Bernoull NEWS

#### NEWSLETTER OF THE BERNOULLI SOCIETY FOR MATHEMATICAL STATISTICS AND PROBABILITY

## SOME HIGHLIGHTS FROM THIS ISSUE

Obituary

A Word from the President

Memories

Honours for Statisticians and Probabilists

Reports on Recent Meetings

Forthcoming Meetings

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The deadline for the next issue is 15 April 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.

## Dr. Khatab M. Hassanein



Dr. Khatab M. Hassanein

Dr. Khatab M. Hassanein died peacefully July 9, 2005 at North Kansas City Hospital with his daughter at his bedside.

Dr. Hassanein was born in Cairo, Egypt, but was proud to be a citizen of his beloved U.S.A. for many decades. He received Bachelor's and Master's degrees in Statistics and in Meteorology from the University of Cairo. While in Egypt, he taught in both private and public schools. Later he was on the faculty at the University of Cairo, where he was honored with a United Nations Food and Agriculture Organization Scholarship to study Statistics in the United States. He spent some time in graduate work at Harvard University, then transferred to the University of North Carolina at Chapel Hill, from which he received M.P.H. and Ph.D. degrees in **Biostatistics**.

After serving on the faculty at Chapel Hill for two years, he returned to his faculty position at the Institute of Statistics at the University of Cairo. In 1967, he returned to the U.S. and joined the faculty at the University of Kansas Medical Center, where for many years and up to the present time he served as Professor and Chairman of the Department of Biometry.

Dr. Hassanein has received many honors, including the Distinguished Teaching Award from the University of Kansas Medical Center. He was a fellow of the International Statistics Institute. He served as author or coauthor of more than one hundred and fifty papers.

Dr. Hassanein was often praised for his unique capability of being able to apply creative statistical methods to difficult medical and biological questions. One recent example of this type of application is a new technique developed for Meta-Analysis with his esteemed colleague and friend, Dr.A.K.Md. Ehsanes Saleh of Carleton University, Canada, which is getting published in the Journal of Biopharmaceutical Statistics (JBS) in the first issue of 2006.

Dr. Hassanein was a deep believer in God. In addition to his great love for his family, friends, and students, he enjoyed poetry, philosophy, history, religion, and music. He especially loved teaching and working with his students.

He was deeply loved by family, friends and students, and will be greatly missed.

# A WORD FROM THE PRESIDENT

In a recent Swedish historical novel, about the rampaging of Swedish troops in Poland during the early 18th Century, there is a short passage about crossing of random trajectories. (Sundman and Drake are two army officers, Sundman being questioned about a massacre):

"- Actually, the death of a warrior is impossible, says Sundman. - Did you ever think of that? Because it presupposes that two different lines meet exactly at the right moment.

Sundman crosses his two index fingers.

- On one side, man's infinitely complicated life path, as it has been running, all from his birth, through love and hatred, via hopes and disappointments, over countries and lands, a path that is meandering, searching, random, unpredictable. And on the other side, the plain, straight, simple path of the bullet. If a mathematician were to calculate the probability of that crossing right here and right now, then he would say that the chance is so astronomically minute that it is practically null. Sundman's words are met with compact silence. Drake looks at Sundman, answers: - What bullshit."

This may not be historically interesting probably it is not even possible that a low rank army officer thought in such advanced terms 150 years before Brown, 200 years before Einstein's analysis of Brownian motion, and 250 before the general theory of stochastic processes. But it is interesting as a document of our times. It is NOW, not 1706, that people at large start thinking in terms of chance and probability in less trivial contexts than hazard games. Stochastics is the paradigm of the 21st Century, permeating science from physics and biology to economics, medicine, and engineering, and indeed suggesting a new way of thinking, explaining, and predicting, as compared to Newtonian determinism.

A great time for the Bernoulli Society!

Peter Jagers President

# **MEMORIES**

#### Jacob Bernoulli 27 Dec 1654 - 16 Aug 1705

Jacob Bernoulli

On August 16th we celebrated 300 years anniversary of passing away of Jacob Bernoulli, a Swiss mathematician considered to be one of the most important founders of

calculus of variations and probability theory.

Jacob Bernoulli graduated in philosophy (1671, masters degree) and theology (1676, Licencié), but his true passion was mathematics and theoretical physics.

One of his most important works was *Ars Conjectandi*, published in 1713. It contains the general theory of permutation and combination, the weak law of large numbers, the binomial theorem and multinomial theorem, the analysis of properties of (introduced in this work) Bernoulli numbers. Also a lot of space is devoted to the analysis of the amount of money that one should expect to win playing games of chance. Here is only a selection of the fundamental for mathematics achievements of Jacob Bernoulli:

- a construction how to divide any triangle into four equal parts with two perpendicular lines,
- works on infinite series (e.g. the convergence of  $\Sigma(1/n), \Sigma(1/n^2)$ ),
- proof that the problem of determining the isochrone is equivalent to solving a first-order nonlinear differential equation,
- finding the solution of y' = p(x)y + q(x)y<sup>n</sup> (now called the *Bernoulli equation*),

• analysis of such curves as parabola, logarithmic spiral, lemniscate.

Jacob Bernoulli had always been impressed by the properties of the logarithmic spiral. He had requested to carve on his tombstone the Latin inscription *Eadem Mutata Resurgo* meaning *I shall arise the same though changed*.

For a variety of historical information about the life of Jacob Bernoulli please visit e.g.

http://www-groups.dcs.st-and.ac.uk/

~history/Mathematicians/Bernoulli\_Jacob.html.

# HONOURS FOR STATISTICIANS AND PROBABILISTS



Professor A.K.Md.Ehsanes Saleh

A. K. Md. Ehsanes Saleh, Distinguished Research Professor and Professor Emeritus at the School of Mathematics and Statistics has been awarded the rank of "HONORAY MEMBER" of the Statistical Society of Canada (SSC) at its 33rd Annual meeting held in Saskatoon during 12-15 June 2005.

SSC awards this rank to a statistical scientist of distinction and has contributed to the development of statistics in Canada.

His citation reads: "For landmark contribution to the developments of nonparametric methods of preliminary test and Stein-type

# A. K. Md. Ehsanes Saleh

estimators; auto-regression quantiles and order statistics;

for foundation of the graduate programs at Carleton; training of Ph.D. students and post doctorals; service to profession, especially in creative organizations of symposia with edited volumes ".

Professor Saleh is the only statistician of Bangladesh origin who is a "Fellow" of IMS, ASA and Academy of Sciences (Bangladesh). He is an elected Fellow of Royal Statistical Society, an elected Member of ISI. He was Eugene Lukacs Distinguished Professor at BGSU. He has been awarded the ISESCO-ISOSS Gold Medal for Best Researcher's award in Statistical Sciences. Bangladesh Statistical Association awarded the Q.M.Hosain Gold Medal as the most outstanding statistician of Bangladesh and Distinguished Scholar in statistical sciences. FOBANA honoured him as the "Pride of Bangladesh".

He has published extensively in many top journals. He has authored/co-authored two books (WILEY) and edited/co-edited several symposia proceedings and has delivered many invited talks around the world.

#### 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.

## Activities of the European Regional Committee of the Bernoulli Society

The European Regional Committee had its meeting during the 2005 European Meeting of Statisticians, Oslo, July 24-28, 2005. Here are the important issues discussed during this meeting or by e-mail.

(i) The candidates for the ERC members were chosen to replace those retiring in 2006. Adelchi Azzalini (Italy) has been elected to chair the ERC for the period 2006-2008. The candidates for the membership in the ERC for the period 2006-2010: Holger Dette (Germany), Martin Janzura (Czech Republic), Alexander Holevo (Russia), J.J. Forster (UK), Dominique Picard (France), Juan Romo (Spain), Jacek Wesołowski (Poland), Tobias Ryden (Sweden). They will replace the following members of the ERC that will retire in 2006: Daniel Peňa (Spain), Ingrid Glad (Norway), Alexander Bulinski (Russia), Stephen P. Brooks (U.K.), Petros Delaportas (Greece). Jakubowski (Poland). Adam Catherine Laredo (France), Tonu Kollo (Estonia).

European (ii) The 25th Meeting of Statisticians was held in Oslo during July 24-29, 2005. The meeting was organized jointly by the Norwegian Computing Centre and the University of Oslo. The chairman of the Programme Committee was Aad van der Vaart. The chairman of the Local Organizing Committee was Arnoldo Frigessi and the Deputy Chairman was Nils Lid Hjort. As intended the topics of the talks covered all areas of methodological, applied and computational statistics, probability theory and applied probability. The highly interesting program has attracted more than 600 people. successful European Verv Young Statisticians training camp (StatCamp) to the 25th EMS was held during July 17-23, 2005. It was covered from EU financial sources. The ERC is highly grateful to the organizers of both events, particularly to Arnoldo Frigessi and Aad van der Vaart, for their enthusiastic and devoted work. The detailed information can be found at the website: www.ems2005.no.

(iii) The following activities are currently organized or supported by the ERC:

(a) The 26th European Meeting of Statisticians will be held in Toruń, Poland, during 24-28 July 2006. The Scientific Programme Committee consists of Herold Dehling (chair), Jesper Moeller, Alexander Nagaev, Peter Bühlmann, Gesine Reinert, Paolo Giudici, Zuzana Praškova. Chairman of the Local Organizing Committee is Adam Jakubowski. Further information is at the website: http://www.ems2006.umk.pl.

(b) Prague Stochastics 2006 will be held in Prague, Czech Republic, 21-25 August 2006. Chairperson of the Local Organizing Committee is Zuzana Praškova. Chairperson of the Programme Committee is Martin Janzura. Further information can be found at the website

#### http://www.utia.cas.cz/praguestoch06.

(c) The 8th Séminaire Européen de Statistique on Statistics for Stochastic Differential Equations will be held in La Manga (Spain) in 2007.

The minutes of the ERC meeting in Oslo, the ERC status, the EMS and SemStat scenarios together with further information on activities of the ERC are at the ERC website: www-m4.mathematik.tu-muenchen.de/m4/erc/.

Marie Huskova (Chair, ERC).

## New Editors of Bernoulli News

At the end of October 2005, Krzysztof Dębicki and Zbigniew Palmowski have taken the responsibility of editing the Bernoulli News. Both the editors are with the Mathematical Institute, University of Wrocław, Poland.

In the Mathematical Institute of the University of Wrocław various areas of probability are developed, as applied probability, stochastic processes, probability theory on abstract spaces. In particular in the informal group working on applied probability problems there are: Bartek Błaszczyszyn (now on leave to ENS, Paris) works on stochastic geometry and telecommunication modelling; Krzysztof Debicki works on gueues, Gaussian and Lévy processes; Rafal Kulik (now on leave to Ottawa University) on stochastic orderings, queues and point processes; Zbigniew Palmowski on gueues, risk theory and Lévy processes: Tomasz Rolski (head of Probability Theory Section) on queues and

insurance mathematics, Gaussian and point processes; Władysław Szczotka (head of Application of Mathematics Section) on queues and branching processes; Ryszard Szekli on stochastic orderings, point processes and queueing networks. In the field of theoretical probability Zbigniew Jurek works on limit laws on Banach spaces and their connections with statistical physics random (Ising model). integral representations. shot-noise Lévy and processes. Jarosław Bartoszewicz is interested in mathematical statistics and Aleksander Janicki in simulation and financial mathematics.



Krzysztof Dębicki was born in Wrocław, Poland in 1970. In 1994 he received his M. Sc. degree in mathematics and in 1995. in computer science, both from the Unversity of Wrocław. His master thesis Gaussian

fluid models, was awarded the First Prize for the Best Master Thesis in Probability Theory and Applications of Mathematics in 1994. In

#### Krzysztof Dębicki

2000 he received his Ph. D. degree. The thesis *Supremum of Gaussian stochastic processes and their applications in high speed transfer models*, supervised by prof. Tomasz Rolski, was awarded cum laude. Spring 2001 he joined CWI (Amsterdam) where he worked as a post-doc with PNA2 group. Since spring 2003 he works in Probability Theory Section at the University of Wrocław (Poland) as assistant professor. His professional interest is focused on the extreme value theory for Gaussian and Lévy processes and their applications in queueing systems.



Zbigniew Palmowski received his M. Sc. degree in mathematics in 1993 from the University of Wrocław. Poland. His master thesis Random walk in random environment obtained an award of distinction for the Best Master Thesis in Probability Theory

and Applications of Mathematics, Poland. In

#### Zbigniew Palmowski

1999 he received his Ph. D. degree. The thesis *Bounds for steady-state buffer content in the fluid models*, supervised by prof. Tomasz Rolski, obtained cum laude and an award of distinction for *Best Ph.D. in System Sciences*, Poland. He worked as a post-doc at Eurandom (09.2000-02.2003) and at the Utrecht University (03.2004-02.2005) in the Netherlands. He participated in the research projects led by Philips and OCÉ Venlo, the Netherlands. He is an assistant professor at the University of Wrocław, Poland. His research interests include queueing theory, risk theory, simulations and Lévy processes.

# **REPORTS ON RECENT MEETINGS**

#### Report on SPA'05

The 30th Conference Stochastic on Processes and their Applications took place at the University of California at Santa Barbara, June 26-July 1, 2005, This annual international meeting was held under the auspices of the Bernoulli Society and was cosponsored by the IMS. This was the first SPA meeting featuring two IMS Medallion Speakers, a win-win innovation both for the SPA meetings and for Medallion Lecturers doing their research in probability.



The meeting gathered together about 150 participants from 27 countries, including over 40 graduate students and many young participants. A total of 97 talks were delivered at the meeting, including a Lévy Lecture delivered by Jean Bertoin (Paris VI), two IMS Medallion Lectures presented by Jean-François Le Gall (Paris VI) and Alain-Sol Sznitman (ETH Zürich), 12 SPA invited lectures delivered bv distinguished probabilists, and over 80 contributed talks. The papers presented were an interesting mix of theoretical and applied topics, with almost half of the contributing talks in the areas of stochastic analysis, stochastic control, and financial applications. Other major areas discussed included random matrices, stochastic modelling in physics and biology, limit theorems, stochastic networks, extremes and path properties of stochastic time series, long-range processes, dependence and heavy-tails, information theory, filtering and estimation.



Workshop Speakers: Rudiyanto Gunawan, Johan Paulsson, Michael Samoilov, Linda Petzold, John Fricks, Samuel Kou.

Abstracts of the lectures as well as a photo gallery from the meeting and other details are available at the conference web site at http://www.pstat.ucsb.edu/projects/spa05/.

A satellite workshop on "Stochastic Models in Molecular and System Biology" took place on Sunday, June 26, organized by Guillaume Bonnet (UC Santa Barbara). (Please see a separate report on this event below).

Participants enjoyed strolling in downtown Santa Barbara on Monday evening and relaxed during the conference banquet held at the Santa Barbara Natural History Museum on Thursday. Wednesday afternoon was devoted to informal interactions and excursions, of which hiking in the Santa Ynez Range and a Santa Ynez Winery tour were the most popular.

The conference is indebted to our financial sponsors: The US National Science Foundation, The USA Army Research Office, IMS, Elsevier Publishing Company, College of Letters and Science (UCSB), Division of Mathematical, Life and Physical Sciences (UCSB), and three UCSB Departments: Economics, Mathematics, and Statistics and Applied Probability. We are also indebted to Sally Vito and her staff of the UCSB Conference Center for doing an outstanding job with the local arrangements.

#### Raya Feldman

# Report on Stochastic Models in Molecular and System Biology Workshop

A satellite one-day workshop on Stochastic Models in Molecular and System Biology took place on Sunday, June 26, organized by Guillaume Bonnet (UC Santa Barbara).

The event, featuring six invited talks was a great success gathering more than 55 participants. Although a large majority of the attendees came to Santa Barbara for the SPA meeting, a good fraction of workshop participants arrived specifically for the workshop, and included computer scientists, chemical engineers, and biophysicists, atypical attendees of a stochastic processes meeting.

The speakers and the participants were a mixture of engineers, applied probabilists, and biophysicists. A very important area of research today, and central to systems biology, is the understanding of regulatory networks in individual cells. An opening talk by Linda Petzold (UC Santa Barbara) gave an excellent overview of the state of the art in multiscale numerical simulation methods for

models of biochemical reactions. Johan Paulsson (Cambridge) and Rudy Guanawan Barbara) talked (UC Santa about mathematical and engineering methods for the analysis of such models while Michael Samoilov (HHMI/UC Berkeley/LBNL) covered methodological aspects. Applied probabilists, John Fricks (UNC and Penn State) and Samuel Kou (Harvard), presented respectively, an analysis of a model for molecular motion and statistical methods for single molecule experiments.

The principal goal of the workshop was to initiate interest in the probability community on these challenging biological problems, and build interdisciplinary interactions. The many informal discussions that took place at lunch time and during refreshments breaks on the sunny terrace of the Marine Science Building at UCSB, suggest that there is reason for optimism about the future of these interactions.

## Guillaume Bonnet (UCSB)

# EMS 2005: A story of success

The 25th European Meeting of Statisticians took place at Blindern, Oslo, from the 24th to the 28th of July 2005. The conference was organised by The Norwegian Computing Center (NR) and the University of Oslo (UiO). With 650 participants, this has been the largest conference for statisticians in Norway and supposedly the largest EMS ever. At least 30 people from UiO and NR were involved in planning and carrying out the conference.

Organising such a conference is a huge task, and the work started long before July 2005.

I was first involved in the making of the logo. Here is the story of the logo development process.

Choice of logo and general planning. The logo was designed in 2003. Inspired by our proud (?) Viking traditions, Bård Storvik and myself made the following sketches:



At the top left, we see the Viking boat we designed initially. Notice the sigma squared, representing variance. As EMS boss Arnoldo Frigessi put it during the conference: "No variance, no job!" After the gentle touch of a designer, this was one of the proposals:



We were quite happy with this, but a certain Norwegian-Italian was not. The rune ship became our salvation, and the final solution was (quite nice in retrospect):



In addition to logo construction, the organisers had to plan housing, web pages, find

**25\*ENS OSLO 2005** sponsors, and what were the participants going to eat? The technical stuff had to work, we had to advertise for the conference, etc. etc. A press release (in Norwegian) just before the conference caught the interest of the Norwegian Research Council's web page, two radio stations interviewed Arnoldo (with varying success, to be honest) and the (Christian) newspaper Vårt Land printed a very short article from the

#### Norwegian state news agency NTB!

Trouble. Finally, the first (Sun)day of the conference came, with some small problems (of course). Some of the speakers turned up rather late with their USB pen presentations, some had rotated their entire presentation 180 degrees, displaying one page from a particular pdf file on the screen took three minutes (even though "this worked just fine back home"), the wireless microphones behaved for some reason best when the speaker's neck was positioned in an uncomfortable angle, the laser beamers turned themselves off after ten minutes of inactivity to save power, the largest auditorium seemed to have a limited amount of air, barely enough for the large audience, etc.

Despite all this, such things do happen, and we imagine that we handled the problems guite well. To force everyone to deliver their presentation long before their talk and to forbid the use of personal pc-s were particularly clever moves. Besides, the lunch was very tasteful (thanks to Havana Hotel Catering) and the weather was surprisingly fine (thanks to?). In fact, the lunch was so tasteful that a participant of a summer school (not at all related to the EMS) took one's fill. He even tried to enter the conference dinner (at Holmenkollen Park Hotell). but was bluntly the previously mentioned reiected by Norwegian-Italian.

Exursions. Excursions filled half of Tuesday. There were many options; a trip to see all Oslo could offer (in a couple of hours), a trip on the sea, a walking trip in nordmarka (the apparently exotic forest surrounding Oslo) and a walking trip in downtown Oslo. In the evening, all 650 were invited to the City Hall (Oslo Rådhus), where the vice mayor of Oslo, Svenn Kristiansen (representing the populistic Progress party) was our host. Mr. Kristiansen held a memorable speech in a language resembling a mixture of Norwegian and English. He pronounced some English words right. We wonder if any of the foreigners understood anything. On the other hand, they drank a lot of champagne and ate (even more?) finger food. It is perhaps more correct to say that they ate very fast, until there was no food left. The City Hall offered not only food and drink, but also a guided tour in the very nice building, with the Munch Room and the hall of the City Council, and the guides were fortunately much better prepared than the vice mayor.

The end. Thursday afternoon was the end of the conference. We have the impression that the participants were quite pleased with the program and the exotic town of Oslo. The organising committee was invited to Arnoldo's (and Ingrid's!) grand apartment, where we all agreed that we will never again organise such a large conference. But it has been fun indeed!



The Scientific Committee of the 25th EMS in Oslo, 2005

#### Anders Løland (Anders.Loland@nr.no)

# Happy campers

This year, the first "Young Statisticians Training Camp", StatCamp, took place from July 18th, lasting for 5 days. StatCamp was part of a series of summer schools in pure and applied mathematics, funded by the EU – Marie Curie Actions and coordinated by the European Mathematical Society. Was this the start of a tradition?

85 participants, from 29 different countries and 26 nationalities, plus 16 speakers, formed the group of Statcampers. All participants received some level of funding, from full-funding, covering travel, accommodation and expenses, to a stipend.

On Monday there was a reception and two kick-off talks on general/philosophical issues and Statistics. science Tuesday. on Wednesday and Friday were long and intense days. Activities run from 9 am to after 9 pm. The talks ranged over the topics of approximating data, coupling, diffusions. foundations of Statistics. hierarchical Bayesian modeling, Markov chains, MCMC, microarrav data. particle filterina. semiparametric models, spatial dependence, and survival and event history analysis.

A scientist should not only be involved in learning and creation but also in communication. Participants presented their research interests either in a mini-talk or a poster. The talks lasted only 4 and a half minutes each. If you are wondering what one can say in such a short time, the answer is "lots, if you prepare well". All presenters showed good skills, effectively conveying information about their work. As a way of promoting the direct contact between the participants and the speakers, the activity "Interview a Statistician" took place on Thursday. Some of the speakers were interviewed by groups of participants. The activity was filmed and it was interesting and lots of fun.

The synergy between participants worked very well. Reportedly, despite the intensity and demands of StatCamp, there was partying going on in the night, either at the Student Village at Kringsjå, or in town. Thursday afternoon and evening was the official time for entertainment. The rain stopped just before a walking tour of the town, which finished at a restaurant in Aker Brygge, where a fish soup dinner was served. During the dinner, two rainbows appeared in front of the restaurant, for the delight of attendants.

The feedback I have received rated the meeting as "amazing", "wonderful", "excellent", etc. Participants went back home reporting having enriched their statistical knowledge and having made new friends and contacts. We, the organisers of StatCamp, feel that the main objectives of the meeting were met.

The "secret" ingredients for the success, in my opinion, were: the generous funding of the EU and the Norwegian Research Council, the excellent academic level of speakers and participants, the hard work and imagination of organisers and volunteers (from the University of Oslo and the Norwegian Computing Center, the two host institutions) involved at many different levels, and, I must say, the excellent catering services which were hired. Everyone agreed that the food was great and generous. Good food makes happy people.

#### Sonia Mazzi,

Norwegian Computing Center (Sonia.Mazzi@nr.no)

Thanks to support from the Norwegian Research Council (NFR) and Scandinavian Airlines, Ying Bao, PhD student at the Institute of Applied Mathematics of the Chinese Academy of Science, Beijing, was invited to participate to the 25th EMS and StatCamp. She contributes to BNews with a report on her experience.

# Experiences in Oslo

This summer, I was funded by NFR to attend StatCamp and EMS2005 in Oslo. It is the first time I go abroad from China and the first time I give a talk in an international conference, so the experience is very memorable.



Ying Bao, with a colleague StatCamper, in a moment of relaxation

My research is about Random Graph and Complex Networks. I presented my and Prof. Yong Liu's latest result at the meeting. Several researchers were interested in this presentation. They discussed with me and gave me some advices after my talk.

At the meeting I learned about many new directions in statistics and probability. In particular I was interested in two sessions, on random matrices and on random walks and Lévy processes. In general I listened to most special invited lectures. Furthermore, I discussed with the authors of some posters. All this gives me new knowledge and inspiration.

During StatCamp and EMS, my strongest feeling was that the participants were very ardent for science. The speakers made careful preparation for their lectures, and the participants discussed intensively the lectures and their own research during the coffee breaks. The European young statisticians cared very much about the progress and organization for the young researchers; they proposed many good ideas and important suggestions to members of the executive committee of the Bernoulli Society.

I feel very lucky that I could attend the excellent and very successful StatCamp and EMS2005. So I greatly appreciate Bernoulli Society and Professor Arnoldo Frigessi for funding and inviting me. And I feel that students had European much more opportunities to go abroad for studying and attending meetings than Chinese students, so I hope that Bernoulli Society and other scientific societies will fund more Chinese students to attend International scientific activities, which will do much help for the growing of the Chinese young researchers.

#### Ying Bao

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# Web pages for StatCamp-ers

Like for most of the participants, the StatCamp was a great experience for me. I think there is just little to add to what is already mentioned elsewhere in this issue.

After the StatCamp, during the EMS, there was a meeting with most of the StatCamp

participants, and we discussed how we could stay in touch. Something we all agreed on, was that a website and a mailing list would be very helpful. After the conference Phillip Pluch created the 'Young-Bernoulli' mailing list. To subscribe you can go to http://lists.uni-klu.ac.at/mailman/listinfo/ young-bernoulli. More recently, I created a forum; see

#### hhtp://www.few.vu.nl/~kruijer/forum/.

Together with some other StatCamp participants I have been collecting information for the website. The website is still under construction, but will be operating very soon.

Contributions are still very welcome!

For the latest developments, check my homepage hhtp://www.few.vu.nl/~kruijer/

or announcements on the mailing list.

Willem Kruijer PhD-student at the Vrije Universiteit Amsterdam

# Should young researchers connect to get strong in science?

Several training camps and voung researchers meetings where organised by the Bernoulli Society over the last years, just want to remember the SemStats in Munich or Warwick where a training on a specific field in stochastic was done. This summer before the EMS started there was a new initiative of a training camp for young researchers, PhD students based on the idea to train in several topics of the conference - which was in my view a full success and each of us who were participating or better enjoying the weeks in Oslo learned a lot, and even what is also important we got in contact with new friends from other universities or science departments in different fields.

After such a meeting there should be something else - a way to stay in contact, a way of network of colleagues in the different fields of stochastic. For that reason we were making a mailing list as a starting point and are still building on a web page. The aim of this mailing list (look at http://lists.uniklu.ac.at/mailman/listinfo/ young-bernoulli) should be the following: a discussion forum, announcement of conferences, announcement of open job positions, a way to inform each of us very fast. At the time we have over 300 persons in the mailing list, all over the world and it is working and it is used.

On the web page, which should be a part of the Bernoulli web, we are trying to combine the same idea. Also the plan is that everybody in the list is responsible for the list - in that sense, that if there is a meeting, workshop or conference at his place, he or she should inform, try to organise special lectures for young researchers as a kind of training, maybe reduced fees and so on. All in all this should maybe be a starting point for a big network of young researchers and a good sign for the future, the world wide future of statistics and probability theory. We hope that lots are supporting our idea, inform their students about this idea and help us working.

#### Philipp Pluch

PhD Student, University of Klagenfurt

## Facts about StatCamp 2005

Goals: Bring together young statisticians and probabilists from Europe (and beyond) to:

• prepare for the EMS next week;

• learn new methodologies in statistics and probability;

• make direct contacts with leading statisticians;

• build a network of colleagues and friends, for the future;

• discover different traditions of learning and producing statistics;

• get inspired by statistics and probability you did not know;

• find new motivations for your research and profession;

• learn to think critically about science in this

global world;

- meet other cultures and traditions;
- have a great time!

Participants citizenship: Austria, China, Cyprus, Czech Republic, France, Germany, Greece, Hungary, Iceland, Ireland, Israel, Italy, Latvia, Lithuania, Netherlands, Norway, Poland, Portugal, Romania, Russia, Slovakia, Slovenia, Spain, Switzerland, Turkey, United Kingdom.

55% of the participants were girls, 45% boys! Excellent. We take gender issues seriously.

Interview exercise: About 60 participants were divided into 6 groups. Each group prepared a 20 minutes interview with one of the invited statisticians (Aad van der Vaart, Nils Lid Hjort, Wilfrid S. Kendall, Laurie Davies, Hans Künsch, Gareth Roberts). Two interviewers per group carried out the interview. The interview was video recorded by a professional filmmaker.

The film is available on request (frigessi@medisin.uio.no).

General lectures:

• Science between freedom and responsibility (Jens Erik Fenstad);

• Science and Simplicity of Statistical Models (Inge Helland);

• A tour of journals in statistics and probability (Hansruedi Künsch);

• Philosophical issues of statistics (Ernst Wit);

• From non-alignment and isolationism to global activism. An overview of independent Norway's foreign policy, 1905-2005 (Helge Pharo).

#### Arnoldo Frigessi

BS Scientific Secretary

### 9th Brazilian School of Probability: 31 July to 15 August 2005

The 9th Brazilian School of Probability was in Maresias, an incredible beautiful beach close to Sao Paulo City. Despite the attraction of the beach and the sun, more than a hundred participants assisted enthusiastically to courses by Imre Cziszar and Gianni Jona Lasinio and the talks of Miguel Abadi, Federico Camia, Pierre Collet, Juan Antonio Cuesta Albertos, Thierry de la Rue, Nancy Garcia, Chuck Newman and Sandro Vaienti.

> Pablo Ferrrari Chair, Latin America Regional Committee

In this workshop, various topics in Interacting Stochastic Systems have been discussed.

Meta-stability. In the workshop, there (1)have been two talks on meta-stability by Scoppola and by Nardi, describing recent work on meta-stability when the dynamics is conserved, and the temperature is low.

Interacting random walks. The basic (2) model of simple random walk (SRW) and or Brownian motion has a lot of exciting and interesting variations, and some of these have been described in the workshop. Both König and Toninelli have spoken about polymer problems, while Rolles discussed recent work with Merkl on linearly edgereinforced random walks. Further contributions have been around random walk in random environment (Bolthausen).

Interacting and branching diffusion. (3) Greven discussed recent results on interacting and branching diffusions on the hierarchical group. Slade has described the recent results relation of oriented percolation to super-Brownian motion. Gärtner described

recent work on the Parabolic Anderson Model.

Spin glasses. Kourkova and Van (4) Enter have given lectures on spin glasses, which are models for disordered magnetic systems. Bovier described the related issue of aging.

Further contributions were given by Olivieri, M. van den Berg, Gantert and Steif.

Subsequently the to workshop. the "Stochastic afternoon" was organised. During this afternoon, both directors stepping down, Frank den Hollander and Henry Wynn, and the new director, Onno Boxma, gave a state of the art lecture on the research within their research areas, with the following titles: "Challenges in mathematical statistical physics", "Algebraic statistics, the new interface" and "A few views on gueues". Presentations of the lectures can be found on http://www.eurandom.tue.nl/workshops/2005/ ISS/stochasticsafternoon 23sept.htm,

by clicking on the titles.

# 33rd Colloquium of the Argentinean Statistical Society

The 33rd Colloquium of the Argentinean Statistical Society was in Villa Giardino, a beautiful town at South of Cordoba city in the middle of lakes and hills. More than 350 participants assisted at conferences and mini courses. Some of the speakers: Peter McCullagh (Chicago), Bryan Manly (New

Zealand), Adriano Decarli (Milán), Graciela Boente (Buenos Aires) Rafael Perez-Ocon (España).

> Pablo Ferrrari Chair, Latin America Regional Committee

# FORTHCOMING MEETINGS

# XIV ELAM - Latin American School of Mathematics: 1-9 December 2005

The conference will be held in Solís, Uruguay, 1-9 December 2005.

ELAM is one of the main events on Mathematics in Latin America, and this edition is devoted to Probability and Dynamical Systems. This event will be also part of the celebration of the 10th anniversary of the foundation of UMALCA (Unión Matemática de América Latina y el Caribe), Mathematical Society for mathematicians from Latin American and Caribbean countries.

The organising committee is Pablo Ferrari (USP-Brasil), Roberto Markarian (IMERL-Uruguay), Ernesto Mordeki (CMAT-Uruguay), Gonzalo Perera (IMERL-Uruguay), Martin Sambarino (CMAT-Uruguay), Marcelo Viana (IMPA-Brasil), Mario Wschebor (CMAT-Uruguay) and Marcelo Cerminara (Secretary) (IMERL-Uruguay). There will be six courses and eight invited lectures, as well as four sessions devoted to short communications.

Invited courses will be given by

Collet, Ecolé Polytechnique, Pierre

France: "Probability and dynamical systems";

- Konstantin Khanin: Heriot-Watt University, Edinburgh, UK: "Ergodic theory, continued fractions and renormalisations";
- Alain Chenciner: IMCCE and Université Paris VII-Denis Diderot, France: "Calculus of variations in the convex case: an introduction to Fathi's weak KAM theory and Mather's theory of minimal invariant measures";
- Michael Shuby, Charle Pugh, University of Toronto, Canada: "Introduction to hyperbolic and partially hyperbolic dynamical systems";
- Ravi R. Mazumdar, University of

Waterloo, Canada: "Applications of probability to traffic modeling";

 David Nualart, Universitat de Barcelona, Spain: "Fractional Brownian Motion: stochastic calculus and applications".

The organising committee will probably be able to provide some financial support to postgraduate students and mathematicians from Latin America. No registration fees will be charged to participants for the event.

For more information, please contact elam@fing.edu.uy, and see the web site http://imerl.fing.edu.uy/elam/.

# Workshop on "The Economics & Finance of Extremes": 12-13 Dec 2005

The workshop will be held in Eurandom, Eindhoven, the Netherlands, 12-13 December 2005.

It is the aim of this workshop to bring together a small group of high profile researchers who work on the (probabilistic) explanations of extremes-related phenomena in economics and finance, like heavy tailed distributions, or the tail behaviour of economic data in general. Apart from the question concerning the typical univariate tail behaviour of financial data, the workshop focuses on multivariate tail properties and their economic foundations. This analysis might explain why specific (tail) copulas should occur or why boundaries of the support of a distribution have certain features. We hope that this workshop will increase the understanding of the probabilistic properties of extremes of economic and financial datasets and will lead to improved statistical models.

Organizers: Prof.dr. J.H.J. Einmahl (Universiteit van Tilburg) and Prof. dr. C.G. de Vries (Erasmus Universiteit Rotterdam).

For more information please visit http://www.eurandom.tue.nl/workshops/20 05/Economics/economics\_main.htm.

# Program on Semidefinite Programming and its Applications: 1-31 January 2006

The Institute for Mathematical Sciences (Singapore) is organizing a program on Semidefinite programming (SDP). The program will take place from 1st to 31st January 2006 in Singapore.

The program will provide a forum for the exchange of ideas among researchers working in theory, applications, algorithms, and software development of SDP.

The program will consist of tutorials and a workshop, with ample opportunities for collaborative research among local and international participants. Activities of the program: Tutorials, 9-10 January 2006 and Workshop, 11-13 January 2006.

The Organizing Committee of this program consists of:

• Chair: Michael Todd (Cornell University);

• Co-chairs: Jie Sun (National University of Singapore), Kim-Chuan Toh (National University of Singapore).

For further information and registration, please visit

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

For general enquiries, please email imssec@nus.edu.sg.

For enquiries on scientific aspects of the program, please email Kim-Chuan Toh, mattohkc@nus.edu.sg.

# Workshop on "Statistics for Biological Networks": 16-18 January 2006

The workshop will be held in Eurandom, Eindhoven, the Netherlands, 16-18 January 2006.

The workshop "Statistics for biological networks" (SBN) aims at fostering the between statisticians collaboration and biologists currently involved or simply interested in modeling high dimensional biological networks. The workshop will include a sequence of talks and poster presentations illustrating advances in the

theory and application of stochastic network models motivated by biological questions.

The core topics of the workshop are: Gene Regulatory Networks, Statistical Analysis of Neuronal Data, Graphical Models and Bayesian Networks.

The Workshop has been promoted by Richard Gill, Mathisca de Gunst, Chris Klaassen, Nadia Lalam and Fabio Rigat.

For more information please visit the website http://euridice.tue.nl/~frigat/sbn.htm.

# School and Symposium on Optimal Stopping and its Aplications: 17-27 January 2006

This School followed by a Symposium will be held in Manchester University, Great Britain, 17-27 January 2006. The topic is devoted exclusively to Optimal Stopping and its Applications. The program will cover a full spectrum of presentations spanning 50 years of expertise, including honorary distinguished lectures to be given by J. Laurie Snell and Eugene B. Dynkin.

Please visit the following website and register as early as possible as places are limited:

www.maths.man.ac.uk/ optimal\_stopping Applications from Ph.D. students and young researchers are also strongly encouraged.

## The 55th European Study Group Mathematics with Industry: 30 Jan-3 Feb 2006

The event also known as Studiegroep Wiskunde met de Industrie 2006 (SWI2006) will be held at the Technische Universiteit Eindhoven in Eindhoven, the Netherlands from January 30 to February 3, 2006.

The Study Group is an industrial/academic week where mathematics is used to tackle

industrial problems. The formula of setting aside a week for intensive study of a few real world problems originates in Oxford in 1968 and has since spread around the world.

Information about the Study Group 2005 in Amsterdam can be found at the SWI2005 site http://www.few.vu.nl/%7Eswi2005/.

#### Workshops in Eurandom: March 2006

The following workshops will be held in Eurandom, Eindhoven, the Netherlands, in March 2006:

- 6-8 March 2006: "Risk Measures and Risk Management for High-frequency Data";
- 20-24 March 2006: "YEP (Young European Probabilists) 2006";
- 29-31 March 2006 : "Self-Interacting Random Walks".

More detailed information will be published in due time: http://www.eurandom.tue.nl/abstracts\_seminars/2006.htm.

# German Open Conference on Probability and Statistics: 14-17 March 2006

This conference will be held in Frankfurt, Germany, 14-17 March 2006.

This conference is held every two years by the Fachgruppe Stochastik of the German Mathematical Society. It provides a forum for participants from universities, business, and industry to discuss new results in the area of probability and statistics.

The "Stochastik-Tage" have become the major event probability and statistics in

Germany, and belong to the most important probability and statistics conferences in Europe. There will be 14 sections covering major parts of the field, and a few hundred participants are expected.

A first announcement of the conference, including the list of sections, their organisers and the plenary speakers, is at **stoch2006.math.uni-frankfurt.de**.

#### Conference on Stochastics in Science, in Honour of Ole Barndorff-Nielsen's 71st Birthday: 20-24 March 2006

This conference will be held in Guanajuato, Mexico, 20-24 March 2006.

The Scientific Program of the Conference includes two Special Invited Talks and ten Invited Sessions on different fields, where Ole has contributed or where we think he would like to do so. Among the topics will be Lévy theory and processes, infinite divisibility, likelihood theory as well as stochastic modeling and applications in physical sciences, bioinformatics and finance. In addition talks will be featured by young researchers, with whom Ole has recently collaborated.

Organizing committee: Claudia Klüppelberg (Munich, Germany), Víctor Pérez-Abreu (Guanajuato, Mexico), Michael Sørensen (Copenhagen, Denmark).

Contact pabreu@cimat.mx or visit the website www.cimat.mx/Eventos/oebn-conference.

#### 7th International Conference on Operations Research: 27-31 March 2006

The conference will be held in Havana, Cuba, 27-31 March 2006.

This conference is devoted to the celebration of the 40th Anniversary of the publication of the first issue of the journal *Investigación Operacional*.

Main Themes of the conference are:

Optimization, Probability and Statistics, Mathematical Economics and Algorithms.

For more information please mail Prof. Dr. Sira Allende Alonso (sira@matcom.uh.cu) or Prof. Dr. J. Guddat (guddat@mathematik.huberlin.de).

#### 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 (University of Memphis and University of Cambridge);

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

(National University of Singapore), Vikram Srinivasan (National University 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).

## 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 phylogeny reconstruction, network. 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 University of Singapore), Pavel Pevzner (University of California, San Diego), Franco Preparata (Brown University), Ken W. K. Sung (National University of Singapore), Louxin Zhang (National University 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.

# Conference on Stochastic Networks: 19-24 June 2006

The seventh international Conference on Stochastic Networks will be held in June 19-24, 2006 at the University 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 University, Prague, and Júlia Volaufová, Louisiana State University Health Sciences Center, New Orleans);

- Experimental Design (Chairs: Werner Müller, University of Economics and BA, Vienna, and Andrej Pázman, Comenius University, Bratislava);
- Time Series (Chair: Benedikt Pötscher, University of Vienna);
- Statistical Learning (Chair: Ivan Mizera, University 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 University, 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

# 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.uniwelcome.

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**).

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 University, 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 University is the main organising institution of the conference. It was

# 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 University and the Department of Stochastic Information, founded in 1945, by a group of professors which left Vilnius. The university 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 University.

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.

Institute of Information and Automation, Czech Academy of Sciences.

The scientific program will be aimed to cover 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 University, Sokolovska 83, 186 75 Prague, CZECH REPUBLIC, e-mail **praskova@karlin.mff.cuni.cz**, or see **www.utia.cas.cz/pragstoch06** for further details.

# Invitation to the Bernoulli Society satellite meeting of ISI 2007

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

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

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 reachable by plane from many cities in Europe (some connections are even more than once a day) and a few overseas, through its international airport. Connections to Lisbon are good and frequent by train (3h trip, about every hour), by plain (30min, several a day) or bus. Porto is also a touristic destination together with the valley of the river Douro and the old town is classified UNESCO World Heritage (http://www.portoturismo.pt/en/init/default1.asp).

Address for inquiries:

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

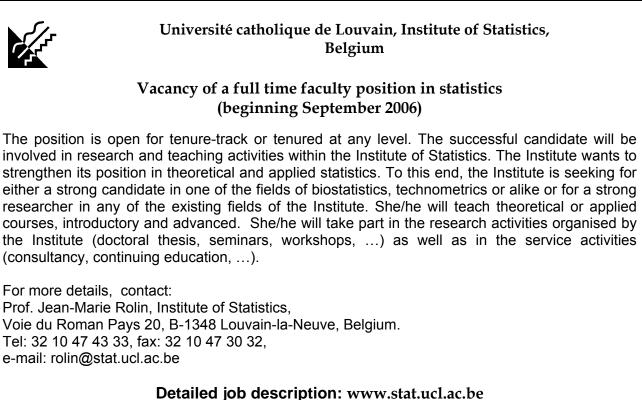
Secretary: Clotilde Leite, clotilde@fe.up.pt, (+351) 225081944.

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

Dates: after the Lisbon ISI'2007 Conference.

# 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)*.



The deadline for application is January 6, 2006

# 2006-2007 IBM Herman Goldstine Memorial Postdoctoral Fellowship

The Mathematical Sciences Department of the IBM Thomas J. Watson Research Center invites applications for its 2006-2007 Herman Goldstine Memorial Postdoctoral Fellowship for research in mathematical and computer sciences.

Areas of active research in the department include: algorithms, codina theory, cryptography, data minina. dvnamical systems and differential equations, highperformance computation. numerical optimization, probability theory, analysis, scientific computing, statistical analysis, supply-chain and operations management, and queueing networks. Fellows interact closely with department members but are free

pursue their own research. Candidates must have a Ph.D. after September 2001 or should receive one before the second half of 2006.

One fellowship will be awarded with stipend between \$95,000 and \$115,000 (depending on area and experience). Applications must be received before December 31, 2005. Complete details and the application procedure are available at http://www.research.ibm.com/math/ goldstine.html.

IBM is proud to be an equal-opportunity employer committed to work-place diversity.

# **GENERAL ANNOUNCEMENTS**

#### Free electronic access to "ESAIM Probability and Statistics"

**ESAIM Probability and Statistics** publishes original research and survey papers in the area of Probability and Statistics. It covers theoretical and practical aspects, in any field of these domains. Of particular interest are methodological developments with application in other scientific areas, for example Biology and Genetics, Information Theory, Finance, Bioinformatics, Random structures and Random graphs, Econometrics, Physics. The board intends to develop the journal in the direction of applications and to open it to various fields where random mathematical modelling is important.

The journal will be in free electronic access from 10th of September 2005 during 3 months. For more information please visit http://www.edpsciences.org/journal/ index.cfm?edpsname=ps.

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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	
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Chair, Latin America Regional Committee	Pablo Ferrari	São Paulo, Brazil	pablo@ime.usp.br	
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