SOME HIGHLIGHTS FROM THIS ISSUE

Honours for Statisticians and Probabilists

A Word from the President

Itô Prizes 2005-2007

Bernoulli Society Committees

Reports on Recent Meetings

Forthcoming Meetings

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The deadline for the next issue is 30 September 2007.
Please email submissions as plain text to the Editors:
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HONOURS FOR STATISTICIANS AND PROBABILISTS

Abel Prize for 2007 to Professor Srinivasa S. R. Varadhan

The Norwegian Academy of Science and Letters has decided to award the Abel Prize for 2007, worth NOK 6,000,000 (USD 920,000) to Srinivasa S. R. Varadhan, Courant Institute of Mathematical Sciences, New York, for his fundamental contributions to probability theory and in particular for creating a unified theory of large deviation.

In the official statement of the Abel Committee we read:

...Varadhan’s theory of large deviations provides a unifying and efficient method for clarifying a rich variety of phenomena arising in complex stochastic systems, in fields as diverse as quantum field theory, statistical physics, population dynamics, econometrics and finance, and traffic engineering. It has also greatly expanded our ability to use computers to simulate and analyze the occurrence of rare events. Over the last four decades, the theory of large deviations has become a cornerstone of modern probability, both pure and applied.

Varadhan has made key contributions in several other areas of probability. In joint work with Daniel W. Strook, he developed a martingale method for characterizing diffusion processes, such as solutions of stochastic differential equations. This new approach turned out to be an extremely powerful way of constructing new Markov processes, for example, infinite-dimensional diffusions arising in population genetics.

Another major theme in the analysis of hydrodynamical limits describing the macroscopic behaviour of very large systems of interacting particles. A first breakthrough came in joint work with Maozheng Guo and George C. Papanicoulou on gradient models. Varadhan went even further by showing how to handle non-gradient models, greatly extending the scope of the theory. His ideas also had a strong influence on the analysis of random walks in a random environment. His name is now attached to the method of “viewing the environment from the travelling particle”, one of the few general tools in the field.

Varadhan’s work has great conceptual strength and ageless beauty. His ideas have been hugely influential and will continue to stimulate further research for a long time.
A WORD FROM THE PRESIDENT

My period as President of the Bernoulli Society is approaching its end; at the Lisbon ISI session in August, Jean Jacod will take over. The most important event during the period 2005-07 has probably been our strengthened collaboration with the IMS and our active participation in restructuring—and hopefully—reinvigorating the ISI.

The ISI is a fantastic organisation, one of the world's oldest international scientific bodies, spanning a member spectrum from pure probabilists all the way to opinion pollers and official statisticians.

With the breakthrough of probabilistic approaches all over science, our old liaison with official statistics has become somewhat overshadowed. But old acquaintance should not be forlorn. Our relation to government and administration is unique among the exact sciences. Official statistics remains a platform for rational discourse about politics, and thus, a prerequisite for democracy. Its reliability and proper analysis is indeed a worthy task for statistical science that should not be left to people without good training in mathematical statistics.

The ISI is both a meeting place between scientific and official statistics and a framework for highly specialised Bernoulli activities, as much in the forefront of science as any other Bernoulli meeting. Come to Lisbon and see for yourself.

Our good relationship to the IMS has become even better. IMS has taken over publishing the Bernoulli, and we collaborate on several electronic publication matters, as well as on our world congresses. After Lisbon 2007, there follows the Bernoulli–IMS World Congress in Singapore 2008.

Finally, stochastics has not only asserted its importance for science at large and kept its role in official statistics and social science. It has also scored successes as a branch of mathematics, some of the most prestigious awards in this field, Field Medals and now the Abel Prize given to colleagues of us. We congratulate Andrei Okounkov, Wendelin Werner, Ragu Varadhan, and Kiyosi Ito, who were awarded the Gauss Prize by the International Mathematical Union.

Peter Jagers
PRESIDENT

NEW JOURNALS

IMS LAUNCHES THE ELECTRONIC JOURNAL OF STATISTICS

The Institute of Mathematical Statistics (IMS) is launching a new journal, the Electronic Journal of Statistics (EJS), which will publish research articles and short notes on theoretical, computational and applied statistics. All articles in this open access journal are refereed. Authors will find that articles become publicly available shortly after they are accepted.

Open access electronic publishing is becoming an increasingly important part of academic life. EJS joins a growing portfolio of open access journals sponsored jointly by the IMS and the Bernoulli Society. These include two research journals, Electronic Journal of Probability and Electronic Communications in Probability; and the survey journals, Probability Surveys and Statistics Surveys.

Larry Wasserman of Carnegie Mellon University will serve as editor for the journal. Please visit www.imstat.org/ejs/ for more information and to submit papers.
We are pleased to inform you about the decision of the Editorial Board of SPA for the 2005 and 2007 editions of the Ito prize:


M. Eulalia Vares
EDITOR OF STOCH. PROC. APPL.

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**ANNOUNCEMENT**

**Itô Prizes 2005-2007**

To be awarded at the 32nd Conference on Stochastic Processes and their Applications (5-11 August 2007)

*Stochastic Processes and their Applications* will award two Itô prizes to authors of papers published between 2003-2005 and 2005-2007 recognizing those that have significantly contributed to the advancement of the theory or applications of stochastic processes. Each prize consists of an award of $5000 and will be presented at the 2007 SPA Conference, University of Illinois, Urbana-Champaign. The prize honors the vast and seminal contributions of Professor Kiyosi Itô towards mathematics and to probability theory in particular. The winning articles are selected by the Editorial Board members and Editor-In-Chief of the journal, *Stochastic Processes and their Applications*.

The first ever Itô prize was awarded to Ben Hambly, James Martin and Neil O’Connell for their paper *Concentration results for a Brownian directed percolation problem*. Stochastic Process Appl. 102 (2002), pp.207-220

For more information and updates please visit www.elsevier.com/statistics
BERNOULLI SOCIETY COMMITTEES

Meeting with Elsevier

On January 11, 2007, representatives of Elsevier, the Bernoulli Society, and the Editorial Board of Stochastic Processes and Their Applications met in Leiden. Present from Elsevier were David Clark (Publishing Director), Keith Jones (Publisher), and Catriona Fennell (Publishing Editor). The Bernoulli Society was represented by Peter Jagers (President), Jean Jacod (President-Elect), Frank den Hollander (Council and Editorial Board), and Daniel Berze (ISI-Executive Secretary). The Editorial Board was represented by Thomas Mikosch, Michael Sørensen, and Maria Eulália Vares.

The reason for getting together was the expressed concern by members of the stochastics community, about the price policy practiced by Elsevier for SPA, which generates dissatisfaction among potential authors and referees. The journal risks losing them.

For 2007, Elsevier offers a “standard institutional subscription” (print + electronic access to the past ten years) at 2,530 USD, and the option of an “alternative institutional subscription” at half the price. The alternative subscription comes with the printed version delivered quarterly (instead of monthly) and electronic access to the last twelve months (on a rolling basis).

On the one hand, Elsevier motivated its policy as part of its large publishing operation, including consortia and licensing. On the other hand, BS and SPA emphasized the need for a transparent price policy, making the alternative subscription widely known to the stochastics community and putting it to work effectively. Moreover, the alternative subscription should include full electronic access to a period of at least ten years at a modest additional payment. In this way, the price of SPA would become comparable to that of Probability Theory and Related Fields, published by Springer–Verlag. Elsevier agreed to make a proposal to settle the discrepancies, and to come forward to the needs of the stochastics community.

At the end of the meeting, Elsevier invited members of the stochastics community concerned with the development of the journal to contact Catriona Fennell at <c.fennell@elsevier.com>, to express their comments or criticisms, and to inform about possible difficulties with the implementation of the alternative subscription.

M. Eulália Vares
EDITOR OF STOCH. PROC. APPL.

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.
BERNOULLI SOCIETY: NEW MEMBERS

Welcome!

We welcome the following new members of the Bernoulli Society, who have joined between 1 January 2006 and now:

- Jean-François Angers
- John A.D. Aston
- Claude Belisle
- David Blei
- Patrick Brockett
- Peter John Brockwell
- Maria Brown Bins
- Amarjit S. Budhiraja
- Fabien Campillo
- Yasuko Chikuse
- Bertrand Clarke
- Carlo R. Cosenza
- Richard A. Davis
- Holger Dette
- Suzanne Dubnicka
- Paul B.P. Eggermont
- Piotr Fryzlewicz
- Agustín García-Nogales
- Edward I. George
- James B. Heaton
- Alexander Holevo
- Wen-Jang Huang
- Mong-Na Lo Huang
- Henrik Hult
- Arti Ishwaran
- Lancelot F. James
- Seok-Oh Jeong
- Jiashun Jin
- Galin L. Jones
- Matthew Jones
- Paul Joyce
- Yoshihide Kakizawa
- Haya Kaspi
- Reichiro Kawai
- Andrea B. Klee
- Michael Kohler
- Leonid Kontorovich
- Kan Kuang Huei
- Michael R. Lasarev
- John W. Lau
- David Lefevre
- Ryan John Machtmes
- Mokshay Madiman
- Antonio Mango
- Jonathan C. Mattingly
- Eric Moulines
- Madhuri S. Mulekar
- Ursula Uschi Müller-Harknett
- Amy J. Nail
- Richard Nickl
- Douglas William Nychka
- Dean Taitano Pangelinan
- Paolo Parolo
- Victor Perez-Abreu
- Tomas Prieto-Rumeau
- Luc Pronzato
- Jukka Rantala
- Lidia K. Rejto
- Sidney I. Resnick
- Victor Rivero
- Kaspar Rufiback
- Tobias Ryden
- Richard J. Samworth
- Kimberly F. Sellers
- Leilei Shi
- Nobuo Shinozaki
- Galit Shmueli
- Bernard W. Silverman
- Gunter Spoeck
- Philip B. Stark
- Roger A. Sugden
- Luke-Jon Tierney
- Panagiotis Tsiamyrtzis
- Maria Eulália Vares
- Hong-Long Wang
- Xiaofeng Wang
- Mike West
- Hong-Dar Isaac Wu
- David Wypij
- Michael H. Yampol
- Issa F. Zakeri
- Jim Zhang
- Jiancang Zhuang
The conference was held in Jerusalem, Israel, December 18–20, 2006, in honour of Ester’s recent retirement from the Hebrew University. The general theme of the conference was statistics and its applications and was aimed at highlighting 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.


The topics covered included Empirical Bayes Procedures, Bayesian Statistics, Optimal Stopping, Applied and Theoretical Statistics, Distribution Theory and Probability, Dynamic Programming and Gambling, Prophet Inequalities, Game Theory and Secretary Problems. The conference terminated with a brief retrospective by David O. Siegmund and a rejoinder by Ester Samuel-Cahn. A total of some 120 statisticians from Israel and from abroad attended the conference. The program was prepared by the program committee - Isaac Meilijson, Chair, Abba M. Krieger and David O. Siegmund. The organizing committee included Yoel Haitovsky, Chair, Gad Nathan, and Moshe Pollak. The conference was sponsored by the Marcy Bogen Chair of Statistics, the Center for the Study of Rationality and the Faculty of Social Sciences at the Hebrew University of Jerusalem, by the Israel Statistical Association, by the Central Bureau of Statistics, and by Teva Pharmaceutical Industries Ltd. Full details on the program can be found at:

http://www.esterconference.huji.ac.il/
Statistics 2007 - Statistics under One Umbrella

The conference "Statistics 2007 - Statistics under One Umbrella" was the first joint statistical meeting of German statisticians. It attracted more than 650 participants from more than 25 countries and in this respect, it was the largest meeting ever organized solely by German statistical societies. There were 10 outstanding keynote speakers (G van den Berg, R. J. Carroll, A. Collins, J. Copas, V. Didelez, R. Korn, H. Lütkepohl, H. Pesaran, J. Pfanzagl, D. Tyler) and numerous other invited speakers.

The meeting also included the annual meetings of the German Region of the International Biometrical Society (IBS) and the German Statistical Society, respectively. The meeting was organized by the "Deutsche Arbeitsgemeinschaft Statistik" (DAGStat), the newly established consortium of 11 statistical societies and associations domiciled in Germany. The chair of the DAGStat, Göran Kauermann, expressed his satisfaction about the meeting. He said "The meeting brought different statisticians together, biometricians, econometricians, mathematicians and a lot more. The conference built bridges of collaboration and clearly exhibited the interdisciplinary role of statistics." The next joint statistical meeting of the DAGStat is planned for 2009, the location will be revealed shortly.

Tatyana Krivobokova

Latin American Congress for Probability and Mathematical Statistics

The Tenth CLAPEM (Latin American Congress for Probability and Mathematical Statistics) occurred in Lima at the end of February. The meeting was a great success with many participants from Latin America and especially more than 100 participants from Peru and another 100 from other countries. There were two courses by Jim Ramsay and Claudio Landim, conferences by Regina Liu, Antonio Cuevas, Montserrat Fuentes, Nancy Garcia, Wilfrid Kendall, Tom Kurtz, Domenico Marinucci, John Rice, Alexandra Schmidt, Winfried Stutte and Ralph Neininger. There were 13 Thematic Sessions and Posters with the enthusiastic participation of young researchers of the region and other international centres.

During the X CLAPEM, the Latin American Chapter of the Bernoulli Society realized an Assembly where decide to change its name to Sociedad Latino Americana de Probabilidad e Estadistica Matematica (SLAPEM). A campaign for new members for the SLAPEM is in course.

Pablo Ferrari
CHAIR, LATIN AMERICA REGIONAL COMMITTEE
FORTHCOMING MEETINGS

International Conference in probability and statistics (ESAIM P&S MEETING):
14–15 June 2007

This conference will take place at the University Paul Sabatier, Toulouse, France, 14–15 June 2007. The aim of this meeting is to give an overview of high standard modern statistics and probability. With this perspective, the editors (from foreign countries) of ESAIM P&S which are experts in their domains will give a talk. This meeting will also give the opportunity for the participant to acquaint themselves with the ESAIM P&S editorial board.

There are no registration fees for this meeting. More information is available at http://www.lsp.ups-tlse.fr/Fp/Klein/esaim/engesaim.html.

8th Tartu Conference on Multivariate Statistics and 6th Conference on Multivariate Distributions with Fixed Marginals and Given Dependence Structure:
26–29 June 2007

This conference will take place in Tartu, Estonia, 26–29 June 2007. Conference Subject Areas are: Multivariate Distributions, Estimation and Testing Problems, Multivariate Dependence Structures, Semiparametric and Non-parametric Methods, Hidden Random Structures, Classification and Statistical Learning, Longitudinal Data Analysis, Incomplete Data, Stochastic Models in Finance and Insurance, Applications of Multivariate Analysis.

Deadline for registration: January 1, 2007
Contact Information: e-mail: msi@ut.ee.
Homepage: http://www.ms.ut.ee/tartu07/.

5th Conference on Extreme Value Analysis

The Fifth International Conference on Extreme Value Analysis will be hosted by the Department of Mathematical Statistics and Actuarial Science of the University of Bern.

The EVA2007 meeting will schedule review papers and original research on all aspects of risk and extreme value theory. The emphasis will be on probabilistic modelling, statistical analyses and applications. A special series of review talks is organized to honour the work of Laurens de Haan.

It is the aim of the conference to bring together a wide range of researchers, practitioners, and graduate students whose work is related to the analysis of extreme values in a wide sense.

Local Organizer:
Prof. Dr. Jürg Häusler, University of Bern, Department of Mathematical Statistics and Actuarial Science

More Information:
University of Bern, IMSV
Sidlerstrasse 5, CH-3012 Bern
Tel: +41 631 88 11
Fax: +41 631 38 70
e-mail: eva-conference@imsv.unibe.ch
http://www.eva-conference.unibe.ch
The *5th International Conference on Lévy Processes: Theory and Applications* will be held Copenhagen, August 13–17, 2007.

It will be preceded by a *Satellite Summer School on Lévy Processes: Theory and Applications* in Sandbjerg (Denmark), August 9–12, 2007.

The following speakers have agreed to give talks: Victor Perez Abreu (Mexico), Søren Asmussen (Aarhus), Jean Bertoin (Paris VI), Loïc Chaumont (Paris VI), Serge Cohen (Toulouse), Rama Cont (ENS Paris), Giulia Di Nuno (Oslo), Ron Doney (Manchester), Vicky Fasen (TU Munich), Niels Richard Hansen (Copenhagen), Henrik Hult (Brown), Niels Jacob (Swansea), Jean Jacod (Paris VI), Anders Tøver Jensen (Copenhagen), Ingemar Kaj (Uppsala), Jan Kallsen (TU Munich), Davar Khosnevisan (Utah), Claudia Kluppelberg (TU Munich), Andreas Kyprianou (Heriot-Watt), Jean-Francois Le Gall (Paris VI), Alexander Lindner (TU Munich), Filip Lindskog (KTH Stockholm), Makoto Maejima (Keio), Tina Marquardt (TU Munich), Mark Meerschaert (Otago), Bernt Oksendal (Oslo), Martijn Pistorius (King's College), Philip Protter (Cornell), Sid Resnick (Cornell), Holger Rootzen (Chalmers), Jan Rosiński (Knoxville), Francois Roueff (ENST/TSI), Gennady Samorodnitsky (Cornell), Ken-iti Sato (Nagoya), Rene Schilling (Marburg), Thomas Simon (d'Évy-Val d'Essonne), Philippe Soulier (Paris X), Donatas Surgailis (Vilnius), Jeannette Woerner (Goettingen), Yimin Xiao (Michigan State).

For more information, please visit the website: http://www.math.ku.dk/conf/levy2007/levy.html

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**14th Workshop on Stochastic Geometry, Stereology and Image Analysis:**

23–28 September 2007

This workshop is organized under the auspices of the Friedrich-Schiller-University Jena, School of Mathematics and Informatics, Department of Stochastics, Jena, Germany.

The conference topics concern various aspects of stochastic geometry, integral geometry, geometrically-oriented spatial statistics, stereology and related mathematical fields and applications, in particular image analysis.

Registration and contact for further inquiries: nagel@minet.uni-jena.de

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**Upcoming workshops and conferences at EURANDOM**

The following workshops and conferences will take place in Eurandom, Den Dolech 2, Eindhoven, The Netherlands:

- Workshop "Random Polymers", June 18-22, 2007;
- Mini-course Algebraic Statistics, organised by EIDMA and Diamant, June 25–29, 2007;

For further information please have a look at the website www.eurandom.tue.nl.
**JOB ADVERTISEMENTS**

*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

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