Bernoulli News

Newsletter of the Bernoulli Society For Mathematical Statistics and Probability

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Editor

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A VIEW FROM THE PRESIDENT

European Meeting of Statisticians
Palermo 22-26 July 2019

Dear Members of the Bernoulli Society,
A theme of this brief letter is that we, in the Bernoulli society, are very fortunate to have benefited from extremely dedicated and effective leadership by many individuals. Please join me in thanking these many individuals both for their past as well as their future support!

In December Konstantin Zuev of CalTech University will step down as chair from the Committee on Probability and Statistics in the Physical Sciences—C(PS)2. Thanks to Konstantin for his service! This committee will be chaired by Michael Beer of Leibniz Universität Hannover and will include a number of new members representing a broad swath of statistical areas important in the physical sciences including stochastic mechanics, stochastic optimization, efficient numerical methods for stochastic analysis, stochastic dynamics and control, stochastic sampling, reliability assessment and statistical modelling and inference in transportation science. Fortunately, Michael is also a very energetic organizer—please check out the revamped C(PS)2 website. C(PS)2 is actively supporting conferences important to mathematical statisticians and probabilists such as the recently held 29th European Safety and Reliability Conference (ESREL 2019).

Yet another very active member is Siva Athreya of the Indian Statistical Institute, Bangalore. Siva is the chair of the Joint Program Committee for 10th Bernoulli-IMS World Congress in Probability and Statistics, to be held 17th-21st August 2020, in Seoul, South Korea. Siva has organized the Joint Program Committee as well as the committee to select the speakers for the Bernoulli lecture (applications of statistics), Kolmogorov lecture (probability), Levy lecture (sponsored by Elsevier: stochastic processes), Laplace lecture (statistics) and Tukey lecture (statistics). Please contact Siva or me if you would like to suggest names for these lectures! Also please see this newsletter for an article about our new Publications Secretary/Chair of Publications Committee (PubCom Chair), Herold Dehling of Ruhr-Universität Bochum. Welcome Herold! And thanks so much to Thomas Mikosch of Københavns Universitet for his excellent leadership in this role. Thomas's last task was to lead the selection of the new editors in chief of the *Bernoulli* Journal. Starting January 1, the new co-editors in chief will be Mark Podolskij of Aarhus University and Markus Reis of Humboldt-Universität, Berlin.

Deadline for the next issue: **31 March, 2019**
Send contributions to: *miguel.decarvalho@ed.ac.uk*

A View from the President (continued from front cover)

They will be following in the footsteps of Holger Dette of Ruhr-Universität, Bochum who has worked very hard and has effectively put the Bernoulli Journal on a firm financial standing. Thanks to Holger and welcome Mark and Markus! Welcome to our new Bernoulli web editor, Soutir Bandyopadhyay of the Colorado School of Mines! Soutir has already been very active in bringing our website up to date. Please contact Soutir or myself with ideas for improving our website. Many thanks to Erik Baurdoux of the London School of Economics and Political Science for his long tenure in maintaining our website.

Carlos Améndola of TU München has taken over the role of Bernoulli e-Briefs editor from Corina Constantinescu of University of Liverpool. Welcome Carlos and many thanks to all of the work that Corina has done for the Bernoulli Society over the years!

I was fortunate to be the Australian Mathematical Sciences Institute-Statistical Society of Australia 2018 Lecturer. This meant that during the month of August I traveled between Australian Universities giving seminars. There is a high level of statistical activity and energy across Australia! The East-Asian and Pacific Regional Committee (chaired by Konstantin Borovkov of the University of Melbourne) organizes Bernoulli activities in this region. In particu-

lar, Kostya is interested in organizing and encouraging the videotaping of workshops for students and new researchers. Videotaping both research and educational workshops would allow us to help all members (and potential members) improve their research activities. Please contact Kostya if you would like to be involved in these efforts!

As I write this letter, I realize two points. We are all very fortunate that we have so many engaged and active members and that it is highly likely that I have overlooked some of the many people who are actively working to improve our society. Please contact me if you would like to join this elite group! And forgive me if I have missed your contribution.

Lastly as you know we sponsor a biannual Ethel Newbold prize. Please see this newsletter for the article on our contribution to the restoration of Ethel Newbold's grave in the Tunbridge Wells cemetery. Although our contribution was small, the restoration was excellent. And in this newsletter you will find the Call for Nominations for the 2019 Newbold Prize!

Susan A. Murphy
President of the Bernoulli Society
Cambridge, MA

Editorial

Left to right: Richard J. Samworth, Bin Yu, and Susan A. Murphy.

I am proud to announce that Richard Samworth (Council Member), Bin Yu, and Susan A. Murphy (Our President!) are the 2018 recipients of the prestigious awards by the Committee of Presidents of Statistical Societies (COPSS). Specifically, Richard Samworth received the Presidents' Award, Bin Yu received the Elizabeth L. Scott Award, and Susan A. Murphy received the R. A. Fisher Award. Congratulations!!

Bernoulli Society has its Twitter account, `@BernoulliSoc`. Follow BS!

Bernoulli Society sponsored the SAFIM workshop which took place in 20–24 August, 2018; the workshop was held in Accra, Ghana, and it it brought together renowned researchers and graduate students from Stochastic Analysis, Financial and Insurance

Mathematics

> https://safim.aims.edu.gh/

Thanks to Corina Constatinescu! I am also happy to annouce that Marloes Maathuis will be the new ERC chair beginning in January 2019 for a 2 year period.

On a differente note: This is my penultimate issue as Editor of *Bernoulli News*. Please send expressions of interest to miguel.decarvalho@ed.ac.uk (**e-mail subject line**: *Bernoulli News Editorship*), before Decem-

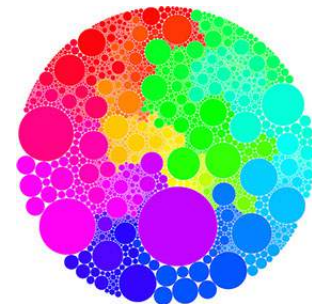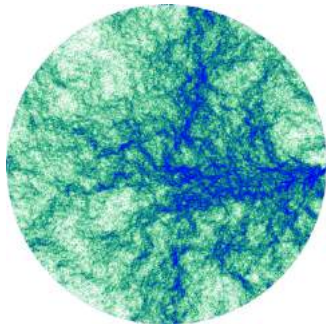ber 30 2018, in case you would like to be considered among the candidates for next Editor of the outlet.

I am sad to share that Doug Altman passed away in June. We have a lost one of our giants!

> https://en.wikipedia.org/wiki/Doug_Altman

Miguel de Carvalho
Editor of Bernoulli News
Edinburgh

News from the Bernoulli Society

2018 Doeblin Prize

Jason Miller, recipient of the 2018 Doeblin Prize.

Jason Miller is the recipient of the 2018 Doeblin Prize. The prize is sponsored by Springer and is awarded to a single individual for outstanding research in the field of probability, and who is at the beginning of his or her mathematical career. Dr. Miller will contribute an invited Wolfgang Doeblin Prize Arti-

cle in PTRF and will present the Doeblin Prize Lecture at SPA 2019. Congratulations!

Congratulations to Jason, and thanks to Springer for sponsoring the award.

Carlos Améndola
Munich

Bernoulli Society New Researcher Award 2019

The response to the first edition of the Bernoulli Society New Researcher Award was fabulous. The awardees are Po-Ling Loh (University of Wisconsin-Madison), Gongjun Xu (University of Michigan) and Lingzhou Xue (Pennsylvania State University).

Congratulations to the recipients!

Carlos Améndola
Munich

Nominations for European Regional Committee

According to the statutes of the European Regional Committee (ERC) of the Bernoulli Society, eight of the sixteen members will step down by the end of 2018, and eight new members are to be elected in 2018 to

serve on the committee from 2019 to 2022.

The following eight candidates are nominated for election:

- Konrad Abramowicz, Umeå University, Sweden.

- Valérie Chavez, Université de Lausanne, Switzerland.

- Antoine Chambaz, Université Paris Descartes, France.

- Leandro Pardo, Universidad Complutense de Madrid, Spain.

- Sergio Bacallado, University of Cambridge, UK.

- Zbigniew Szkutnik, AGH University of Science and Technology in Kraków, Poland.

- Gerda Claeskens, KU Leuven, Belgium.

- Matúš Maciak, Charles University, Czech Republic.

A group of at least five European members of the Bernoulli Society can nominate further candidates. Additional nominations should be sent by email to niels.r.hansen@math.ku.dk, including documentation of the support of the five members and that the nominated candidate is willing to serve on the committee. Additional nominations will force an election among European members of the Bernoulli Society. If no further nominations are received by Friday, December 7, the eight candidates listed above will be declared elected.

Niels Richard Hansen
Copenhagen

Snapshots

Activities Performed by the Membership Secretary

Thanks to Miguel de Carvalho and Susan Murphy for this initiative in publishing a small synopsis of my work as Membership Secretary. The main job of the Membership Secretary is of course to take care of the membership: make sure relevant information is always updated, online enrollment forms are up and running consistently, check that information displayed on different sources is consistent and correct, and prepare our promotional flyer each year. The Membership Secretary also runs activities intended to attract new members, such as the Young Researcher Reception during major conferences. Recently, together with the Youth Representative, we created and

organized the New Researcher Award, to recognize the work of prominent fellow members within 5 years of their PhD graduation. The Membership Secretary also reports the relevant numbers during our annual General Assembly. Finally, as a member of the Executive Committee, the Membership Secretary takes part in deciding on all everyday affairs of the Bernoulli Society. For the members of our society, please feel free to contact the Membership Secretary directly if you wish to become involved in our activities or if you have ideas for initiatives that we could undertake.

Leonardo T. Rolla
Buenos Aires

The Publications Committee of the Bernoulli Society in 2017–2018

I was the Chair of the Publications Committee (PC) and the Publications Secretary of the Bernoulli Society (BS) 2014–2018. In June I was replaced in these positions by Herold Dehling (Ruhruniversität Bochum).

In the academic year 2017-2018 the PC fulfilled two import selection procedures. After 3 years of service as Editor-in-Chief of the BS-sponsored journal *Stochastic Processes and their Applications* we had to replace Herold Dehling. The PC selected Sylvie Méléard (École Polytechnique Paris) as his successor. The SPA journal is very popular: more than 500 articles are submitted every year, i.e., the work load as EiC of this journal is very high. To make the editorial work more efficient and less burdensome, Sylvie decided to introduce several area editors. This is a novelty for the

SPA journal. The *Bernoulli Journal* has used area editors for many years. After a 3-year term, the EiC of Bernoulli, Holger Dette, will also be replaced from January 1, 2019. The selection of a new EiC was not easy; the PC spent several months on finding a new EiC. In contrast to SPA, Bernoulli is more oriented towards statistics but has one foot in the door of probability theory (about 1/3 of the papers is of probabilistic nature). Markus Reiss (Humboldt-Universität Berlin) volunteered to be one of the EiCs for a 3-year term but he considered it important to have a co-editor who is a specialist in probability theory. The PC finally selected Mark Podolskij (Aarhus University) who has interests both in statistics and probability theory. Mark and Markus were appointed by the Executive Council of the BS because the council members are convinced

that they will keep the scientific quality of the journal at a very high level.

Bernoulli and SPA are the two flagship journals of the BS. They were founded at different times and with distinct purposes. SPA started publishing in 1973. It is run by Elsevier. The PC and the EiC of SPA have kept a good professional relationship with Elsevier. It is based on a publishing agreement which is renewed every three years. Parts of this agreement are the following sponsoring activities:

- the Lévy Lecture, a specially invited lecture which is delivered annually at the Conference on Stochastic Processes and their Applications, or at the Bernoulli World Congress in the years the SPA conference is not held,

- every two years, the Society's best paper award known as the Itô Prize. This prize will be awarded to the best paper published in the Journal.

- annually, two to four conference travel awards,

- every two years, a special invited Stochastic Processes and their Applications lecture either at the ISI World Statistics Congresses, or at the Bernoulli World Congress.

Both BS sponsored journals have had an increasing number of submissions over the last decade. In particular, the numbers of pages have increased significantly. While SPA has no page restrictions, two years ago the BS-owned journal Bernoulli faced an enormous backlog. Previously, 4 issues with 600 pages were published per year. To shorten the backlog, the journal started printing 5 issues with 800 pages. This will continue in 2019. In addition, new submissions have an upper page limit. Additional pages/issues are expensive and have to be paid by the BS such that the journal did not really make a profit in the last years.
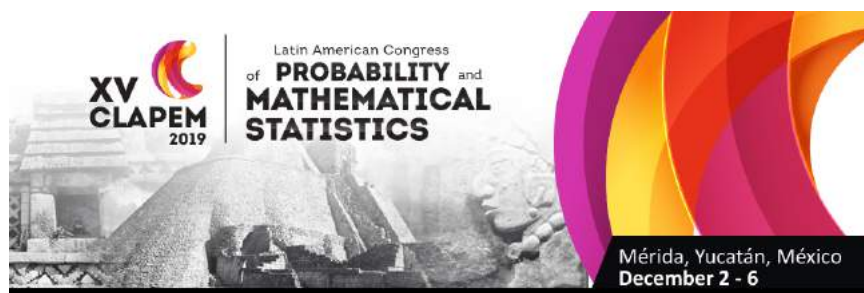
Thanks to its EiC Holger Dette, the backlog and the page numbers have been reduced substantially in the last two years. The goal is to publish 4 issues with 800 pages starting in 2020. Then the journal will start making profit again. The Bernoulli Journal is part of the IMS bundle of journals; the BS has a contract with the IMS that takes care of the technical side (submission and printing) of the production. As a matter of fact, the collaboration with the IMS has been going on very smoothly. In particular, Elyse Gustafson from IMS has always been a helpful and efficient partner in all matters related to the journal. One problem the present Publications Secretary Herold Dehling will deal with is that accepted papers shall get assigned a DOI number immediately when a paper is accepted. Then the paper can be cited correctly, for examples in CVs.

The PC of the BS has various other tasks. The PC selects editors of the co-sponsored Springer book series *Lévy Matters* (Springer) and *Briefs in Probability Theory and Mathematical Statistics* and helps selecting editors of the co-sponsored (open access) journals *Electronic Communications in Probability Theory, Electronic Journal of Probability, Electronic Journal of Statistics, Probability Surveys.*

After my retirement as PC chair and Publications Secretary (and member of the Executive Council of the BS) for more than 3 years, I would like to thank the PC members Aurore Delaigle, Stephen Lee, Eric Moulines, Victor Panaretos and Richard Samworth for their constructive contributions to the success of the PC. It has always been a pleasure to collaborate with the BS Presidents Susan Murphy, Sara van de Geer, and the President-Elect Claudia Klüppelberg. I wish the new PC chair and Publications Secretary Herold Dehling a very successful 3-year term 2018–2021.

Thomas Mikosch
Copenhagen

CLAPEM 2019

2–6 December (2019)

Mérida, Mexico

http://clapem2019.eventos.cimat.mx/

Young Researchers Reception—SPA 2018; Gothenburg, Sweden

During this year's conference on Stochastic processes and their Applications in Gothenburg, the Bernoulli Society hosted a Young Researchers Reception at the Wijkanders Bistro and Wine Bar. In a relaxed atmosphere, more than 30 young researchers were joined by several members of the Bernoulli Society. First, president-elect Professor Claudia Klüppelberg introduced the Bernoulli Society and described passionately the many activities it supports and organizes around the world. Several small anecdotes, for instance by former Bernoulli Society president Professor Peter Jagers, and questions by young researchers stimulated a lively discussion. The first part was followed by the Bernoulli Society general assembly. Afterwards, we could choose between several tasty old school Swedish dishes and enjoy some Öl and Vin (Swedish for beer and wine). This was a great opportunity to learn more about the Bernoulli Society directly from its members and to make new friends from different areas in probability and mathematical statistics. I am sure that this evening was very successful and that it made a lasting impression, in particular, on the young researchers.

Randolf Altmeyer
Berlin

Awards and Prizes

Call for Nominations for the Newbold Prize

The Newbold Prize Committee invites nominations for the Ethel Newbold Prize.

The Ethel Newbold Prize for excellence in statistics is awarded every 2 years, next time in spring 2019. The name of the prize recognizes a historically important role of women in statistics. The prize itself is for excellence in statistics without reference to the gender of the recipient. The Ethel Newbold Prize is generously supported by Wiley.

Description: The Ethel Newbold Prize is to be awarded to an outstanding statistical scientist in early or mid-career for a body of work that represents excellence in research in mathematical statistics and/or excellence in research that links developments in a substantive field to new advances in statistics.

In any year in which the award is due, the prize will not be awarded unless the set of all nominations includes candidates from both genders.

The award consists of the prize amount of 2500€ together with an award certificate.

For this call, the prize winner will be selected in spring 2019. The prize will be awarded at a following Bernoulli World Congress, Bernoulli-sponsored major conference, or ISI World Statistics Congress. The

awardee will also be invited to present a talk at one of these conferences.

Further information about the Ethel Newbold Prize (and other prizes of the Bernoulli Society) may be found at http://www.bernoulli-society.org/index.php/prizes.

Submission of nominations: Each nomination should include a letter outlining the case in support of the nominee, along with a curriculum vitae. Nominations as well as any inquiries about the award should be sent to Oddbjorg Wethelund, Department of Mathematics, Aarhus University, email: oddbjorg@math.au.dk. **The deadline for accepting nominations is November 30, 2018.**

About Ethel Newbold: Ethel May Newbold (1882–1933) was an English statistician and the first woman to be awarded the Guy Medal in Silver by the Royal Statistical Society, in 1928. A detailed biography of Ethel Newbold may be found in her obituary:

The Newbold Prize Committee
Eva B. Vedel Jensen (chair)
Gesine Reinert
Jon A. Wellner

David Donoho Receives the 2018 Carl Friedrich Gauss Prize

Bernoulli Society member David Donoho is awarded the 2018 Carl Friedrich Gauss Prize for his fundamental contributions to the mathematical, statistical and computational analysis of important problems in signal processing. The prize was awarded at the International Congress of Mathematicians in Rio de Janeiro, Brazil.

More details can be found from goo.gl/ipC2pd

David Donoho, recipient of the
2018 Carl Friedrich Gauss Prize.

Byeong Park
Scientific Secretary of the Bernoulli Society
Seoul

CMStatistics 2018 (ERCIM 2018)

14–16 December (2018)

Pisa, Italy

http://cmstatistics.org/CMStatistics2018/

New Executive Members in the Bernoulli Society

Chair of the Publications Committee: Herold Dehling

Short Bio: Herold Dehling is Professor of Mathematics at Ruhr-University Bochum, where he has held the Chair in Probability Theory and its Applications since 2000. Herold obtained his Ph.D. in Mathematics in 1981 from Göttingen University. Herold held postdoc positions at Göttingen and at Boston University. From 1988 to 2000, he was on the faculty of the Department of Mathematics at the University of Groningen, The Netherlands. Herold is an elected member of the International Statistical Institute, and an elected fellow of the Institute of Mathematical Statistics. In 2005 he was awarded the Prix Gay-Lussac-Humboldt of the Republic of France. Herold conducts research in the area of asymptotic methods in probability and statistics, with special emphasis on dependent processes. Among the topics that he has contributed to are empirical processes of dependent data, U-statistics, vector-valued dependent processes, almost sure central limit theorems and change-point analysis for time series. Herold has published more than 80 research papers, and he is co-author/editor of five books, among them *Empirical Process Techniques for Dependent Data*, edited jointly with Thomas Mikosch and Michael Sörensen.

Herold has been on the editorial boards of several scientific journals in Probability and Statistics. From 2015 to 2018, he was Editor-in-Chief of *Stochastic Processes and their Applications*, where he is still an associate editor. In addition, Herold is associate editor of *Scandinavian Journal of Statistics*, *Electronic Journal of Statistics*, and *Computational Statistics and Data Analysis*.

Herold has been actively involved in the administration of his department, notably as founding director of the Servicecenter for Mathematics and its Applications, and most recently as Dean of the Faculty of Mathematics. He is currently spokesperson for the conference of German Mathematics Departments. Herold has been chair of the Scientific Programme Committees of several major conferences, e.g. the 2006 European Meeting of Statisticians, the 2012 German Probability and Statistics Days, and the 2013 German-Polish Joint Conference on Probability and Mathematical Statistics. In addition, he was chair of the Local Organization Committee of the 2016 German Probability and Statistics Days.

Bernoulli Society members might enjoy to know that Herold successfully lobbied with the town of Groningen to place a memorial plaquette on the house where Daniel Bernoulli (known to probabilists for his contribution to the St. Petersburg paradox) was born in 1700. Privately, Herold has been married since 1981, and is a happy father of five grown-up children.

Vision on the BS Publication Committee: With *Bernoulli* and *Stochastic Processes and their Applications*, the Bernoulli Sociecty publishes two of the best journals in the area of Probability Theory and Mathematical Statistics. The Publication Committee will take every effort that is necessary to maintain the reputation of these traditional flagship journals. At the same time, we will have to reflect about the challenges and opportunities that the digital revolution offers to the publication process, and the role that the Bernoulli Society can play. These days, scientists can publish their papers on their homepages or in the arXiv. Nevertheless, I still see an important role for journals (and book editors) in the quality control process, judging relevance and correctness of new results and readability of the articles. Another issue that we will have to address is the move to Open Access, and the resulting changes in the way the publication process is financed.

Web Editor: Soutir Bandyopadhyay

Short Bio: Soutir Bandyopadhyay is currently an Associate Professor in the Department of Applied Mathematics and Statistics at Colorado School of Mines (CSM). He earned a doctorate in Statistics (2010) at Texas A&M University. Before joining CSM he was an Assistant Professor in the Department of Mathematics (2010–2017). He has also been a visiting scientist at the Computational and Information Systems Laboratory at the National Center for Atmospheric Research studying climate models. His core research approaches problems in two different areas of statistics: (1) Analysis for spatial and time series data, and (2) Bioinformatics. His expertise lies in developing novel inferential procedures under spatial (and/or temporal) dependence and investigating their asymptotic properties. Although his research is primarily theoretical in nature, it has always been motivated by and applied to problems arising from practical situations in various areas such as climate science, environmental studies, finance, and biomedical studies, among others. He is currently serving as the secretary of the International Indian Statistical Association (IISA). He is also an Associate Editor of *Statistics and Probability Letters*. More information can be found at `https://sites.google.com/view/soutir/`.

e-Briefs Editor: Carlos Améndola

Short Bio: Carlos Enrique Améndola Cerón is a postdoctoral researcher at the Technical University of Munich. He is part of both the Mathematical Statistics group led by Claudia Klüppelberg and the Optimization and Data Analysis group led by Felix Krahmer. Fascinated by the deep mathematical connections between theory and practice, Carlos pursued simultaneously a pure Mathematics bachelor degree at Universidad Nacional Autónoma de México (UNAM) and an applied Mathematics bachelor degree at Instituto Tecnológico Autónomo de México (ITAM) from 2007 to 2012. In 2015 he completed a masters degree in Mathematics at the Courant Institute of Mathematical Sciences, New York University (NYU) as part of a Fulbright-García Robles award. Carlos' research interests led him to move to Germany and join the Nonlinear Algebra group of Bernd Sturmfels at the Technical University of Berlin, where he completed his PhD (2017). These research interests center on Algebraic Statistics, a fascinating area that bridges commutative algebra and algebraic geometry with probability and statistics. The "mantra" in algebraic statistics is that statistical models are semialgebraic sets, which means they can be expressed by polynomial equations and polynomial inequalities. Carlos' PhD thesis focuses on Gaussian mixtures, a widely used and flexible statistical model, studied from this algebraic perspective. As a postdoc at TUM and with the help of brilliant collaborators, he aims to further strengthen connections between algebra and statistics. These include an algebraic study of models used in time series analysis as well as explorations in the emerging field of tropical statistics with applications to extreme value theory. More information can be found at `http://www.carlos-amendola.com`.

Vision on e-Briefs: It is exciting to join the Bernoulli Society and become the new Bulletin e-Briefs editor. The position has the advantage of being able to learn first-hand about everything that is happening around the Bernoulli Society and its members. The goal of the bulletin is to communicate such events, conferences, prizes, job offers, etc. to the members by presenting the latest and most relevant information in a brief and reader-enjoyable way.
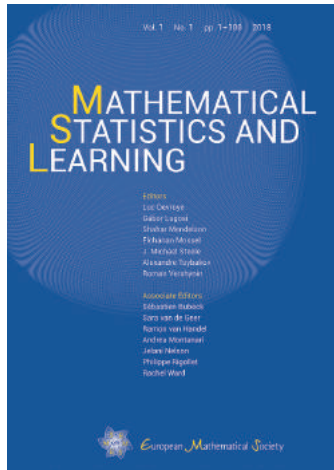
Chair of C(PS)2 Committee: Michael Beer

Short Bio: Michael Beer is Professor and Head of the Institute for Risk and Reliability, Leibniz Universität Hannover, Germany, since 2015. He is also part time Professor at the University of Liverpool and at Tongji University, Shanghai, China. He obtained a doctoral degree from Technische Universität Dresden and pursued post-doctoral research at Rice University. From 2007 to 2011 Dr. Beer worked as an Assistant Professor at National University of Singapore. In 2011 he joined the University of Liverpool as Chair in Uncertainty in Engineering and Founding Director of the Institute for Risk and Uncertainty and established a large Doctoral Training Center on Quantification and Management of Risk & Uncertainty. Dr. Beer's research is focused on uncertainty quantification in engineering with emphasis on imprecise probabilities. Dr. Beer is Editor in Chief (jointly) of the Encyclopedia of Earthquake Engineering, Associate Editor of the ASCE-ASME Journal of Risk and Uncertainty in Engineering Systems, Associate Editor of the International Journal of Reliability and Safety, and Member of twelve Editorial Boards including Probabilistic Engineering Mechanics, Computers & Structures, Structural Safety, and Mechanical Systems and Signal Processing. He has won several awards including the CADLM PRIZE 2007 – Intelligent Optimal Design. His publications include a book, several monographs and a large number of journal and conference papers. He is a Fellow of the Alexander von Humboldt-Foundation and Member of ASCE (EMI), ASME, IACM, ESRA, EASD and GACM.

Aspiration of the C(PS)2 Committee: The C(PS)2 committee will focus on promoting statistical and probabilistic methods across the physical and engineering sciences in an interdisciplinary manner and demonstrating essential benefits over a large range of applications. This aspiration is building on the previous work of the C(PS)2 committee addressing current needs of our society. Systems and networks, which are key to the functionality of our developed world, are characterized by a rapid growth in scale and complexity, associated with a growing risk due to unexpected failures. This introduces a series of issues that challenge our approaches for ensuring the performance and reliability of our systems and networks. Essentially, statistical and probabilistic methods need to be developed further and utilized comprehensively for extracting, quantifying, processing and evaluating information dealing with the entire range from sparse to big data. The C(PS)2 committee will facilitate interdisciplinary communication across the communities in order to establish and expand mutual understanding about the capabilities and benefits of statistical and probabilistic methods for solving those challenges. Specifically, workshops, conferences, mini-symposia and special sessions will be organized in a targeted manner to connect communities and to generate synergies. Particular target are major international conferences, which support both deep fundamental developments and practical applications. In this manner we will facilitate a closer collaboration not only between the research communities, but also between fundamental and applied sciences with tighter connections to the engineering sciences. We envisage, in this manner, an accelerated migration of statistical and probabilistic methods into engineering technologies and applications, feeding back on the fundamental importance of statistics and probability theory.

$\mathcal{E}$uropean $\mathcal{M}$athematical $\mathcal{S}$ociety

Mathematical Statistics and Learning (MSL)

Aims and Scope

Mathematical Statistics and Learning is devoted to research articles of the highest quality in all aspects of mathematical statistics and learning, including those studied in traditional areas of statistics and in machine learning as well as in theoretical computer science and signal processing.

Editors

Luc Devroye (McGill University, Montreal, Canada)
Gabor Lugosi (UPF Barcelona, Spain)
Shahar Mendelson (Technion, Haifa, Israel and Australian National University, Australia)
Elchanan Mossel (MIT, Cambridge, USA)
J. Michael Steele (University of Pennsylvania, Philadelphia, USA)
Alexandre Tsybakov (CREST, Malakoff, France)
Roman Vershynin (University of California, Irvine, USA)

Associate Editors

Sebastien Bubeck (Microsoft Research, Redmond, USA)
Sara van de Geer (ETH Zürich, Switzerland)
Ramon van Handel (Princeton University, USA
Andrea Montanari (Stanford University, USA)
Jelani Nelson (Harvard University, USA)
Philippe Rigollet (MIT, Cambridge, USA)
Rachel Ward (University of Texas at Austin, USA)

Recently published papers in this journal

Dalalyan Arnak, Sebbar Mehdi: Optimal Kullback–Leibler aggregation in mixture density estimation by maximum likelihood
Wu Yihong, Yang Pengkun: Sample complexity of the distinct elements problem
Bubeck Sébastien, Eldan Ronen: Exploratory distributions for convex functions
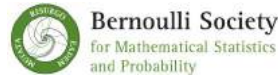
Past Conferences, Meetings and Workshops

Sponsored and Co-Sponsored by

ISNPS 2018: June 11–15, 2018; Salerno, Italy

The Fourth Conference of the International Society of Nonparametric Statistics (ISNPS) took place in Salerno, Southern Italy, from the 11th of June to the 15th of June, 2018. The conference was co-sponsored by the IMS, the ISI, and the Bernoulli society among others. The ISNPS conferences take place biennially; previous conferences were held with a growing success in Avignon, France (2016), Cadix, Spain (2014), Chalkidiki, Greece (2012). The conference co-chairs were respectively Michele La Rocca, Brunero Liseo, Luigi Salmaso with the help of a nice and efficient local organizing committee (see the full informations on the dedicated website).

The ISNPS conference purpose is to bring forth recent advances and trends in several areas of nonparametric statistics, in order to facilitate the exchange of research ideas, promote collaboration among researchers from all over the world, and contribute to the further development of this field. The conference has attracted more than 450 participants and featured 13 plenary talks including keynote talks by Regina Y. Liu (Rutgers University, USA) on predictive distribution functions «Prediction with Confidence—A General Framework for Predictive Inference», Judith Rousseau (Oxford Univ., U.K.) on Bayesian credible regions «Asymptotic Behaviour of Credible Regions—The Adaptive Case», Fortunato Pessarin (Padova Univ.) and Philip B. Stark (University of California in Berkeley) presenting together some challenging researches on permutation tests «With Great Power Comes Great Responsibility: Multivariate Permutation Tests and Their Numerical Implementation». Special invited talks were given by Natalia Bochkina («Bernstein–Von Mises Type Results for Misspecified Nonregular Ill-posed Models»), Francesca Chiaromonte («Information Matrices and Group Structures in Sufficient Dimension Reduction»), Olivier Collier, a talented young researcher replacing Alexandre Tsybakov («Minimax and Adaptive Inference») Valentina Corradi («Intercept Estimation in (Non)-additive Semiparametric Selection Models»), Marc G. Genton («Functional Boxplots for Multivariate Curves»), Wenceslao Gonzáles-Manteiga («Non-parametric First-order Analysis of Spatial and Spatio-

Temporal Point Processes with Applications»,) Estate Khmaladze («Non-standard Problems in Modern Goodness of Fit Theory») and Yuichi Kitamura («Statistical Inference for High Dimensional Demand Models»). Since 2016, the ISNPS conference features a Peter G. Hall Lecture in honor of our late and sorely missed colleague and friend, who did so much for the Non-Parametric statistics community. The Peter G. Hall Lecture was held this year by Runze Li (Penn State University) who gave a talk on «Spurious Correlation and its Impact on Estimation of Ultrahigh Dimensional Nonparametric and Semiparametric Regression Models». The conference also features around 70 invited talks on modern topics in Non-parametric statistics and 10 contributed sessions with a lot of young researchers. Details of the sessions and organizers may be found at the address

> http://www.isnps2018.it/

Information on the ISNPS society and the next conferences are available at

> http://www.isnpstat.org

The conference took place at the Grand Hotel Salerno, located on the sunny bay of Salerno. 34 miles (55 Km) south of Naples in a beautiful environment, close to the nice cities of Amalfi and Ravello and the extraordinary archaeological cities of Pompei and Paestum, where trips were organized on Wednesday for the social program. There were many interesting and memorable talks, and stimulating discussions facilitated by the excellent refreshments and cakes during the coffee breaks. The (free) cocktail reception which took place on Monday on the top of the Grand Hotel with amazing view on the sea was exceptional too, with great italian pizzas, cakes, cheeses and excellent wines. The gala dinner took place in the beautiful Hotel Raito with amazing views on the Amalfi Coast. Grazie Mille to the Italian local committee and the co-chairs for this memorable conference.

Patrice Bertail
Paris

SPA 2018: June 11–15; Gothenburg, Sweden

Conferences on stochastic processes and their applications are organised under patronage of the Bernoulli society, they can justifiably be regarded as the most important international meetings on stochastic processes and their applications in various fields, from physics and biology to economics and technology. With the exception of the years when the Bernoulli World Congress is held, they are organised every year. The first SPA conference was held in Rochester in 1971. 2016 was the year of the Bernoulli congress in Toronto. In 2015 the SPA conference was held in Oxford and in 2017 it was organised in Moscow. Notably, the 14th SPA Conference was held in Gothenburg back in 1984 featuring talks of such famous scientists as Harald Cramér, Joseph Doob, Kiyosi Itô. In year 2018, the SPA conference returned to Gothenburg to celebrate its 40th anniversary.

The summer of 2018 on the West coast of Sweden has become the hottest in over one century and the participants were greeted by warm Scandinavian sun with the daytime temperatures of around 25 Celsius (with some shots of summer rains at times). Gothenburg's well-deserved status of a Friendly City contributed to the overall pleasant atmosphere of the conference. A half-day of excursions organised around the city and, especially, a dining cruise along the picturesque Västra Götaland coast with thousands of islands was a memorable experience. The conference dinner party was entertained by Swedish traditional songs presented by ensemble of local young singers.

SPA-2018 was organised by Chalmers University of Technology and it has become one of the largest SPA conferences with 478 registered participants from 43 countries. The most represented were Sweden, Germany, France, UK, USA. The conference program consisted of 13 plenary talks, 137 invited talks, 213 contributed talks which is 363 talks in total. The first half of the day was given to plenary talks followed after the lunch by invited sessions, organised contributed sessions and sessions with contributed talks, up to 13 sessions were run in parallel that gave participants plenty of choice for topics to follow. Finding one's own way through the sessions and places was facilitated by a user-friendly online programme with extensive selection capabilities. Two poster sessions were organised in the form of a mingle lunch served with a delicious Scandinavian food. A few participants with small children benefited from a professional childcare service

provided on site by Chalmers free of charge.

SPA-2018 opened on Monday by the plenary talk of Olav Kallenberg and closed on Friday by the Doob lecture delivered by Jeffrey Steif. The Lévy lecture was given by Alison Etheridge. Two IMS medallion lectures were given by Davar Khoshnevisan and Anna De Masi and a new named Entropy lecture sponsored by Entropy journal was given by François Baccelli. Other plenary talks were given by Mia Deijfen, Patricia Goncalves, Kurt Johansson, Mikhail Menshikov, Annie Millet, Asaf Nachmias and Nike Sun. The slides of the plenary talks as well as the Book of Abstracts can be downloaded from the conference website: spa2018.org. Feel the atmosphere of the conference by browsing the photos taken by the author and watch a short video from SPA-1984 at spa2018.org/conference-images

As an experiment, two talks were given remotely via a web-conferencing system. While connection dropouts experienced in one of the talks made it, at times, difficult to understand, the other talk went very smoothly. We envisage that the web-conferencing will soon become an integral part of the meetings, but we hope that face-to-face discussions will still remain the main attraction and benefit of attending conferences.

The organising committee is happy to have received so many very positive feedback from the participants and thank all the speakers, the Programme Committee, its Head Timo Seppäläinen and the technical organisation company MeetX who has made SPA-2018 so successful and memorable.

Sergei Zuyev
Chair of the Local Organising Committee of SPA-2018
Gothenburg

Frontier Probability Days 2018: March 29–31; Corvallis, Oregon, USA

†Pictures kindly supplied by Ms. Evgenia Chunikhina.

Frontier Probability Days is a regional conference held biannually in the Intermountain West of the United States, focused on probability theory and its applications. Researchers from around the world come together for 2–3 intensive days to share their latest results and discuss new ideas. The primary purpose is to provide graduate students, postdocs, and other young researchers with a forum to disseminate their research and expand their network of contacts.

The most recent meeting was held from March 29–31, 2018 at Oregon State University in Corvallis, Oregon, after previous versions at the University of Colorado-Boulder (2007), University of Utah (2009, 2011, and 2016), and University of Arizona (2014). With over 75 attendees, the Oregon Meeting is the largest one yet.

Talks were held over three days, featuring 10 plenary speakers and 24 short talks. The plenary speakers were senior researchers from top universities who spoke on subjects as varied as stochastic partial differential equations (Sandra Cerrai—University of Maryland & Jonathan Mattingly—Duke University), probabilistic methods in theoretical physics (Sourav Chatterjee—Stanford), pruning methods on random trees (Ilya Zaliapin—University of Nevada Reno), applications of stochastic processes to biology (Ruth Williams—University of California San Diego & Peter Kramer—Rensselaer Polytechnic Institute), phase transitions in random constraint satisfaction problems (Nike Sun—Berkeley), and ergodic theory (Michael Keane—Wesleyan University & Anthony Quas—University of Victoria). The 30-minute short talks covered topics ranging from mixing times for Markov chains, stochastic particle systems and hydrodynamic limits, and random matrices, to anomalous diffusion in biological systems and change-point detection in time series. Participants commented on the high quality of the talks and appreciated the emphasis placed on promoting the work of younger researchers. The focus on applications of probability theory to problems from other sciences was another particular highlight of the meeting, and has started to draw in participants from other disciplines. FPD 2018

was also used to honor Bob Burton and Ed Waymire on the occasion of their retirements from Oregon State. Bob and Ed are well known figures in the probability community for their fundamental contributions to research and the very clear exposition of their results. Several of their former students gave moving toasts to Bob and Ed at a special conference dinner held on Friday, March 30th. The students spoke of Bob and Ed's friendly and approachable manner, their dedication to teaching, and the emphasis they placed on taking care of their students. The talks on Saturday, March 31st were focused on ergodic theory in honor of Bob and random trees in honor of Ed. It was a great pleasure to be able to incorporate this occasion into FPD and honor Bob and Ed in the presence of their friends and families.

The scientific organizers are very grateful to Oregon State for their amazing organizational efforts in putting together the meeting (especially Ms. Deanne Murray of the Mathematics department), to the Bernoulli society and the IMS for official sponsorship

of the meeting, and to the Oregon State Mathematics Department and its chair Enrique Thomann for providing refreshments and financial support. Primary financial support was provided by the National Science Foundation under grant DMS 1802828, for which we are very thankful. Further information on the meeting, as well as a repository of slide presentations, can be found on the conference website at
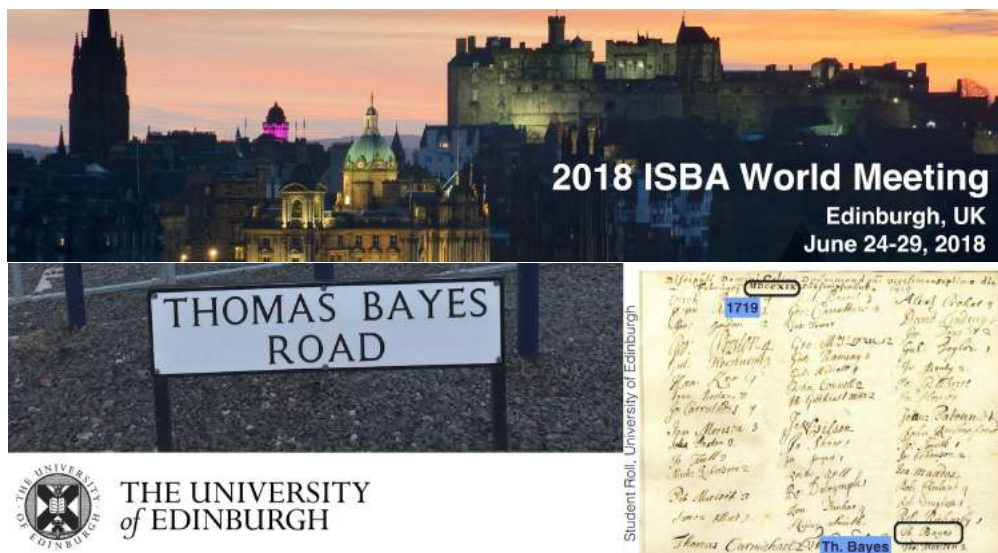
http://www.math.utah.edu/~firas/FPD18.

As FPD continues to grow we look forward to another successful meeting in 2020!

Tom Alberts, Salt Lake City
Evgenia Chunikhina, Corvallis
Davar Khoshnevisan, Salt Lake City
Yevgeniy Kovchegov, Corvallis
Firas Rassoul-Agha, Salt Lake City
Sunder Sethuraman, Tuscon
Ed Waymire, Corvallis

Other Events

ISBA World Meeting 2018: June 24–29, 2018; Edinburgh, UK

The world meeting of the International Society for Bayesian Analysis (ISBA) took place over June 24–29, 2018. ISBA 2018 is the continuation of the traditional Valencia/ISBA Meetings regularly held since 1979. They represent a unique event where the Bayesian community gathers together to discuss recent advances and the future of the profession.

About 730 delegates attended the meeting, making it the most popular ISBA world meeting thus

far. The meeting took place at Edinburgh, a beautiful and historical location intimately associated with Thomas Bayes, who studied logic and theology at the University of Edinburgh as an undergraduate (circa 1719–1722).

The meeting included Foundational Lectures presented by Alan Gelfand (Duke University), Anthony O'Hagan (University of Sheffield), Judith Rousseau (Dauphine University), and Ed George (University of

Pennsylvannia). Philip Dawid (University of Cambridge) was the de Finetti Lecturer, and Veronika Rockova (University of Chicago) was the Susie Bayarri Lecturer. Keynote speakers included Nicolas Chopin (ENSAE), Montse Fuentes (Dean, VCU), Steve MacEachern (Ohio State University), and Michael Jordan (UC Berkeley).

More information on the meeting is available from

https://bayesian.org/isba2018

The Leading Local Organizer
Miguel de Carvalho
Edinburgh

SYSORM 2017: November 13–15, 2017; Granada, Spain

The 1st Spanish Young Statisticians and Operational Researchers Meeting (SYSORM) took place in the lovely city of Granada (Spain), on the 13–15 November 2017. Information and pictures are available at:

https://congresos.ugr.es/sysorm17/

The aim of the meeting, organized for and by young researchers, was to represent and provide visibility to the newer generations of talented researchers in Statistics and Operations Research. The meeting counted with 41 excellent participants (PhD students and young PhDs) coming from Spain, Portugal, and France. The invited and contributed talks were presented in a single continuous session, thus providing the opportunity to listen and speak to every attendant.

Four renowned international researchers took part as plenary speakers: Pierre Bonami (IBM), Juan Antonio Cuesta-Albertos (University of Cantabria), Ingrid Van Keilegom (University of Leuven), and Rafael Martí (University of Valencia). They delivered outstanding plenary sessions that encouraged the participants to explore new challenging areas in Statistics and Operations Research. The meeting was held under the auspice of the Spanish Society of Statistics and Operations

Research (SEIO). The meeting was economically supported by SEIO, EURO, and the Faculty of Economics of the University of Granada, while The Institute of Mathematics of the University of Granada (IE-math-GR) provided the facilities for the meeting. The Portuguese and French societies APDIO and ROADEF supported the attendance of Portuguese and French participants.

Looking for the excellence, the meeting was chaired by the last four members of the "Ramiro Melendreras" SEIO award: F. Javier Martín-Campo (Complutense University of Madrid), Carmen Aguilera-Morillo (Carlos III University of Madrid, UC3M), Eduardo García-Portugués (UC3M), and Beatriz Sinova (University of Oviedo). The award recognizes the work of young researchers in Statistics and Operations Research. The meeting was a huge success thanks to the enthusiastic work of the Organizing Committee, chaired by Víctor Blanco and Javier Álvarez-Liébana (together with F.J. Esquivel, D. Miranda, B. Cobo, S.M. Valenzuela, D. Molina, and J.L. Romero). Thanks to the tireless work of the Scientific and Organizing Committees members, together with the eagerness of all the participants, the conference was held in a friendly and warm atmo-

sphere that, hopefully, will lead to new and common projects. One of them, the forthcoming 2nd SYSORM in 2019!

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Eduardo Garcia Portugues
Madrid

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Random Trees Workshop: April 23–27, 2018; Guanajuato, Mexico

The workshop "Random Trees: Structure, Self-similarity, and Dynamics" was held during April 23–27, 2018 at the *Centro de Investigación en Matemáticas* (CIMAT), Guanajuato, Mexico. This event was attended by over 30 researchers, postdocs, students, and industry representatives from USA, Mexico, Korea, UK, Colombia, Turkey, and China. With 18 research talks by the field experts, several tutorials, and a poster session, the workshop program showcased the current progress and provided an introduction to the field for students and young researchers. The participants discussed the recent developments in tree representation of stochastic processes and dynamical systems, including Burgers and Navier–Stokes equations, kinetic annihilation, and systems of interacting particles; self-similarity of tree graphs; dynamics of branching Brownian motions and Brownian nets; and a spectrum of applications that ranges from phylogenetic tree analysis to structure and dynamics of river networks to traffic and robotics. The workshop included topical round tables and provided an ample

opportunity for interactive communication, focused discussions and brainstorming in small groups. The workshop celebrated the contributions of Edward C Waymire to probability, stochastic processes and applied mathematics.

The workshop was supported by the Centro de Investigación en Matemáticas [http://www.cimat.mx], and Bernoulli Society for Mathematical Statistics and Probability via its committee on Probability and Statistics in Physical Sciences [http://www2.aueb.gr/bs-cpsps/]

For more information and program detail, visit

http://randomtrees.eventos.cimat.mx/

<div style="text-align: right">

Yevgeniy Kovchegov, Corvallis
Victor Pérez-Abreu, Guanajuato
Ilya Zaliapin, Reno

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EVA 2019

<div style="text-align: right">

1–9 July (2018)

Zagreb, Croacia

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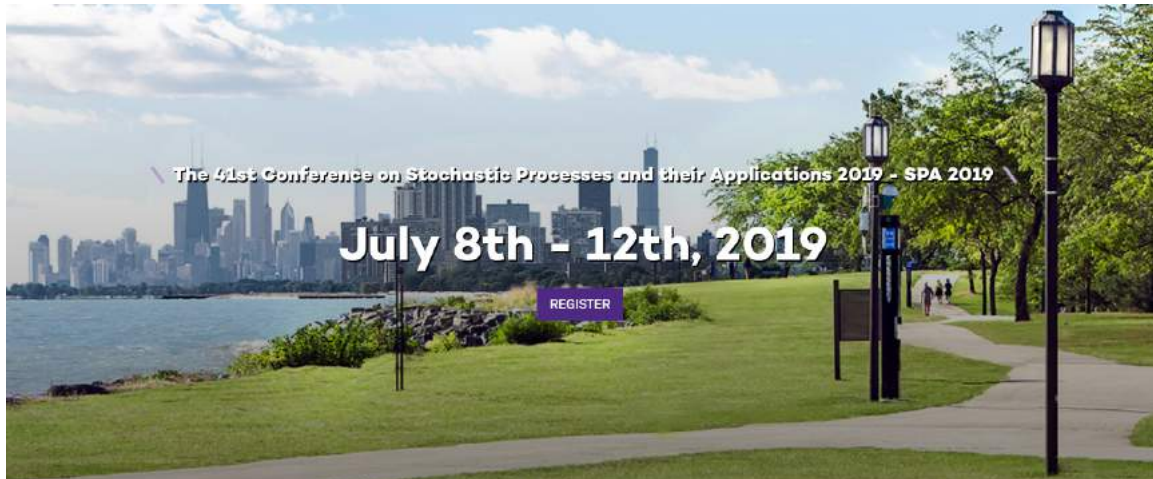https://web.math.pmf.unizg.hr/eva2019/

Forthcoming Conferences, Meetings and Workshops, and Calendar of Events

Sponsored and Co-Sponsored by

Bernoulli Society
for Mathematical Statistics
and Probability

SPA 2019: July 8–12, 2019; Evanston, Illinois, USA

"SPA Conferences are organized under patronage of the Bernoulli Society and can justifiably be regarded as the most important international scientific meeting on the theory and applications of stochastic processes."

SPA 2019 (41st Stochastic Processes and their Applications Conference)

- **Doob lecture**: Jeremy Quastel.

- **Schramm lecture**: Stanislav Smirnov.

- **Medallion Lecture**: Etienne Pardoux.

- **Levy lecture**: Massimilliano Gubinelli.

- **Medallion Lecture**: Krzysztof Burdzy.

- **Plenary Speakers**:

    - Cécile Ané.

    - James R. Lee.

    - Dmitry Panchenko.

    - Yanxia Ren.

    - Allan Sly.

    - Béatrice de Tilière.

    - Caroline Uhler.

8–12 July (2019)

Evanston, IL, USA

http://sites.math.northwestern.edu/SPA2019/

EMS 2019: July 22–26, 2019; Palermo, Italy

The European Meeting of Statisticians (EMS), sponsored by the European Regional Committee of the Bernoulli Society, is the main statistics and probability theory conference in Europe. EMS is a conference where statisticians of all ages and from all regions meet to exchange ideas and talk about the newest developments on the broad field of statistics and probability theory. The very first EMS meeting was held in Dublin in 1962, and the 32nd EMS will take place in Palermo, the capital of Sicily (Italy).

Keynote speakers include: Genevera Allen (Rice University, USA), Gilles Blanchard (Univesity of Potsdam, D), John Lafferty (Yale University, USA), Victor Panaretos (EPS Lausanne, CH), Judith Rousseau (Oxford University, UK), and Aad Van Der Vaart (University of Leiden, NL).

Instructions for submission of abstracts: Con-

ference language is English. Applicants wishing to present original research should propose a topic contributed session, a contributed paper or a poster, addressing a full range of subjects in statistics and its many application fields. The submission will start on the 1st of October 2018 and will end on 15th of April 2019. For more information visit the web-site:

http://www.ems2019.palermo.it

Deadline for submitting abstracts: Abstract submission open on the 1st of October 2018 and end on the 28th of April 2019.

Contact: ems-2019@unipa.it.

Ernst Wit
Groningen

Other Events

SYSORM 2019: 4–7 June, 2019; El Escorial, Spain

The 2nd Spanish Young Statisticians and Operational Researchers Meeting (SYSORM) will be held on 4–7 June 2019 in El Escorial (Spain), under the auspice of the Spanish Society of Statistics and Operations Research (SEIO). The aim of the meeting, organized for and by young researchers, is to represent and provide visibility to the newer generations of talented researchers in Statistics and Operations Research in

Spain and neighbouring countries. The meeting will have four plenary speakers and a mix of invited and contributed talks to be presented in a single continuous session. Details of the conference, including submission deadlines, can be found at

https://eventos.ucm.es/go/sysorm19

If you are a young researcher in Statistics or Opera-

tions Research, then you have to be at SYSORM 2019. You will find this as one of the conferences you will make the most of it, both scientifically and socially. We hope to see you soon in El Escorial!

Eduardo Garcia Portugues
Madrid

ESREL 2019: 22–26 September 2019; Hannover, Germany

The Committee on Probability and Statistics in the Physical Sciences (CPSPS) of the Bernoulli Society for Mathematical Statistics and Probability is supporting the 29th European Safety and Reliability Conference (ESREL 2019) Hannover, 22–26 September 2019

https://esrel2019.org

as a collaborative partner. ESREL is organised by the Institute for Risk and Reliability, Leibniz Universität Hannover under the auspices of the European Safety and Reliability Association (ESRA) and in further collaboration with the Association of German Engineers (VDI), the Liverpool Institute for Risk and Uncertainty, the Shanghai Institute of Disaster Prevention and Relief, the Leibniz Research Centre Energy 2015 (LiFE 2050), and the Confucius Institute Hannover.

The objective of ESREL 2019 is to provide an all-round inspiring environment and a multi-disciplinary forum for the exchange of knowledge and expertise on theories and methods in the field of risk, safety and reliability, and on their application to a wide range of industrial, civil and social sectors and problem areas. Research and applications in the connection between probability theory and statistics with engineering is of particular interest. This range is structured into 19 methodological topics and 23 application areas and sectors. Papers presented at ESREL 2019 will be published in open access conference proceedings by Research Publishing Services, Singapore, and be indexed.

Post-conference special issues in indexed journals will be prepared based on extended versions of papers selected from the conference. We would be very pleased to receive your valuable contribution and to welcome you at ESREL 2019!

Important Dates:

- Abstract submission **NOW**.

- 30 November, 2018: Notification of acceptance.

- 28 February, 2019: Full paper submission deadline.

- 31 March, 2019: Notification of acceptance.

- 30 April 2019: Final revised paper & registration.

Michael Beer & Enrico Zio
Chairs of ESREL 2019
Hannover

Calendar of Events

This calendar lists all meetings that have been announced in this and previous issues of *Bernoulli News* together with forthcoming meetings organized under the auspices of the Bernoulli Society or one of its Regional Committees (marked by ⊙).

A more comprehensive calendar of events is available on the ISI Websites

- www.bernoulli-society.org/index.php/meetings

- www.isi-web.org/index.php/activities/calend

December 2018

- July 9–11 (2018), *ERCIM 2018* (CMStatistics 2018); Pisa, Italy.

June 2019

- June 4–7 (2019), *SYSORM 2019*: El Escorial, Spain.

- June 24–28 (2019), *BNP12—12th International Conference on Bayesian Nonparametrics*, Oxford, UK.

July 2019

- July 1–5 (2019), *11th International Conference on Extreme Value Analysis (EVA2019)*; Zagreb, Croatia.

- ⊙July 8–12 (2019), *41st Conference on Stochastic Processes and their Applications*; Evanston, Chicago, USA.

- ⊙July 22–26 (2019), *32nd European Meeting of Statisticians*, Palermo, Italy.

- July 27–August 1 (2019), *JSM 2019*; Denver, Colorado, USA.

August 2019

- ⊙August 13–15 (2019), *DSSV2019: Data Science, Statistics & Visualization*; Kyoto, Japan.

- ⊙August 18–23 (2019), *62nd ISI World Statistics Congress*; Kuala Lumpur, Malaysia.

September 2019

- 2–5 September (2019), *RSS 2019 Annual Conference*; Belfast, Northern Ireland.

- 2–6 September (2019), *10th International Workshop on Simulation and Statistics*; Salzburg, Austria.

- 22–16 September (2019), *ESREL 2019*; Hannover, Germany.

December 2019

- ⊙December 2–6 (2019), *Latin American Congress of Probability and Mathematical Statistics (CLAPEM)*; Merida, Yucatán, Mexico.

August 2020

- ⊙August 17–21 (2020), *World Congress in Probability and Statistics*; Seoul, South Korea.

Quote of the Issue:

"We are all very fortunate that we have so many engaged and active members and that it is highly likely that I have overlooked some of the many people who are actively working to improve our society. Please contact me if you would like to join this elite group!."

Susan A. Murphy

Recent Issues of Official Publications

Sponsored by Bernoulli Society for Mathematical Statistics and Probability

Bernoulli   Vol. 24, No. 4B: November 2018

Editor-in-Chief: H. Dette

"Posteriors, Conjugacy, and Exponential Families for Completely Random Measures," T. Broderick, A. C. Wilson, M. I. Jordan, 3181–3221.

"Applications of Pathwise Burkholder–Davis–Gundy Inequalities," P. Siorpaes, 3222–3245.

"Entropy Production in Nonlinear Recombination Models," P. Caputo, A. Sinclair, 3246–3282.

"Bounded Size Biased Couplings, log Concave Distributions and Concentration of Measure for [...]," J. Bartroff, L. Goldstein, Ü. Işlak, 3283–3317.

"Parametric Inference for Nonsynchronously Observed Diffusion Processes in the Presence of Market [...]," T. Ogihara, 3318–3383.

"The Gamma Stein Equation and Noncentral de Jong Theorems," C. Döbler, G. Peccati 3384–3421.

"Expected Number and Height Distribution of Critical Points of Smooth Isotropic Gaussian Random Fields," D. Cheng, A. Schwartzman, 3422–3446.

"A Unified Matrix Model Including Both CCA and F Matrices in Multivariate Analysis: The [...]," X. Han, G. Pan, Q. Yang, 3447–3468.

"Statistical Inference for the Doubly Stochastic Self-exciting Process," S. Clinet, Y. Potiron, 3469–3493.

"Small Deviations of a Galton–Watson Process with Immigration," Sidorova, N., 3494–3521.

"Testing for Simultaneous Jumps in Case of Asynchronous Observations," O. Martin, M. Vetter 3522–3567.

"Statistical Estimation of the Oscillating Brownian Motion," A. Lejay, P. Pigato, 3568–3602.

"Correlated Continuous Time Random Walks and Fractional Pearson Diffusions," N. N. Leonenko, I. Papić, A. Sikorskii, N. Šuvak, 3603–3627.

"Detecting Markov Random Fields Hidden in White Noise," E. Arias-Castro, S. Bubeck, G. Lugosi, N. Verzelen, 3628–3656.

"Large Volatility Matrix Estimation with Factor-based Diffusion Model for High-frequency Financial Data," D. Kim, Y. Liu, Y. Wang, 3657–3682.

"Adaptive Estimation of High-dimensional Signal-to-noise Ratios," N. Verzelen, E. Gassiat, 3683–3710.

"Efficient Strategy for the Markov Chain Monte Carlo in High-dimension with Heavy-tailed Target Probability Distribution," K. Kamatani, 3711–3750.

"The Class of Multivariate Max-id Copulas with ℓ_1-norm Symmetric Exponent Measure," C. Genest, J. G. Nešlehová, L.-P. Rivest, 3751–3790.

"Optimal Estimation of a Large-dimensional Covariance Matrix under Stein's Loss," O. Ledoit, M. Wolf, 3791–3832.

"Covariance Estimation via Sparse Kronecker Structures," C. Leng, G. Pan, 3833–3863.

"Robust Dimension-free Gram Operator Estimates," I. Giulini, 3864–3923.

"Uniform Dimension Results for a Family of Markov Processes," X. Sun, Y. Xiao, L. Xu, J. Zhai, 3924–3951.

Stochastic Processes and their Applications   Vol. 128, No. 11: November 2018

Editor-in-Chief: S. Méléard

"Elliptic Boundary Value Problems with Gaussian White Noise Loads," S. Lasanen, L. Roininen, J. M. J. Huttunen, 3607–3627.

"Sesqui–type Branching Processes," S. Janson, O. Riordan, L. Warnke, 3628–3655.

"A Criterion on Asymptotic Stability for Partially Equicontinuous Markov Operators," D. Czapla, 3656–3678.

"Cutoffs for Product Chains," G.–Y. Chen, T. Kumagai, 3840–3879.

"Lifschitz Singularity for Subordinate Brownian Motions in Presence of the Poissonian Potential [...]," K. Kaleta, K. Pietruska–Pałuba, 3897–3939.

"Nonparametric Inference of Gradual Changes in the Jump Behaviour of Time-Continuous Processes," M. Hoffmann, M. Vetter, H. Dette, 3679–3723.

"Quadratic Backward Stochastic Differential Equations Driven by G-Brownian Motion [...]," Y. Hu, Y. Lin, A. Soumana Hima, 3724–3750.

"Denseness of Volatile and Nonvolatile Sequences of Functions," M. P. Forsström, 3880–3896.

"The Distribution of the Spine of a Fleming–Viot Type Process," M. Bieniek, K. Burdzy, 3751–3777.

"A Stochastic Partial Differential Equation Model for the Pricing of Mortgage–backed Securities," F. Ahmad, B. M. Hambly, S. Ledger, 3778–3806.

"Limit Theorems for Markovian Hawkes Processes with a Large Initial Intensity," X. Gao, L. Zhu, 3807–3839.

"Extensions of the Sewing Lemma with Applications," P. Yaskov, 3940–3965.

Bernoulli Society Bulletin e-Briefs   Vol. 32: September 2018

Editor-in-Chief: C. Améndola

Co-Sponsored by Bernoulli Society for Mathematical Statistics and Probability

Have a look at http://goo.gl/7EP2cZ for the latest articles in *Electronic Communications in Probability*, *Electronic Journal of Probability*, *Electronic Journal of Statistics*, *Probability Surveys* and *Statistics Surveys*, as well as *International Statistical Review*.

Who is Who in the Bernoulli Society

Executive Committee 2015–2017

President	Susan Murphy (USA)	samurphy11@gmail.com
Past President	Sara van de Geer (Switzerland)	geer@stat.math.ethz.ch
President Elect	Claudia Klüppelberg (Germany)	cklu@ma.tum.de
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Treasurer	Lynne Billard (USA)	lynneb@uga.edu

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	Johanna Ziegel (Switzerland)	johanna.ziegel@stat.unibe.ch

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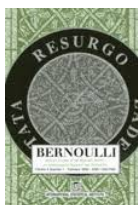|		
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