

# Bernoulli NEWS

NEWSLETTER OF THE BERNOULLI SOCIETY FOR MATHEMATICAL STATISTICS AND PROBABILITY

## SOME HIGHLIGHTS FROM THIS ISSUE

*Word from the outgoing Scientific Secretary*

*News of Bernoulli Society Members and Committees*

*Journal Announcements*

*Reports on Recent Meetings*

*Forthcoming Meetings*

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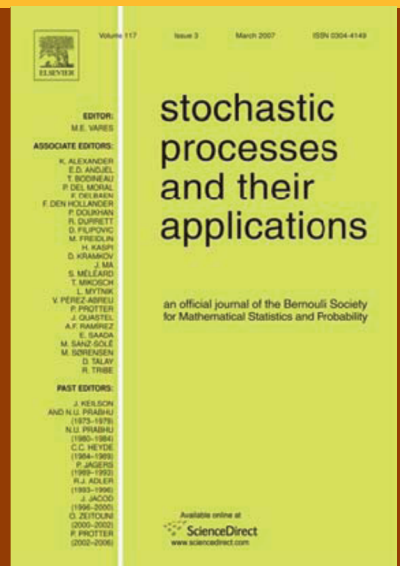
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*Bernoulli News*, Volume 15 (Number 2) 2008  
Published two times each year by the Bernoulli Society  
ISSN 1360-6727

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# Journal Stochastic Processes and their Applications

*alternative subscription*



Following negotiations during 2007 involving the Bernoulli Society, the Editorial Board of the journal SPA and Elsevier, advantageous changes regarding publishing and pricing policy have been agreed.

All ScienceDirect subscribers to the journal - including the large numbers who access through Elsevier's collection agreements - will have access back to 1995, addressing some of the concerns about accessing missing volumes and issues. This change has been effective since January 2008.

The reduced "alternative subscription" to the Journal will give the same ScienceDirect access as the "standard subscription", including the new access back to 1995.

All papers published from 2008 will be made freely available to all readers, whether subscribers or not, four years after publication, via ScienceDirect -- delayed Access. Members of Bernoulli will continue to have the low cost personal print membership subscription and/or a complimentary electronic subscription, which gives access back to Volume 1, Issue 1 - a real benefit of Bernoulli membership.

Please inform the librarian of your institution about the above changes. Libraries interested in changing to the alternative model should contact their agent or the Publisher.

More information can be obtained at the website of the Journal:

<http://www.elsevier.com/locate/spa>



**BERNOULLI**  
Society for Mathematical Statistics and Probability

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The deadline for the next issue is March 30, 2009.

Please email submissions as plain text to the Editors:

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This newsletter is available at the Bernoulli Society website <http://isi.cbs.nl/Bnews/index.html>.

**ISSN 1360-6727**

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## **WORD FROM THE OUTGOING SCIENTIFIC SECRETARY**

Dear Colleagues,

My term as scientific secretary is coming to a conclusion after four years. It says in our constitution that "The term of office of the Scientific Secretary shall be four years starting from the time of a World Congress of the Society." At the world congress in Singapore, my term was concluded. Our president works on the nomination of a new secretary, who will be appointed by the council. This procedure is also used for the new Treasurer.

It has been a great pleasure and an honour to serve as scientific secretary of the BS. I started when Don Dawson was president, and served together with president Peter Jagers and now with president Jean Jacod. During these four years, we tried to renew BS, to find new vigour, try new ventures, while keeping our strong traditions in terms of international conferences, standing committees and our journal. The most important decisions have been related to move the production of the Bernoulli journal to IMS. I was among the very few to favour a different solution, which would have given a much better economy to BS, necessary to start to be more active. The economy we have now does not allow us to *do* things.

The world conference in Singapore was our most important production, together with IMS, and was a very big success, with 600 participants. Bernoulli News has been a good instrument of communication and an interesting read. Our journals have high quality, thanks to excellent editors and associated editors. We have started to look to new areas of the world, where BS should fulfill its mission. We have taken part in the ongoing restructuring of ISI, within which BS will continue to play a strong role.

Besides several successes, it is unfortunate that today BS faces many of the same problems it had when I started as secretary, possibly even worse. I am worried for BS, and believe that major action has to be taken if we wish to give to this society a future. We have tried in several directions, but we have failed to reach our goals. We did not succeed to implement policies that could increase our membership, attract younger statisticians, and make BS play a role internationally where needed. The economy of BS is insufficient to *do* things, except occasionally, while continuity would be needed. We discussed merger with younger societies, we tried new ventures with little success. The way we communicate through our web page is insufficient. The European Young Statistician training camp in Oslo was a very good experience for more than a hundred young friends, but it was not followed up by more events of the same type.

Friendship and collaboration with IMS are important and a plus for BS. IMS is a very lively and rich society. While US based, it has an international mission (see recent China move). It has been lead by excellent leaders, who have never favoured domestic themes, and always had an autonomous standing with respect to US national politics. Despite this, I believe that we need a truly international society, like the ISI and BS represent. There are situations, as we saw in our history, where it simply matters to be international.

What are the problems: lack of mission, lack of funding, and competing societies. It is good to have traditions, but we need more out-look. Statistical science is evolving and changes in our discipline need to be followed up by BS in terms of its role.

Hence, I hope very much that BS can continue and grow! ISI is changing and BS will find in this ISI a new home, a way to start acting. As a member of BS, I will continue to do my part.

With very best regards,

Arnoldo Frigessi

## **BERNOULLI SOCIETY MEMBERS AND COMMITTEES**

### ***Reform teaching Public Health in Vietnam (TBMU) and Laos (NIOPH)***

The Else Kröner—Fresenius--Stiftung, a German private foundation, has granted the sum of € 93,340 for a project designed and guided by our member Klaus Krickeberg to reform the teaching of Public Health in the Medical University of Thái Bình, Vietnam (TBMU) and the National Institute of Public Health in Vientiane, Laos (NIOPH). This is going to run over the next 5 years within the framework of a partnership of TBMU and NIOPH with the National Institute of Hygiene and Epidemiology in Hanoi (NIHE) and the School of Public Health of the University of Bielefeld, Germany. Due to an initiative of NIHE, the project responds to the realization that institutions like TBMU and NIOPH are disadvantaged compared with those in a metropolis such as Hanoi. Its main principle is to let the students work directly with small health stations and the population. There is much probability and statistics in Public Health!

### ***Prakasa Rao wins Sukhatme Award for Senior Statistician***



Prof. B.L.S. Prakasa Rao, Jawaharlal Nehru Chair Professor at the Department of Mathematics and Statistics, University of Hyderabad, has been selected for the National Award in Statistics for Senior Statistician in memory of Prof. P.V. Sukhatme for 2007--08.

The Ministry of Statistics & Programme Implementation, Government of India, has instituted the National award for outstanding and meritorious research work in statistics in memory of Prof. P.V. Sukhatme to encourage independent and high quality research work in the field of applied/official statistics

particularly on issues and problems relating to the statistical system in the country. The P.V. Sukhatme award is given to the Senior Indian Statisticians for their lifetime contribution to the development of statistical system in the field of applied/official statistics.

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

The main activities connected with or promoted by the European Regional Committee (ERC) of the Bernoulli Society since Summer 2006 are as follows.

- The 15th European Meeting of Young Statisticians has taken place in Castro Urdiales, Spain, from the 10th to the 14th of September 2007, attended by 45 participants from 23 European countries. Detailed information is available from <http://kolmogorov.unex.es/~idelpuerto/15thEYSM>
- The 27th European Meeting of Statisticians is going to be held in Toulouse, France, from the 20th to the 24th of July 2009. Its organization is at an advanced stage. More information is available from the conference web page at <http://www.math.univ-toulouse.fr/EMS2009/>
- The 16th European Meeting of Statisticians will be held in Romania. Participation to EYSM is via invitation, as indicated in the ERC web page (<http://bs-erc.stat.unipd.it/>). The chief organizer, Dr Roxana Chiumana, may be contacted at [roxana\\_ciumara@yahoo.com](mailto:roxana_ciumara@yahoo.com).
- The 28th European Meeting of Statisticians is going to be held at the University of Piraeus, in Greece, from the 17th to the 22nd of August 2010. The organization is still at an early stage, but the initial steps are already completed, including approval from the host university, and appointment of the Scientific Programme Committee, chaired by Enno Mammen.

New members of the ERC have been elected for the period 2008--2012, to replace the members elected in 2004. The new members are: Aad van der Vaart (The Netherlands), Carlos Braumann (Portugal), Peter Bühlmann (Switzerland), Gerda Claeskens (Belgium), László Márkus (Hungary), Simos Meintanis (Greece), Axel Munk (Germany), and Rasmus Waagepetersen (Denmark). The new Chair is Aad van der Vaart.

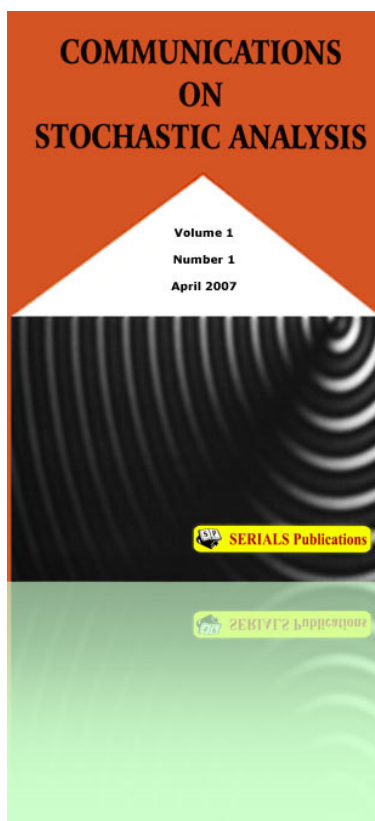
**Adelchi Azzalini**  
**ERC, Past Chair**

## **Call for News of Members and Colleagues**

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

## JOURNAL ANNOUNCEMENTS

### ***Launch of a New Journal "Communications on Stochastic Analysis"***



This journal is published in three issues annually (April, August and December). It aims to present original research papers of high quality in stochastic analysis (both theory and applications) and emphasizes the global development of the scientific community. The journal welcomes articles of interdisciplinary nature. Expository articles of current interest will occasionally be published.

The inaugural issue (April 2007) was dedicated to Professor K. Ito. The April issue of 2008 (Vol. 2, No. 1) has just been released and is dedicated to Professor L. Gross for his kiju (Japanese meaning 77th) birthday. The April issue of 2010 (Vol. 4, No. 1) is planned to be dedicated to Professor G. Kallianpur for his 85th birthday.

For more information, please check the websites:

<http://www.math.lsu.edu/cosa/>

<http://www.serialspublications.com/>

The manuscript should be in English using the `cosa_format.tex` file, which can be downloaded from the above websites. Send the pdf file to the Editor-in-Chief, Hui-Hsiung Kuo, at [kuo@math.lsu.edu](mailto:kuo@math.lsu.edu). For subscription to the journal, contact Serials Publications at [serials@satyam.net.in](mailto:serials@satyam.net.in) or 4830/24, Ansari Rd, Darya Ganj, New Delhi, 110 002, India

## 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)**.

## **REPORTS ON RECENT MEETINGS**

### ***The 10th anniversary of EURANDOM***



The 10th anniversary of EURANDOM was celebrated with a conference and an alumni meeting. On August 27, six former postdocs and PhD's gave a lecture: Franz Merkl (Ludwig-Maximilians-Universität Munich, ), Jian Zhang (University of York), Johan van Leeuwen (Technische Universiteit Eindhoven), Federico Camia (Vrij Universiteit Amsterdam), Samuli Aalto (TKK Helsinki University of Technology) and Peter Grünwald (CWI).

In "In the Spotlights" current EURANDOM, Postdocs and PhD students presented their work in a few minutes time; they had also prepared posters for further discussions during lunch. The morning of August 28 was dedicated to applications of stochastics in other fields and/or in industry, with lectures by Dee Denteneer (Philips Research Labs), Nicola Armstrong (Netherlands

Cancer Institute), and Frank Redig.

All the papers corresponding to the above mentioned nine lectures were collected in a special issue of *Statistica Neerlandica*, together with a reflection by former EURANDOM directors Frank den Hollander, Wim Senden and Willem van Zwet (Vol. 62, No. 3, August 2008: EURANDOM 1998--2008. A random tour through a decade of research). In the afternoon of August 28, there were three keynote lectures: Gordon Slade (University of British Columbia) on self-avoiding walks, Jan Beirlant (KU Leuven) on the stochastics of the Hirsch index, and Frank Kelly (University of Cambridge) on models of routing and congestion control. Willem van Zwet, co-founder and first scientific director and Onno Boxma, current scientific director, ended the conference with some reflections on the start, development and current position of the institute.

The celebrations ended on October 23 with "An unlikely evening with EURANDOM," aimed at a broad audience, with lectures by Wim Schoutens (KU Leuven) on credit risk, Remco van der Hofstad on paradoxes in probability and statistics. In conclusion, EURANDOM researchers answered questions posed in advance by the audience.

More information on: [www.eurandom.tue.nl](http://www.eurandom.tue.nl)

### ***Fifth Samos Conference on Actuarial Science and Finance***

The 5<sup>th</sup> Conference in Actuarial Science and Finance on Samos, from September 4--7, has been a resounding success. During the four days of the meeting, thirty four works were presented by the participants coming from twenty countries. In these talks, the last achievements in the area of actuarial and financial mathematics were demonstrated.





Before the conference, a short course was given on subexponential distributions under dependence by Qihe Tang. During the closing ceremony, three prizes were bestowed for the best presentations:

1. Optimal Investment Strategy to Minimize the Ruin Probability of an Insurance Company under Borrowing Constraints by Nora Muler.
2. Longevity Risk in Portfolios of Life Insurance and Annuity Liabilities: the Effect of Product Design, Product Mix and Portfolio Composition by Ralph Stevens.
3. Optimal “per claim” reinsurance for dependent risks by Manuel Guerra.

The proceedings of the conference will be published in 2009 in the website of the conference <http://www.actuar.aegean.gr/samos2008/> and through circulation of the CD rom. Many suggestions for the promotion of the next conference were submitted.

D. G. Konstantinides

### ***XII th Brazilian School of Probability***

For the first time in 12 years of existence, the XIIth Brazilian School of Probability took place in the state of Minas Gerais, far from the beaches of Rio de Janeiro and São Paulo.

The school took place in the building of the ancient School of Mines of one of the oldest universities of Brazil in the colonial city of Ouro Preto from August 3--9, 2008.

More than 120 researchers and students participated, coming mostly from Brazil and Latin American countries, but also from Europe and United States. The main features of the scientific program were the two mini-courses of 5 lessons of 80 minutes each:

- Gibbs Measures and Phase Transitions on Sparse Random Graphs, by Amir Dembo and Andrea Montanari (Stanford University)
- Introduction to Metastability, by Elisabetta Scoppola and Alexandre Gaudillière (Università degli Studi, Roma),



Also, nine plenary talks were given by Renato M. Assunção (UFMG, Belo Horizonte), Aernout van Enter (Rijksuniversiteit, Groningen), Frank den Hollander (Leiden University and EURANDOM), Victor Pérez-Abreu (CIMAT, Guanajuato), Alejandro Ramirez (PUC-Chile, Santiago), Marta Sanz-Solé (Universitat de Barcelona), Ron Peled (Courant Institute, New York), Thomas Mountford (EPFL, Lausanne) and Yvan Velenik (UNIGE, Genève).

The program also contained more than 15 short talks on recent research topics, two poster sessions, and an open problems session. A particularity of this edition was the creation of a parallel program for younger students, including an introductory course and selected topics in probability, presented by some of the senior participants. As usual, the school created a rich interaction among researchers, young researchers and students, in the friendly atmosphere of one of the most visited cities of Brazil.

The event was organized jointly by the Universidade Federal de Minas Gerais and by the Universidade Federal de Ouro Preto. More information can be found on [www.mat.ufmg.br/ebp12](http://www.mat.ufmg.br/ebp12)

## **FORTHCOMING MEETINGS**

### ***IMS Asia Pacific Rim Meetings***

The first of the IMS Asia Pacific Rim Meetings will take place in Seoul, Korea during the period June 28--July 1, 2009. The new meeting series will provide an excellent forum for scientific communications and collaborations for the researchers in Asia and the Pacific Rim. It will also promote communications and collaborations between the researchers in this area and those from other parts of the world. The program covers a wide range of topics in statistics and probability, presenting recent developments and the state of the art in a variety of modern research topics and in applications. For more information, visit <http://ims-aprm.org/> or contact the program chairs: Feifang Hu ([fh6e@virginia.edu](mailto:fh6e@virginia.edu)) or Runze Li ([rli@stat.psu.edu](mailto:rli@stat.psu.edu)).

### ***Statistical regularization and qualitative constraints: inference, algorithms, asymptotics and applications***

This conference will be held at University of Göttingen, Germany, November 20--22, 2008. The scope of this conference is to bring in contact international researchers with interests in statistical regularization and the members of the newly founded German-Swiss (DFG-SNF) research group FOR916, in order to initiate scientific exchange between the group and the community.

Speakers: \* Tony Cai (University of Pennsylvania) \* Rama Cont (Columbia University/CMAP - École Polytechnique) \* Jose Manuel Corcuera (Universitat de Barcelona) \* Jean-Pierre Florens (Université Toulouse I) \* Peter Gottschalk (Boston College) \* Janine Illian (University of St Andrews) \* Karl Kunisch (University of Graz) \* Guillaume Lecue (Université Paris VI) \* Oliver B. Linton (London School of Economics and Political Science) \* Nicolai Meinshausen (University of Oxford) \* Ya'acov Ritov (The Hebrew University of Jerusalem) \* Naftali Tishby (The Hebrew University-Givat-Ram) \* Alexandre Tsybakov (Université Paris VI).

Scientific Board: The members of the research group FOR916: Joachim Buhmann, Peter Bühlmann, Lutz Dümbgen, Sara van der Geer, Bernd Fitzenberger, Thorsten Hohage, Enno Mammen, Axel Munk, Martin Schlather, Stefan Sperlich, Jeannette Woerner.

Local Organization: Axel Munk, Klaus Frick. For details and registration, please visit <http://www.stochastik.math.uni-goettingen.de/forschergruppe/conference> or contact [for916@math.uni-goettingen.de](mailto:for916@math.uni-goettingen.de).

## **7th Workshop on Bayesian Nonparametrics**

The 7th Workshop on Bayesian Nonparametrics will be held at the Collegio Carlo Alberto from June 21--25, 2009. The Collegio is a Research Institution housed in an historical building located in Moncalieri on the outskirts of Turin, Italy. The aim of the meeting is to highlight the latest developments in Bayesian Nonparametrics, covering a wide variety of both theoretical and applied topics.

E-mail: [bnp@carloalberto.org](mailto:bnp@carloalberto.org)

Website: <http://bnpworkshop.carloalberto.org>

## **EMS 2009**

EMS 2009 will be the major European international meeting of 2009 covering mathematical statistics, statistical applications and applied probability. It will be held July 20--24 in Toulouse at the Université Paul Sabatier. Toulouse is an Occitan capital at the heart of the southwest of France, where the "plaisir de vivre" is the natural way of life, especially in summer time. The program includes three plenary lectures, eight special invited lectures, 24 invited paper sessions and many contributed paper sessions. Opening with a "dégustation de vins et fromages" on Monday, July 20th, several mid-conference excursions and a conference dinner will help to create a friendly atmosphere in which participants can easily establish new contacts. During the free evenings, participants can enjoy the beautiful old town of Toulouse between the quays of the Garonne and the banks of the Canal du Midi.

The meeting will be held under the auspices of the Bernoulli Society for Mathematical Statistics and Probability, the IMS and ISI. The program will feature the Opening Lecture delivered by Emmanuel Candes (Caltech), the Forum Lectures presented by Aad van der Vaart (Vrije Universiteit) and the Closing Lecture given by Jeff Steif (Chalmers University of Technology). The special invited lecturers will be Nina Gantert (University of Muenster), Tillmann Gneiting (University of Washington), Iain Johnstone (Stanford University), Gabor Lugosi (Universitat Pompeu Fabra), Andrew Majda (New York University), Péter Major (Hungarian Academy of Sciences), Geert Molenberghs (Hasselt University) and Thomas Nichols (GlaxoSmithKline). The Scientific Program Committee is: Trevor Sweeting (Chair, University College London), Jean-Marc Azais (Université Paul Sabatier), Petros Dellaportas (Athens University of Economics and Business), Mathisca de Gunst (Vrije Universiteit), Olle Häggström (Chalmers University of Technology), Peter Imkeller (Humbolt University at Berlin), Ingrid van Keilegom (Université Catholique de Louvain), Gyula Pap (University of Debrecen) and Eva B. Vedel Jensen (University of Aarhus).

New researchers and PhD students are especially invited to submit contributed papers. We will be able to host some participants in student rooms at an estimated cost of €16 per day, with low cost meals.

Web site: [www.math.univ-toulouse.fr/EMS2009/](http://www.math.univ-toulouse.fr/EMS2009/)

Contact : [ems2009@math.univ-toulouse.fr](mailto:ems2009@math.univ-toulouse.fr)

## ***European Young Statisticians Meeting 2009***

The 16<sup>th</sup> edition of the European Young Statisticians Meeting – a conference organized by young statisticians for young statisticians, under the auspices of the [European Regional Committee of the Bernoulli Society](#) – will be held in Bucharest, Romania, during August 24--28, 2009. The organizing institutions are the Academy of Economic Studies (Department of Mathematics), the University of Bucharest (Faculty of Mathematics and Computer Science) and the Romanian Academy (through the Patrimonium Foundation).

The meeting will gather about 40 participants coming from 20 European countries. Participants are less than 30 years old or have 2 to 8 years of research experience. They are chosen by invitation only in a uniformly distributed way in Europe (2 participants per country). Every participant gives a talk and writes an abstract introducing his/her research subject. Papers can cover any topic in the field of probability and statistics. There are no parallel sessions. The conference location is Hotel Siqua, a modern and new hotel, situated in the city center, very close to one of the most beautiful parks in Bucharest, Cismigiu.

For more details, visit the website at <http://www.eysm2009.ase.ro/>, or contact the organizers:  
Roxana Ciumara: [Roxana\\_ciumara@yahoo.com](mailto:Roxana_ciumara@yahoo.com)  
Luiza Badin: [luizabadin@yahoo.com](mailto:luizabadin@yahoo.com)

## ***The 33rd Conference on Stochastic Processes and their Applications***

The 33rd Conference on Stochastic Processes and their Applications is organized under the auspices of the Bernoulli Society for Mathematical Statistics and Probability. It will be held in Berlin, Germany, during July 27--31, 2009. The main venue will be the Mathematics Institute of the Technische Universität, located in the center of Berlin.

Organizing committee chair: Jochen Blath; co-chair: Peter Imkeller

URL: [www.math.tu-berlin.de/SPA2009](http://www.math.tu-berlin.de/SPA2009)

Description:

The conference is the major annual meeting for researchers working in the field of Stochastic Processes. The conference covers a wide range of active research areas, in particular featuring 20 invited plenary lectures presented by the following leading specialists: J. Baik, S. Chatterjee, F. Delbaen, A. Dembo, S. Hamadène, C. Klüppelberg, J. Martin, S. Martinez, P. Mathieu, J. Mattingly, P. Mörters, E. Perkins, G. Reinert, L. Saloff-Coste, S. Smirnov, A. Schied, G. Slade, M. Takeda, F.Y. Wang and A. Wakolbinger. In addition, there will be a large variety of special and contributed sessions, consisting of three talks each.

We are looking forward to meeting you in Berlin in 2009!

## **“WHO IS WHO” IN THE BERNOULLI SOCIETY**

<b>OFFICE</b>	<b>OFFICE BEARER</b>	<b>LOCATION</b>	<b>EMAIL</b>
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Past President	Peter Jagers	Göteborg, Sweden	jagers@math.chalmers.se
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