Conference on Probability Theory and Mathematical Statistics: 25-30 June 2006

This conference will be held in Vilnius, Lithuania, 25-30 June 2006, under the auspices of the International Statistical Institute. For more information, contact Aleksandras Plikusas (**conf@ktl.mii.lt**) at the Institute of Mathematics and Informatics, Akademijos str. 4, 08663, Vilnius, Lithuania, or visit **www.science.mii.lt/vilconf9/**.

6th International Conference on Stereology, Spatial Statistics, Stochastic Geometry: 26-29 June 2006

This conference will be held at the Charles Univ, Faculty of Mathematics and Physics, in Prague, Czech Republic, 26-29 June 2006. The meeting is devoted to theory and applications. For more information, contact Viktor Benes (benesv@karlin.mff.cuni.cz) or Radka Juzkova (radka.juzkova@svses.cz).

The website for the meeting is at www.karlin.mff.cuni.cz/s4g/.

7th International Conference on Teaching Statistics (ICOTS-7): 2-7 July 2006

The International Association for Statistical Education (IASE) and the International Statistical Institute (ISI) are organising the 7th International Conference on Teaching Statistics (ICOTS-7) which will be hosted by the Brazilian Statistical Association (ABE) in Salvador (Bahia), Brazil, 2-7 July 2006.

Most of the 54 Invited Paper Sessions (arranged into nine different topics) are complete. In addition, four Special Interest Group Meetings (three of them in both Portuguese and Spanish) have been arranged for those interested in discussing a particular theme.

Contributed papers and posters dealing with any aspect of statistics education are

welcome.

Contributed papers will be arranged in a variety of sessions, taking into account the proposals received. An optional refereeing process will be arranged for those wishing their papers to be refereed.

Those interested in submitting a poster should contact Celi Lopes (celilopes@uol.com.br) before 1 February 2006.

Detailed guidelines for authors, deadlines and other information are available at www.maths.otago.ac.nz/icots7/.

More information can be obtained from Carmen Batanero (**batanero@ugr.es**).

Conference on Markov Processes and Related Topics: 10-13 July 2006

A conference on Markov Processes and Related Topics will be held at the Univ. of Wisconsin--Madison July 10-13, 2006, to honor Tom Kurtz on his 65th birthday for his many fundamental contributions to probability theory. For a list of invited speakers, go to http: //www.math.utah.edu/~ethier/kurtzfest.html. There will also be contributed talks. See the web page for information about contributing.

XXIII International Biometric Conference (IBC2006): 16-21 July 2006

The International Biometric Conference, sponsored by the International Biometric Society, is held every two years and brings together statisticians and bioscientists interested in the development and application of statistical and mathematical methods for the biological sciences. The conference was held in Berkeley, California, in 2000; in Freiburg, Germany (www.ibc2002.uni**freiburg.de**) in 2002, and in Cairns, Australia (www.ozaccom.com.au/cairns2004/) in 2004.

The 2006 meeting will be held in Montreal, Quebec, Canada, 16-21 July 2006. Please see **www.ibc2006.org** for information, or contact the chair of the Local Organising Committee, James Hanley by email at **james.hanley@mcgill.ca**.

31st Conference on Stochastic Processes and their Applications: 17-21 July 2006

This conference will be held in Paris, France, 17-21 July 2006. This annual event will be organised under the auspices of the Bernoulli Society for Mathematical Statistics and Probability and co-sponsored by the Institute of Mathematical Statistics. Detailed information will be posted at www.proba.jussieu.fr/pageperso/spa06/.

26th European Meeting of Statisticians: 24-28 July 2006

This conference will be held in Toruń, Poland. This is the first announcement.

The Chairperson of the Scientific Program Committee is Herold Dehling (Ruhr-Universität Bochum). Adam Jakubowski (Nicolaus Copernicus Univ, Toruń) is in the chair of the Local Organising Committee.

The town of Toruń, located over the biggest river of Poland, Vistula, is famous for being the place where Nicolaus Copernicus was born in 1473. Toruń's main attraction is as the medieval town of Toruń, as inscribed in The World Heritage List. The old town of Toruń is an example of a small historic trading city that preserves to a remarkable extent its original street pattern and outstanding early buildings, and which provides an exceptionally complete picture of the medieval way of life. For more information on Toruń visit **www.torun.pl**.

Nicolaus Copernicus Univ. is the main organising institution of the conference. It was founded in 1945, by a group of professors which left Vilnius. The Univ. serves to more than forty thousand students and its campus offers perfect conditions for the conference. Visit **www.uni.torun.pl/en** to learn more on the Univ.

The news related to the conference will be published on the conference web page www.ems2006.umk.pl. The contact e-mail is ems2006@umk.pl.

Program on Dynamical Chaos and Non-equilibrium Statistical Mechanics:

1 August – 30 September 2006

The Institute for Mathematical Sciences (Singapore) is organizing a program on Dynamical Chaos and Non-equilibrium Statistical Mechanics: *From Rigorous Results to Applications in Nano-systems*. The

program will take place from August 1 – September 30, 2006 in Singapore. The Organizing Committee of this program consists of Co-chairs: Leonid Bunimovich (Georgia Institute of Technology), Giulio Casati (Univ. Insubria, Italy, and National Univ. of Singapore), Lock Yue Chew (Nanyang Technological Univ), Baowen Li (National Univ. of Singapore), George Zaslavsky (New York Univ).

This two-month program will bring together leading international scientists in the field of mathematics, theoretical, computational, and experimental physics, and local experts from Departments of Physics, Mathematics, Computational Science, Material Science, Mechanical Engineering, Electrical and Computer Engineering, DSO labs, Temasek Labs, and A*Star Institutes.

The program participants will review recent developments of dynamical chaos theory and non-equilibrium statistical mechanics and its applications to quantum systems and, in particular, to nanosystems. The participants will discuss basic scientific topics for the understanding of the fundamental laws of physics as well as applications to nano and quantum systems. The program will provide a platform for the participants, in particular the mathematicians and physicists, to dialogue and collaborate in the fast developing field of nano science and technology.

The following areas would be the core issues of the program:

- non-equilibrium statistical physics;
- directed and anomalous transport in nano-systems;

The program will provide ample opportunities for collaborative research among local and international participants. Activities of the program :

- Collaborative research: 1 Aug 30 Sep 2006. During this period, local and overseas researchers will interact and collaborate in research on various topics of the field.
- Conference: The First International Transmission Workshop on of Information and Energy in Nonlinear and Complex Systems (TIENCS), 1 -4 Aug 2006. The purpose of this brina workshop is to together researchers world-wide to discuss the most recent developments in anomalous energy (heat) transport in dimensional low systems, synchronization of chaotic systems and applications to communication of information. It also serves as a forum to promote regional as well as international scientific exchange and collaboration.
- Tutorials: 7 11 Aug 2006. Recent developments in dynamical chaos and non-equilibrium statistical mechanics.

For further information and registration, lease visit

http://www.ims.nus.edu.sg/Programs/chaos/

For general enquiries, please email **imssec@nus.edu.sg**. For enquiries on scientific aspects of the program, please email Baowen Li at phylibw@nus.edu.sg.

Prague Stochastics 2006: 21-25 August 2006

This conference will be held in Prague, Czech Republic, 21-25 August 2006. It is a joint session of the 7th Prague Symposium on Asymptotic Statistics and the 15th Prague Conference on Information Theory, Statistical Decision Function and Random Processes, organized under the auspices of the Bernoulli Society for Mathematical Statistics and Probability.

The meeting will be organised by the Department of Probability and Mathematical Statistics, Faculty of Mathematics and Physics, Charles Univ. and the Department of Stochastic Information, Institute of Information and Automation, Czech Academy of Sciences.

The scientific program will be aimed to cover a wide range of stochastics with special emphasis on the topics of this lively field which have been pursued in Prague.

Contact Zuzana Praskova, Department of Statistics, Charles Univ, Sokolovska 83, 186 75 Prague, CZECH REPUBLIC, e-mail **praskova@karlin.mff.cuni.cz**, or see **www.utia.cas.cz/pragstoch06** for further details.

A conference in honor of Professor Ester Samuel-Cahn: 18-20 December 2006

A conference in honor of Professor Ester Samuel-Cahn, who recently retired from the Hebrew Univ, will be held near Jerusalem on December 18-20, 2006.

The general theme of the conference will be statistics and its applications. Ester's lifelong commitment and contributions to the profession and science of statistics, her endless fostering of young statisticians and her impressive record of teaching statistical theory are highly respected by her many colleagues and her countless former students. Her achievements have earned her worldwide recognition and many awards, including the Israel Prize. We all feel Ester merits honoring her with a conference.

There is still a possibility to add speakers. Those interested in contributing to the program are kindly requested to contact: Prof. Isaac Meilijson, Chair, Program Committee, at **isaco@post.tau.ac.il**, tel: +972-3-640-8826.

Among those who already approved their participation in the conference are: Robert J. Aumann (Hebrew U.); Lawrence D. Brown (Penn); F. Thomas Bruss (ULB); Theofilos Cacoullos (Athens U.); Yuan S. Chow (Columbia U.); Thomas Ferguson (UCLA); Larry Goldstein (USC); Alexander Gnedin (Utrecht U.); Allan Gut (Uppsala U.); Sergiu Hart (Hebrew U.); Theodore P. Hill (Georgia Tech); Ioannis Karatzas (Columbia U.); Abba M. Krieger (Penn); Tze L. Lai (Stanford); Isaac Meilijson (Tel Aviv U.); Ingram Olkin (Stanford U.): Emanuel Parzen (Texas A&M): Danny Pfeffermann (Hebrew U.); Jerome K. Percus (NYU); John Preater (Keele U.); Ernst Presman (Russian Academy of Sciences); Yosef Rinott (Hebrew U.); Uwe Saint-Mont (Fach-Hochschule Nordhausen); Stephen M. Samuels (Purdue U.); Marco Scarsini (Torino Schmitz U.): Norbert (Muenster U.): Lawrence Shepp (Rutgers); David О. Siegmund (Stanford U.); Isaac M. Sonin (UNC Charlotte); Wolfgang Stadie (Osnabrueck U.); Krzysztof Szajowski (Wroclaw Tech.); Mitsushi Tamaki (Aichi U.); Neil Turner (Keele U.); Alexander Yushkevich (UNC Charlotte); Shelemyahu Zacks (Binghamton U.) and Cunhui Zhang (Rutgers).

For further information contact: Ms. Aliza Shadmi, Conference Coordinator

shadmi-n@012.net.il, tel: +972-2-641-6394, or see:

http://www.EsterConference.huji.ac.il (under construction).

Sixth International Triennial Calcutta Symposium: 29-31 December 2006

Calcutta Statistical Association jointly with the Department of Statistics, Calcutta University is organizing the Sixth International Triennial Calcutta Symposium on Probability and Statistics during December 29-31, 2006.

This Symposium follows in the footsteps of earlier five Symposia held in 1991,1994,1997,2000 and 2003. As in the earlier Symposia, the objective is to provide a forum to the researchers, engaged in the field of Statistics and Probability to exchange ideas, facilitate discussions and share views amongst themselves.

As in the previous occasions, this time also there will be a special session on Design of Experiments and Combinatorics in the memory of the Late Professor R.C. Bose. On the occasion of the 100th birthday of the late Professor S.N. Roy, there will be a special session on December 29, 2006.

Intending participants are requested to contact the convener of the organizing committee for further details:

Dr Asis Kumar Chattopadhyay, Department of Statistics, Calcutta University 35, Ballygunge Circular Road, Kolkata 700 019, INDIA.

e-mail: akcstat@caluniv.ac.in

asis_stat@yahoo.com

sixtricalsy@yahoo.com

For further information visit us at www.calcuttastatisticalassociation.org.

This conference will be held in Bielefeld, Germany, 27-30 March 2007.

This is the first joint conference of German Statisticians organized by DAGStat-Deutsche Arbeitsgemeinschaft Statistik/German Statistical Working Group.

The DAGStat is a collaborative project among five larger statistical societies in Germany, namely the:

* German Statistical Society (DStatG),

* German Region of the International Biometric Society (IBS-DG),

* German Classification Society (GfKL),

* Fachgruppe Stochastik within the German Mathematical Society,

* Association of German Urban Statisticians (VDSt).

Invitation to the Bernoulli Society satellite meeting of ISI 2007

As broadly publicised the 56th Session of the ISI will be held in Lisbon in 2007 and satellite meetings are being organized on a few subjects.

We would like to invite people working in the field of Probability and Statistics in Science and Technology to join us at the Bernoulli Society satellite meeting of ISI 2007, to be held at the Faculty of Engineering at the University of Porto, Portugal, after the Session in Lisbon. More information will be available in the near future.

The Faculty of Engineering at the University of Porto has good facilities and hosts a few scientific conferences and technical meetings

each year (http://www.fe.up.pt/si_uk/ WEB_PAGE.INICIAL).

The city of Porto is very easily to reach by plane from many cities in Europe; connections from some cities are at various times throughout the day. International flights The first joint statistical conference organized by DAGStat brings together academics and professionals from different areas of statistics, providing a platform for interdisciplinary research and exchange.

Major themes in 2007 are Statistical Methods of Bioinformatics, Survival Analysis, Time Series, Graphical Models, Analysis of Panel Data, Analysis of Space-Time Data, and much more.

Confirmed invited speakers are: Raymond J. Carroll, Lon Cardon, Ralf Korn, Helmut Lütkepohl, Johann Pfanzagl.

Email: dagstat2007@uni-bielefeld.de

Web: www.statistik2007.de

Languages: German and English.

into Porto are also very convenient and arrive at the international airport. Connections to Lisbon are good and frequent by train (3 hr. trip departures approximately every hour), by plane (30 min. several flights a day) or bus. Porto is also a touristic destination together with the River Douro Valley and the old part of town is a classified UNESCO World Heritage

(http://www.portoturismo.pt/en/init/default1.asp).

Address for inquiries:

Local Organisers: Paula Milheiro, poliv@fe.up.pt, (+351) 225081923.

Secretary: Clotilde Leite, clotilde@fe.up.pt, (+351) 225081944.

Faculdade de Engenharia, Rua Dr Roberto Frias, s/n, P-4200-465 PORTO, Portugal.

Dates: following the 2007 ISI Lisboa Session.

Message from the Treasurer

You are welcome to advertise jobs in Bernoulli News. The cost is currently EUR 50 per advertisement. The advertisement should contain no more than 300 words and should be emailed as plain text (ASCII or ISO8859-1) to the Editor. — Ursula Gather (Bernoulli Society Treasurer).

WHO IS WHO IN THE BERNOULLI SOCIETY

OFFICE	OFFICE BEARER	LOCATION	EMAIL
President	Peter Jagers	Göteborg, Sweden	jagers@math.chalmers.se
President Elect	Jean Jacod	Paris, France	jj@ccr.jussieu.fr
Past President	Donald Dawson	Ottawa, Canada	ddawson@math.carleton.ca
Scientific Secretary	Arnoldo Frigessi	Oslo, Norway	frigessi@nr.no
Membership Secretary	V. Mammitzsch	Marburg, Germany	mammit@mathematik.uni-marburg.de
Treasurer	Ursula Gather	Dortmund, Germany	gather@statistik.uni-dortmund.de
Executive Secretary	Daniel Berze	Voorburg, The Netherlands	isi@cbs.nl
Council Member 2003-2007	Tim Brown	Canberra, Australia	tim.brown@anu.edu.au
Council Member 2003-2007	Murad Taqqu	Boston, USA	murad@math.bu.edu
Council Member 2003-2007	Frank den Hollander	Eindhoven, The Netherlands	denhollander@eurandom.tue.nl
Council Member 2003-2007	Valerie Isham	London, UK	valerie@stats.ucl.ac.uk
Council Member 2003-2007	Zhi-ming Ma	Beijing, China	mazm@mail.amt.ac.cn
Council Member 2003-2007	Mario Wschebor	Montevideo, Uruguay	wschebor@cmat.edu.uy
Council Member 2005-2009	Victor Perez-Abreu	Guanajuato, Mexico	pabreu@cimat.mx
Council Member 2005-2009	Wilfrid Kendall	Coventry, UK	w.s.kendall@warwick.ac.uk
Council Member 2005-2009	Eva Vedel Jensen	Aarhus, Denmark	eva@imf.au.dk
Council Member 2005-2009	Alison Etheridge	Oxford, UK	etheridge@stats.ox.ac.uk
Council Member 2005-2009	Rajeeva Karandikar	New Delhi, India	rlk@isid.ac.in
Council Member 2005-2009	Anton Wakolbinger	Frankfurt am Main, Germany	wakolbinger@math.uni-frankfurt.de
Chair, Publication Committee	Peter Jagers	Göteborg, Sweden	jagers@math.chalmers.se
Co-Chair, BS/IMS Liaison Committee	W. R. van Zwet	Leiden, The Netherlands	vanzwet@math.leidenuniv.nl
Co-Chair, BS/IMS Liaison Committee	Ole E. Barndorff-Nielsen	Aarhus, Denmark	oebn@imf.au.dk
Chair, Committee for Conferences on Stochastic Processes	Ed Waymire	Corvallis, USA	waymire@math.orst.edu
Chair, European Regional Committee	Marie Huskova	Prague, Czech Republic	marie.huskova@mff.cuni.cz
Chair, Committee on Probability and Statistics in the Physical Sciences	Wojbor Woyczyński	Cleveland, USA	waw@po.cwru.edu
Chair, Latin America Regional Committee	Pablo Ferrari	São Paulo, Brazil	pablo@ime.usp.br
Chair, East-Asian and Pacific Regional Committee	Tim Brown	Canberra, Australia	tim.brown@anu.edu.au
Editor, Bernoulli	Peter McCullagh	Chicago, USA	pmcc@galton.uchicago.edu
Editor, Bernoulli News	Krzysztof Dębicki	Wrocław, Poland	debicki@math.uni.wroc.pl
	Zbigniew Palmowski	Wrocław, Poland	zpalma@math.uni.wroc.pl
Editor, Journal of Stochastic Processes and Their Applications	Maria Eulália Vares	Rio de Janeiro, Brazil	spa1@cbpf.br
Editor, International Statistical Review	Eugene Seneta	Sydney, Australia	eseneta@maths.usyd.edu.au
Bernoulli Society Web Editor	Björn Böttcher	Marburg, Germany	boettcher@mathematik.uni- marburg.de

2006 MEMBERSHIP OF THE BERNOULLI SOCIETY FOR MATHEMATICAL STATISTICS AND PROBABILITY

The Bernoulli Society for Mathematical Statistics and Probability is a Section of the International Statistical Institute. It is an autonomous Society which seeks to develop and improve statistical and stochastic methods and their applications through the promotion of international activity and cooperation.

Members of the Society receive the following publications free of charge: *Bernoulli, Bernoulli News* and the *International Statistical Institute Newsletter. International Statistical Review* is available for EUR 11 (online) or EUR 26 (online and hardcopy), and *Short Book Reviews* for EUR 11: both may be taken in combination for EUR 19 (online) or EUR 31 (online and hardcopy ISR). (All prices are *per annum.*) Reduced rates are available for *Stochastic Processes and Their Applications, Journal of Time Series Analysis, Biometrika, Chance, Probability Theory and Related Fields, Scandinavian Journal of Statistics, Statistical Science and American Journal of Mathematics and Management Sciences. Kluwer offers a 20% discount on their books, if ordered directly.*

Bernoulli Society members also profit from low registration fees for conferences organised or sponsored by the Society.

Regular membership dues for 2006 are EUR 66. Regular members who are members of the IMS can apply for joint BS-IMS, or BS-IMS-ISI membership, offering a reduction in dues.

Certain members can apply for a 50% dues reduction, rounding upwards to the nearest integer (only one reduction possible!). These members receive full benefits of memberships and include

- all new members in 2006;
- students and postdocs until two years after graduation (proof of student or postdoc status is required);
- retired persons;
- couples (only one receives publications); and
- members from developing countries (including Eastern and Central Europe).

Alternatively, permanent residents of the above countries can apply for membership with extraordinary status. There are no annual dues, but an entrance fee (given below) is charged to cover administrative costs of membership, but otherwise extraordinary members will enjoy the usual benefits of individual membership of the Bernoulli Society such as voting rights, eligibility to offices of the Bernoulli Society, lower registration fees at conferences of the Bernoulli Society and reductions to journal subscriptions. However, members with extraordinary status will not receive the publications of the Bernoulli Society free of charge, but may subscribe to publications of the Bernoulli Society at special rates: e.g., the annual subscription price for *Bernoulli* for 2006 is EUR 18.

Entrance fee for extraordinary membership in 2006 is EUR 19.

Students can apply for the same type of membership but do not pay an entrance fee (proof of student status required).

Applications for reduced membership fees or extraordinary status should be sent to

V Mammitzsch (Membership Secretary) Department of Mathematics and Computer Science Philipp University D-35032 Marburg tel +49 6421 2825484 GERMANY fax +49 6421 2828986 email mammit@mathematik.uni-marburg.de

Applications for regular BS and joint BS-IMS membership should be sent to

Margaret de Ruiter-Mollo	y (Membership Officer)
c/o ISI	
428 Princes Beatrixlaan	
PO Box 950	
2270 AZ Voorburg	tel +31 70 337 5726
THE NETHERLANDS	fax +31 70 386 0025
email mmly@cbs.nl	

An application form for a joint BS-IMS membership is available on **isi.cbs.nl/bern_ims-form.htm**, and for a joint BS-IMS-ISI membership on **isi.cbs.nl/bern_ims_isi-form.htm**.

Please make all payments in EURO only and made payable to "The International Statistical Institute".

Membership Application Form — The Bernoulli Society 2006

I seek regular membership of the Berno	I am a new member in 2006 (half-price subscription)												
I wish to apply for membership of the Bernoulli Society at a reduced rate as a													
student / recent postdoc	Retired person Couple member Member from developing cour									count	ry		
I wish to apply for membership of the Bernoulli Society with extraordinary status													
I wish to apply for the same type of mer	nbership of the Berno	ulli S	ociety a	is a stude	ent								
NAME													
DATE OF BIRTH (DAY MONTH YEAR)									FEMA	LE	/	MAL	E
ADDRESS LINE 1													
ADDRESS LINE 2													
POSTCODE AND COUNTRY													
EMAIL													
TELEPHONE / FAX													
Please bill me													
Please debit my Euro/Mastercard	→												
Please debit my Visacard													
Date Sigr	ature												

LIBRARY ORDER FORM: BERNOULLI

Please Hand to Your Librarian

Please enter our subscription to *Bernoulli* Volume 12 (six issues), in hardcopy or on-line, at the Library Subscription Rate

			EUR 3	01													
	Please send me a FREE sample co	ру с	of Berr	oulli													
	Please provide <i>Bernoulli</i> as hard copy						Please provide <i>Bernoulli</i> on-line										
	Please bill me																
	Please debit our Euro/Mastercard ->																
	Please debit our Visacard	▶															
Da	te Signatu	ire	•		•												
		-															
	INSTITUTION																
	ADDRESS LINE 1																
	ADDRESS LINE 2																
POSTCODE AND COUNTRY																	
	EMAIL																
	TELEPHONE / FAX																

Please send this form to

Bernoulli c/o International Statistical Institute Sieriel Hoesenie Prinses Beatrixlaan 428 PO Box 950 2270 AZ Voorburg THE NETHERLANDS

tel +31 70 3375740 fax +33 70 3860025 email **shse@cbs.nl**