Bernoulli News

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A Word from the President

As you can see from the current issue of Bernoulli News, during the last six months, the Bernoulli Society has continued with several of its traditional activities and new initiatives have started. I would like to add a few comments on these activities and report on other additional issues.

Two traditional meetings took place during the past summer with great success in many aspects: the 28th European Meeting of Statisticians in Piraeus, Greece, August 17-22, 2010, and the 34th Conference in Stochastic Processes and their Applications in Osaka, Japan, September 6-10, 2010. On behalf of the Bernoulli Society, I take this opportunity to express warm thanks to local organizers and members of the program committees of these meetings. It is important to point out that, as in the case of other Bernoulli Society committees, the CCSP and the ERC conduct their affairs in accordance with the spirit of the Bernoulli Society statutes, while retaining autonomy and flexibility, in order to ensure continuity of ideas and goals. This autonomy and flexibility are important incentives for local organizing committees of these and other Bernoulli Society conferences and meetings.

I trust that the Bernoulli Society will keep having access to the ISI-World Bank Funds to support participation of colleagues from developing countries in Bernoulli Society meetings, as the ten colleagues supported to attend the above two meetings with these funds this year. I thank the colleagues that were part of the committee that selected the recipients of these funds.

It is worthwhile to spread the word regarding the following decisions taken by the Bernoulli Society Council regarding the strategic goals to increase the number of members and recognitions.

For the year 2011, the membership fees and the Bernoulli Journal subscription prices will remain the same as for 2010. Likewise, free membership offerings to Ph.D. students and 50% reduction fees to new members in 2011 and postdocs will also continue. Moreover, members from developing countries will be entitled to a 70% reduction (instead of 50%) of fees and the list of developing countries has been enlarged to match the three lower categories of the classification countries of the World Bank.

Another initiative approved by the council is the creation of the Wolfgang Doeblin Prize to recognize and promote outstanding work by researchers at the beginning of their mathematical careers in the field of probability, which is generously supported by Springer. Also, an initiative for a new Bernoulli Society prize for the best survey papers in mathematical statistics and probability is also currently being discussed. I would like to thank the colleagues who have been members of the ad hoc committees for the definition of these prizes.

The society has been under intense negotiations to promote better prices on the Bernoulli Society's official journals, as well as free open access policies. You will hear about our success or failure in the near future. Also, an initiative is under negotiation for the publication of a Series of Lecture Notes of the Bernoulli Society in Probability and Mathematical Statistics in association with Springer. We welcome your ideas, suggestions, interest and contributions to this project.

The Bernoulli Society is one of the sponsors of the recently launched StatProb.com, a free on-line encyclopedia of statistics and probability, hosted by Springer and sponsored by leading statistical societies. I thank Tomas Liggett for having accepted being the representative of the Bernoulli Society in the Editorial Board of StatProb.com.

Deadline for the next issue: **March 31st, 2011**

A Word from the President (continued from front cover)

I also welcome and thank Sara van de Geer as the Bernoulli Society Executive Editor in Statistics Surveys, one of the five free open access electronic journals co-sponsored by our Society.

Finally, a warm word of appreciation to our colleague and webmaster, Björn Böttcher, for his excellent job for the new Bernoulli Society and Bernoulli Journal websites.

Víctor Pérez-Abreu, Guanajuato

On the Future of the Bernoulli Society for Mathematical Statistics and Probability

A Speech Delivered by the President-Elect in the World Statistics Day Session at the 34th Conference for Stochastic Processes and Their Applications 2011 in Osaka

I was asked to share a few words about the future of the Bernoulli Society for Mathematical Statistics and Probability. I do not pretend to be much of a visionary, but I can tell you about some of the issues we are facing and some plans for the future that are currently underway to address them.

I also want to speak to everyone. This includes those of you who might either be an established peer, perhaps even retired from teaching, or a graduate student, post-doc or new Ph.D. beginning a career in mathematical statistics or probability. We face both critical issues and opportunities and I hope you will be asking yourself where you might be able to find a role, even if it is just becoming a member or encouraging new members. Membership in the Bernoulli Society is free of charge to all Ph.D. students and forms are available at this

conference to become a member.

Let me begin with a quick overview of our evolution and present activities, but with an eye on the future.

The Bernoulli Society for Mathematical Statistics and Probability was founded in 1975 as a section of the International Statistical Institute with a mission to advance the sciences of probability and mathematical statistics and their applications for the welfare of mankind. This is achieved primarily through conferences, publications and, of course, the many electronic vehicles of our new information age such as web pages, blogs and email, to name only a few. It is

this new information age that is having the most transformative impact on the future of professional societies.
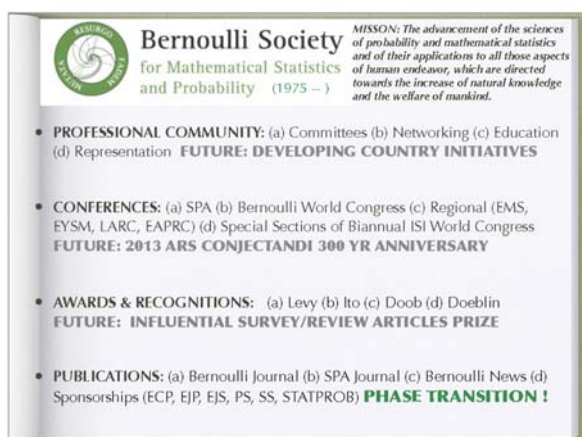
Professional societies are built on our affinities for social order in our research, education, competition and other interactions as human beings. As a result, committees are born, small research group collaborations and co-authorships emerge and we identify with a professional organization operating for the greater good on a global scale. For the future, ways in which to improve access to these benefits for developing countries continues to be a chief concern for the future of the Bernoulli Society for Mathematical Statistics and Probability.

The conference structure of the Bernoulli Society for Mathematical Statistics and Probability is rich and varied, and continues to evolve across diverse geo-political boundaries. However, large international conferences such as this SPA meeting often depend on the nurturing and support made possible by the infrastructure provided by a professional society. Many of these are collaborations and co-sponsorships with IMS, EMS and the various regional organizations in Europe, Latin America, and Asian and Pacific Rim countries.

In addition to 2013 as the 125th anniversary year for ISI, it is also the 300th year since the publication of Jacob Bernoulli's Ars Conjectandi. A special conference is being planned with the Bernoulli family in Basel for 2013, as well as other events being discussed in the Bernoulli Council, to commemorate the historical roots of our profession, and to enhance awareness of the contributions that have ensued since then.

Awards and recognition serve to credit individuals with extraordinary accomplishments, to provide standards of community approval and historic perspective, as well as to enable a shared sense of pride in the work of a profession.

As this conference commemorates the tremendous contributions of Professor Itô, so too, the Itô, Doob, Lévy lectures, as well as the newly announced Doeblin Prize, help us to pay tribute to the pioneers of the past and acknowledge some of our path-breaking researchers of today.

At the IMS meeting in Gothenborg last month, David Cox made note of the importance of survey/review expository articles, not unlike some of the oral expositions we have heard at this meeting, to take stock and show the way to the frontiers of research in our rapidly expanding and highly technical fields of mathematical statistics and probability. One way that Bernoulli might facilitate this is to develop an award that will recognize such contributions. This is something that the current Bernoulli Society for Mathematical Statistics and Probability President Victor Perez-Abreu and I both support with definite plans to pursue it.

As crucial that our participation in conferences is to the global health of our field, society based/sponsored journals make it possible for the researchers themselves to direct journals and to respond to developing needs. So, some form of print and/or electronic publications is the lifeblood of professional societies.

From research journals to conference proceedings and textbooks, these are traditionally how progress and directions are communicated and shared in ways that bear the professional scrutiny of experts from around the world.

To this end, the Bernoulli Society for Mathematical Statistics and Probability produces and sponsors a number of publications, print and electronic. I had a special request from Tom Kurtz to call your attention to the new electronic Encyclopedia STATPROB jointly sponsored by IMS and the Bernoulli Society for Mathematical Statistics and Probability, among other societies. Tom Kurtz, University of Wisconsin, serves on the editorial board in probability for IMS and Tom Liggett, UCLA, for Bernoulli. Flyers are available at the Springer desk with more details.

Research publications are the bridge from the past to the present, and the archive for posterity. They also provide the benchmarks that measure individual contributions, help to secure employment and facilitate professional advancement. It is also here that we start to see the role of a much larger business, government and university infrastructure which we look to for support and that most definitely cannot be ignored in pursuit of our mission.

However, in the language of this conference, the information age has spawned a phase transition in the landscape and dynamic that supports the way in which we collect, archive, educate and disseminate research.

For example, Open Access is a major step forward in improving efficiency and effectiveness of the dissemination of information. It is also in the process of revolutionizing the relationship between commercial publishers and the scientific research community around the globe. New mutually agreeable models must be found that reward publishers for innovative products that support the dissemination of research while providing affordable open access to the published results. Publishers who are most innovative and competitive in designing attractive products with transparent pricing that will support and facilitate this new age of information are being sought by professional societies.

The development of sustainable financial models that will equitably support this transition to the new information age make a good example of the type "real" P&L problem that Chris Rogers was referring to in his very provocative lecture on Monday!

In conclusion, as for the past, we here in Osaka are the beneficiaries of dedicated scholars, from Tosio Kitagawa, Andre N. Kolmogorov and Jerzy Neyman, who were among the early presidents of the International Association of Statistics in the Physical Sciences that eventually grew into Bernoulli Society, and to founding presidents David Kendall and David Blackwell, among many others who recognized the importance of a professional society and acted altruistically to achieve what is easy for us to take for granted.

About the future, the mission has not changed. However, there is no question that the new information age is completely changing the way we achieve our basic goal of advancing probability, mathematical statistics and their applications for the welfare of mankind throughout the world.

Thank you.

Ed Waymire, Corvallis

News from the Bernoulli Society

New Bernoulli Logo

The Bernoulli Society has a new logo:

As you can see, the logo is a redesigned version of our traditional logo derived from the motto to be found on the epitaph of Jakob Bernoulli in Basel (see http://www.w-volk.de/museum/grave45.htm).

Additionally, the text "Bernoulli Society for Mathematical Statistics and Probability" is now an integral part of our logo. Apart from the grayscale version depicted on the left, there is also a colored and a black and white version available.

High-quality graphics files of the new logo in several different formats are available on request from any of the Bernoulli officers.

The new Bernoulli Society Website – www.bernoulli-society.org

In 2009, ISI formed a soundboard to discuss and foster the redesign of the ISI webpage. The aim was to present ISI with a modern design and to provide an easy-to-use information source for all ISI members. In this process, we – the Bernoulli Society as a section of ISI – also started to redesign our web presentation. First of all, our logo was updated and based on this our whole website got a new face. Furthermore, external pages which had a strong connection to us, like the Bernoulli Journal and some regional committees, were integrated into the new site. And finally, the site moved to a new address:

www.bernoulli-society.org

The new website offers us many new possibilities and we plan to extend and improve it further in the future. But foremost, we hope that it presents its content in a convenient way to all users. If you have any suggestions or comments concerning the web page, please let us know.

Björn Böttcher, Bernoulli Web Editor

New Websites

Not only the Bernoulli Society has a new website, but also the Bernoulli Journal www.bernoulli-society.org/index.php/publications/bernoulli-journal/bernoulli-journal, Bernoulli News www.bernoulli-society.org/index.php/publications/bernoulli-news and the International Statistical Institute (ISI) www.isi-web.org have new homepages.

New Composition of the European Regional Committee

As of September 2010, the European Regional Committee of the Bernoulli Society has a new composition. The chairmanship was taken over by László Márkus (see his website www.math.elte.hu/probability/markus/). Eight new members were appointed for a four year term: Pier Luigi Conti (Italy), Daniel Hlubinka (Czech Republic), Alexander Tsybakov (France), Teresa Ledwina (Poland), Richard Samsworth (UK), Havard Rue (Norway), Eugenia Stoimenova (Bulgaria) and Vladimir Vatutin (Russia). The current members Carlos Braumann (Portugal), Peter Bühlmann (Switzerland),

Gerda Claeskens (Belgium), Rasmus Waagepetersen (Denmark), Simos Meintanis (Greece), László Márkus (Hungary), Axel Munk (Germany) and Aad van der Vaart (Netherlands) will complete their terms in 2012. The outgoing members Adelchi Azzalini, Holger Dette, Jon Forster, Alexander Holevo, Martin Janzura, Dominique Picard, Juan Romo, Tobias Ryden and Jacek Wesolowski are thanked for their work.

Aad van der Vaart,
outgoing chair European Regional Committee

New Composition of the Latin American Regional Committee

On July 2010, new members of the LARC-SLAPEM Committee were elected. The new members are: Carriquiri Alicia (USA), Luis Renato Fontes (Brazil), Carenne Ludeña (Venezuela) and Rolando Rebolledo (Chile).

They will form the committee along with the previously elected committee members in their second term: Stella Brassesco (Venezuela), Claudio Landin (Brazil), Daniel

Hernández (México) and Mario Wschebor (Uruguay). The newly elected committee chair is Claudio Landin. He will replace the former chair, José R. Leon (Venezuela), also a member of the committee.

José R. León
outgoing chair Latin American Regional Committee

Bernoulli Society Fees For 2011

70% reduction now for members from developing countries

The Bernoulli Society Council has recently decided to keep, in general, the same membership fees for 2011 as for 2010, but some new benefits have been added.

For example, members from "developing countries" are offered a 70% reduction now (instead of 50%) and receive an extra reduction for the personal hard copy subscription of the Bernoulli Journal. Moreover, the list of "developing countries" (see www.icce2010.org/docs/developingCountries.

pdf) for the latter membership and subscription was extended for 2011. This list will be subsequently updated with the three lower categories of the classification countries of the World Bank. Further benefits have been achieved for all BS members, for example, a new 15% discount on two journals from the Applied Probability Trust: Advances in Applied Probability and Journal of Applied Probability.

For full information and details, please check the membership information `www.bernoulli-society.org/index.php/membership/membershi` `p-information` in the new Bernoulli Society website `www.bernoulli-society.org/`.

Josef G. Steinebach, BS Membership Secretary

Discount on Journals of the Applied Probability Trust

From 2011 onward, the Applied Probability Trust will offer Bernoulli Society members a 15% discount to the subscription of the journals Advances in Applied Probability and Journal of Applied Probability; see `www.appliedprobability.org/content.aspx?Group=journals&Page=subscriptionsPrices#jap`.

Victor Pérez-Abreu, President

News from the Bernoulli Publications Committee and Related Publications

News from the Publications Committee

The main activity of the committee is to discuss strategic questions as well as solving practical matters concerning the various journals and other publications in which the Bernoulli Society is involved. The committee is happy that Sara van de Geer (Zürich) has agreed to become the Bernoulli Society Executive Co-Editor of the electronic open access journal "Statistics Surveys", which the Bernoulli Society co-sponsors jointly with IMS, ASA and SSC. She replaces Elja Arjas (Helsinki). I take this opportunity to thank Elja for his hard work as co-editor for the journal in the difficult, but successful period of getting the journal up and running. Statistics Surveys `www.i-journals.org/ss/` publishes survey articles in theoretical, computational and applied statistics.

Another important activity that the committee is enthusiastic about is the open-access electronic Encyclopedia of Probability and Statistics, which has now been launched. Take a look at it at `http://statprob.com/`. This is a joint project with Springer and a number of other societies including the IMS, the ISI, the ASA and the RSS. Thomas Liggett has kindly agreed to be the Bernoulli Society representative on the editorial board.

The committee has also in various ways supported the series Selected Works in Probability and Statistics published by Springer (see `http://www.springer.com/series/8556`).

Each volume, which contains original papers, original commentary by experts on the subject's papers and relevant biographies and bibliographies, will be available in a printed version as well as in a free online version. The Bernoulli Society has ensured that papers published in journals owned or sponsored by the society can be reprinted free of charge in the series. This includes Stochastic Processes and Their Applications, for which the Bernoulli Society was happy to ensure a very generous agreement with Elsevier. The first volumes of Selected Works by Richard Dudley and by Chris Heyde have recently appeared.

The members of the Publications Committee are Michael Sørensen (Chair), Claudia Klüppelberg, Peter McCullagh and Maria Eulalia Vares. The chairman is also a member of the publications committee of the International Statistical Institute (ISI) to improve the relations with our umbrella organization. Until recently, Olle Häggström was a member of the committee. It is planned to replace him by a couple of new members. I would like to thank Olle for his many contributions to the work of the committee.

Michael Sørensen, Copenhagen

The Online Encyclopedia StatProb

StatProb: The Encyclopedia Sponsored by Statistics and Probability Societies is a free encyclopedia that combines the advantages of traditional wikis (rapid and up-to-date publication, user-generated development, hyperlinking and a saved history) with traditional publishing (quality assurance, review, credit to authors and a structured information display). All contributions have been approved by an editorial board determined by these sponsoring societies:

American Society for Quality Statistics Division, American Statistical Association, Bernoulli Society for Mathematical Statistics and Probability, Institute of Mathematical Statistics, International Biometric Society, International Chinese Statistical Association, International Society for Bayesian Analysis, International Statistical Institute, Royal Statistical Society, Statistical Society of Canada/Société statistique du Canada.

All encyclopedia entries are written in LaTeX. All of the entries are automatically cross-referenced and the entire corpus is kept updated in real-time.

StatProb articles must be approved by the appropriate member of the Editorial Board. Each published article has an owner, which is its author if that person is

available. Owners must approve changes to published articles.

The Editorial Board will approve articles that are authoritative, concise, focused and reasonably complete discussions of specific topics in statistics and probability. The focus is on the synthesis of existing knowledge and we encourage short review articles that summarize information from a wide variety of sources.

StatProb is not a journal and it does not publish original research results.

For details on members of the editorial and advisory boards and a description of what types of articles are wanted, please go to the "About" page at http://statprob.com.

John Kimmel, Springer

Bernoulli E-Briefs

Bernoulli E-Briefs is an electronic bulletin of the Bernoulli Society intended as a complementary device to share latest news and relevant information in tight collaboration with Bernoulli News. It arrives directly to the Bernoulli Society members email inbox five times per year in February, April, June, September and November. It will include up to date brief information and will bring your attention to programmed events and their important deadlines, links to recently released official or co-sponsored publications of the BS, special funding opportunities, job offers, prizes as well as

advances and summary notices of forthcoming articles in Bernoulli News. Its first three numbers have witnessed an increasing use of this device by the members of our community, mainly for the promotion of upcoming events, which we find very encouraging. Once again, we invite our colleagues to profit this opportunity by sending information they would like to have posted promptly in a brief manner.

Carenne Ludena and Ramses H. Mena
Editors Bernoulli E-Briefs

Lévy Matters

New Subseries of the Springer Lecture Notes in Mathematics under the Auspices of the Bernoulli Society

The new subseries "Levy Matters" of the Springer Lecture Notes in Mathematics, edited by O.E. Barndorff-Nielsen (Aarhus), Jean Bertoin and Jean Jacod (Paris) and Claudia Klüppelberg (Munich) is published under the auspices of the Bernoulli Society.

Its goal is the dissemination of important developments in the theory and applications of Lévy processes. Each volume will describe state-of-the-art results of this rapidly evolving subject with special emphasis on the non-Brownian world. The intended audiences are Ph.D. and postdoctoral students, or researchers, who want to learn about recent advances in the theory of Lévy processes, and to get an overview of new applications in different fields.

The present volume, which just appeared as volume 2001 of the Lecture Notes in Mathematics series, is the

first in the series and future volumes will appear over time in tune with the developments in the field. The expository articles in this first volume have been chosen to reflect the broadness of the area of Lévy processes. We hope that the readers of this and subsequent volumes enjoy learning about the high potential of Lévy processes in theory and applications.

Researchers with ideas for contributions to further volumes in the Lévy Matters series are invited to contact any of the Editors with proposals or suggestions.

For details, please visit the website

http://www.springer.com/series/8789.

Claudia Klüppelberg, Munich

A Letter from Elsevier

Dear members of the Bernoulli Society,

Please allow me to introduce myself as the new publisher at Elsevier responsible for Stochastic Processes and their Applications (SPA). We at Elsevier are privileged to work with Professor Thomas Mikosch, the current editor, who following the legacy of his predecessors, continues to maintain the high standards that the journal has upheld since its inception.

Stochastic Processes and their Applications is currently available to more than 5,860 institutes worldwide and, in particular, the members of the Bernoulli Society through the reduced personal subscription option, have

also free online access back to Volume 1, Issue 1 in 1973.

Illustrative examples of the journal's ongoing progress are the expansion of the Editorial Board, the growing number of submissions and published volumes over the past several years, the increasing Impact Factor and not least the rapid availability of articles on-line, only one week after acceptance.

Recent initiatives by Elsevier to support the journal include:

• Free electronic access to the May 2010 tribute to Kiyosi Itô issue of SPA and the distribution of free paper copies to participants of related conferences,

including the 14th Brazilian School of Probability, the Clay Mathematics Institute Summer School, the 6th International Conference on Lévy Processes and the 34th Stochastic Processes and their Applications Conference;

• The inauguration of the SPA/Elsevier travel grants and best poster awards presented at the 6th International Conference on Lévy Processes and 28th European Meeting of Statisticians;

• And, as in previous years, the sponsorship of the special invited SPA Lévy Lecture, presented by Claudio

Landim at the annual conference on Stochastic Processes and their Applications.

(For more information on the above initiatives, please visit the website of the journal at

www.elsevier.com/locate/spa)

I would also like to say how pleased and proud we are to publish the significant work that comes to the journal through the partnership with the Bernoulli Society and I look forward to our future collaboration.

Best regards,

Elena Griniari, Elsevier, Amsterdam

General News

World Statistics Day

On Wednesday October 20, 2010 (20-10-2010), the World Statistics Day (WSD) is celebrated to raise awareness of the many achievements of statistics worldwide, see:

[http://unstats.un.org/unsd/wsd/Default.asp x](http://unstats.un.org/unsd/wsd/Default.aspx)

The ISI President Jef Teugels has called upon all national and regional statistical societies to celebrate WSD and to develop plans for communicating this to the wider public.

On September 8, the Bernoulli Society held a special session "World Statistics Day: The future of societies of mathematical statistics & probability" at the 34th Conference on Stochastic Processes and Their Applications, September 6-10 in Osaka, Japan. The session invited two speakers: the ISI President-Elect Jae C. Lee and the BS President-Elect Edward Waymire.

Jae C. Lee gave a talk entitled "The future of international statistical society: ISI's perspective". He

started with the history of ISI, and talked on the mission of ISI with the ISI family including the BS. Is ISI truly an international society? To this question, interesting views from many aspects were presented based on various statistics.

Edward Waymire explained the initiatives to celebrate 2013 as the 125th anniversary for ISI; it is also the 300th year since the publication of Jacob Bernoulli's Ars Conjectandi. Also, new awards and the new electronic encyclopedia StatProb were announced. In this issue of Bernoulli News, the reader may find his speech mentioning the new information age and the impact on the future of professional societies.

I hope the session was a nice opportunity to remind the BS members what are planned and will occur in the next step of those societies and how the productive relation between them is expanding.

Nakahiro Yoshida, Scientific Secretary

Young Statisticians Meeting at ISI 2011 in Dublin

As a satellite meeting to the 2011 ISI World Congress, and the first of its kind, the 2011 ISI Young Statisticians Meeting (YSI 2011) seeks to promote the active participation of early career statisticians in the epicentre of the ISI World Congress. The meeting will take place from August 19-21, 2011, preceding the 2011 ISI World Congress. Further information:

www.isi2011.ie/content/sat-meetings/ysi.html.

John Hasle
Chair Local Programme Committee of ISI 2011

Freely Available Historical Papers from Metron

A selection of historical papers that appeared in the statistical journal Metron is now freely downloadable from Metron's archive. Papers are in pdf format, and are downloadable at the following address:

www.metronjournal.it/storia/home_en.htm.

At the present time, nine articles are downloadable. Many others will be available in the next months.

Pier Luigi Conti, Metron, Editor-in-Chief

Marta Sanz-Solé President-Elect of the European Mathematical Society

The Council of the *European Mathematical Society* (EMS) held in Sofia (Bulgaria) on July 10-11, has

elected Marta Sanz-Solé as new President of the Society for the years 2011 – 2014.

Marta Sanz-Solé is a Professor of Mathematics at the University of Barcelona since 1986. Her research interests focus on Stochastic Analysis. Her contributions include pioneering work on large deviations, anticipating calculus, stochastic partial differential equations and Malliavin calculus and applications. In 1998, she was the recipient of the *Narcís Monturiol Medal for Scientific and Technological Excellence*, awarded by the autonomous government of Catalonia. She was Dean of the Faculty of Mathematics in 1993 – 1996 and Vice-president of the Sciences Division of the University of Barcelona in 2000 – 2003. She is currently a member of the Team of Directors of the *Centre de Recerca Matemàtica* (Bellaterra, Spain).

Her involvement in the EMS goes back to 1997, when she joined the Executive Committee and was an elected member for eight consecutive years. She was the Secretary of Organisation of the Third European Congress of Mathematics, held in Barcelona in 2000, and has also been the Chair of the Local Programme Committee of ICM 2006.

Founded in 1990 by and for the mathematical community, the EMS has as main purpose to further the development of all aspects of mathematics in the countries of Europe. In particular, the Society aims to promote research in mathematics and its applications, to assist and advise on problems of mathematical education, to foster a broad relation of mathematics with society, and to cooperate with learned societies with similar aims. The EMS acts as an effective intermediary between mathematicians and academic and research institutions, and with those in Charge of politics and funds at the European Commission.

Awards and Prizes

Copley Medal Awarded to Sir David Cox: Royal Society recognizes excellence in science

Royal Society (http://royalsociety.org), the UK's independent academy for science, has announced the recipients of its 2010 Awards, Medals, Royal Medals and Lectures on June 9, 2010). The scientists receive the awards in recognition of their achievements in a wide variety of fields of research – the uniting factor is the excellence of their work and the profound implications their findings have had for others working in their relevant fields and wider society.

Two Copley medals, the world's oldest prize for scientific achievement, have been awarded this year in celebration of the Royal Society's 350th Anniversary. They are awarded to Sir David Cox FRS for his seminal contributions to the theory and applications of statistics and to Dr. Tomas Lindahl FRS for his seminal contributions to the understanding of the biochemistry of DNA repair.

Of his award, Dr Tomas Lindahl FRS said:

"I am deeply honoured to be awarded the Copley medal. I see this prestigious award as recognition of the important field of DNA repair, which was a small and often ignored area of research when I did my first experiments on instability and repair of DNA 40 years ago."

Sir David Cox FRS added:

"I am deeply honored and indeed overwhelmed by the award of the Copley Medal with its illustrious history. Neither my theoretical nor my applied statistical research would have been possible without the collaboration of colleagues in many different fields."

The Copley medal was first awarded by the Royal Society in 1731, 170 years before the first Nobel Prize. It is awarded for outstanding achievements in scientific research and has been awarded to such eminent scientists as Charles Darwin, Michael Faraday, Albert Einstein and Stephen Hawking.

Dame Jean Thomas DBE FRS, Biological Secretary and Vice-President of the Royal Society, said:

"We are delighted to recognize not one, but two, remarkable scientists with the award of the Copley Medal in this our 350th anniversary year, something that has not often been done in the Society's long history. Both are exemplary scientists who have made invaluable contributions to their fields."

From Science News of the Royal Society, London

Editors' note: A more detailed report on Sir David Cox's achievements and the award of the Copley Medal is planned for the next issue.

Wolfgang Doeblin Prize

The Committee for Conferences on Stochastic Processes is pleased to announce the approval by the Bernoulli Society Council of a new prize. The prize is to honour the scientific work of Wolfgang Doeblin and to recognize and promote outstanding work by researchers at the beginning of their mathematical careers in the field of probability.

Wolfgang Doeblin was born in Berlin in 1915. His family, of Jewish origin, were forced into exile and settled in Paris, where Doeblin attended the Sorbonne. From 1935, when he began work on Markov chains under Fréchet, until his death in 1940, he was occupied whenever he was able with research in probability. In this short time, he made many deep and original contributions.

From 1938, he served in the French Army and was stationed in defense of the German invasion, which came in May 1940. He was awarded the Croix de Guerre for an action under enemy fire, to restore communications to his unit. Facing capture in June 1940, he took his own life.

Until the invasion, Doeblin had continued to work on mathematics. In February 1940, he sent to the Académie des Sciences de Paris a *pli cacheté* entitled "Sur l'équation de Kolmogoroff". When finally in the year 2000 it was opened, it showed that he had understood many important ideas of modern probability, including the potential crucial role of martingales.

The Wolfgang Doeblin Prize will be awarded for the first time in 2012 at the World Congress of the Bernoulli Society in Istanbul, and afterward every two years.

It will be awarded to a single individual for work in the field of probability, and who is at the beginning of his or her mathematical career.

The Wolfgang Doeblin Prize is generously supported by Springer. The awardee will be invited to submit to the journal Probability Theory and Related Fields a paper for publication as the Wolfgang Doeblin Prize Article, and will also be invited to present a Doeblin Prize Lecture in a later conference on Stochastic Processes and their Applications or Bernoulli Society World Congress.

James Norris
Chair of the Committee for
Conferences on Stochastic Processes

News from the ISI Executive Committee & Council

The ISI Executive Committee (EC) and ISI Council Meetings were held in Reykjavík, Iceland, from 21st-24th July 2010. The ISI Council members participated in a brainstorming session on improving services to ISI and section members, which proved to be extremely fruitful and efforts will be focused on following up on the recommendations made.

Highlights of the ISI EC and Council Meetings are mentioned here:

- A new draft of the ISI Statutes was presented to the Council by the sub-group of the EC. A redraft as a result of the Council's comments is in its final form and will be sent to Council for e-mail consultation. The EC sub-group met in September at the ISI Permanent Office to finalize the first draft of the new by-laws, which will also be presented to the Council via e-mail in the near future. After the consultation of the ISI Council, the ISI members will be consulted and asked to express their opinions. The final endorsement is foreseen to take place at the ISI General Assembly in Dublin in 2011.

- The ISI and the Bernoulli Society, along with most of the other ISI Sections, will offer developing country members 70% off of the developed membership and publications' subscriptions' fees from January 2011. The list of developing countries will follow the World Bank classification as that encompasses many countries that are considered recently developed on other lists but where the majority of citizens are on a tight income.

- The Council accepted the invitation from Brazil's Director-General, Mr. Eduardo Pereira Nunes, to host the 2015 ISI World Statistics Congress (WSC) in Rio de Janeiro. The tentative dates are 27th-31st of July; please tentatively mark these dates on your calendar so that you do not miss this exciting Congress! Council members also received updates on plans for the ISI WSCs in Dublin next August and Hong Kong in August 2013.

- The first World Statistics Day will be celebrated on 20-10-2010. The ISI website has a page dedicated to the events on this day. In addition, the new ISI Declaration on Professional Ethics will be published on the ISI website on 20-10-2010 and will be sent to ISI and Sections' members. The new Declaration was endorsed by the ISI Council at its meeting in July.

- Two new ISI Committees and one ISI Ad Hoc Committee were established.

  o The ISI Latin American Outreach Committee, chaired by Pedro Morretin (Brazil) who is a recent winner of the ISI Mahalanobis Award, plans to intensify the interaction between the statisticians from countries in the region with the ISI and all of its Sections.

  o The ISI Awards Committee, chaired by Vincenzo Esposito Vinzi (Italy), will guide the juries of the ISI awards (Jan Tinbergen Competition and ISI Mahalanobis Award) in order to ensure that the honour of these awards remains through the future. The Sections will also be included in the plans of the ISI Awards Committee. One important intention is to present all ISI and Sections' Awards at an Awards Ceremony in Dublin that will precede the ISI General Assembly.

  o The aim of the ISI Young Statisticians Ad Hoc Committee is to identify ways of encouraging active participation from young statisticians within the ISI community. The Committee's purpose is to identify where the ISI can help young statisticians from different regions of the world.

For additional news items and more news on the topics mentioned above, please visit

http://www.isi-web.org/

or e-mail us at isi@cbs.nl.

ISI Permanent Office

David's Musings: What are the Limits to "Rules Plus Dice" Modeling?

Two books that I recently read, pursuing my hobby of reading every non-technical book on Probability, were *Laws of the Game* by Manfred Eigen and Ruthild Winkler (1975) and *Randomnicity* by Anastasios Tsonis (2008). Both make the point that the way mathematical probability (as opposed to statistics) is typically used in science, engineering and the quantitative social sciences is via "rules-plus-dice" models. Consider, for instance, the Galton-Watson branching process or the M/M/1 queue or the voter model. The definition of such a process involves first a framework describing what a state of the process is and how it can evolve, and second a specification of "rules" for how it actually does evolve, the rules having both deterministic and random (metaphorically, "dice") components. No-one would deny that such models are informative and empirically accurate in some settings. But what is the big picture here – how extensive a range of phenomena can be usefully studied this way? Does our applied probability community suffer from the "if all you have is a hammer, then everything looks like a nail" syndrome, continuing to develop rules-plus-dice models simply because it's the only methodology we know?

"Complex networks" is one topic where controversy has arisen. One can devise various probability models that reproduce some features (in particular, power law degree distributions) of various real-world networks, but what does one learn from this exercise? Critics such as John Doyle at Cal Tech (see, for example, the 2008 paper with David Alderson *Contrasting views of complexity and their implications for network-centric infrastructures*, which can be found online) argue "complexity arises in highly evolved biological and technological systems primarily to provide mechanisms to create robustness... This view of complexity is fundamentally different from the dominant perspective, which downplays function, constraints and tradeoffs and tends to minimize the role of organization and design". Continuing, they argue that the "organized complexity" one sees in much of the real world is essentially different from the "disorganized complexity" produced by rules-plus-dice probability models.

Instead of engaging "highly evolved systems", let me turn to four more familiar everyday topics:

- English language text
- coastline maps
- social networks
- road networks

These are not primarily mathematical objects, but there is a lot of (non-numerical) data concerning such objects,

so we can *choose* to look at them with a statistical or mathematical eye. I am inclined to argue, following Doyle, that *a priori* one expects such objects to have some "organized complexity" which would not be usefully represented by simple rules-plus-dice models. Is there an alternative? Well, ever since Shannon we have understood the concept of *entropy rate* of natural language (or any discrete data stream) as both interesting in itself and useful for a specific purpose (data compression). And coastlines are claimed as an iconic example of sets with a *fractal dimension*. Now my point is: given appropriate data, to talk about or to estimate entropy rate or fractal dimension does not depend on inventing some specific, and typically unrealistic, rules-plus-dice model. Instead the relevant mathematical theory associates a numerical statistic (entropy rate; fractal dimension) to each process in some large class of processes (stationary ergodic processes; random fractals, suitably defined). Such a statistic is interesting because it relates to theoretical aspects of the behavior of the process but can also be estimated from data.

These two topics prompt me to muse about other contexts where it would be more fruitful to take this approach. That is, to study a phenomenon by considering some broad *class* of processes, and to view real-world data as arising from some initially unspecified process in the broad class, rather than jumping immediately to some more structured rules-plus-dice model. Finance models based on "no arbitrage" might be viewed as one such context. I have not spotted any such approach within the huge current literature on social networks (where models tend to make some explicit and unrealistic "random links" assumption). Some of my own current work, on abstracted models of road networks in the plane, does take this approach, but within a rather specialized context. Of course, we have many well-studied mathematically defined classes of processes (Gaussian processes, Markov chains, etc.), but can you think of other real-world structures with plentiful data (such as the 4 bullet-pointed above) to which this approach might be tried? If so, let me know!

David Aldous, Berkeley

Editors' note: This is the second installment of a regular opinion column.
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Obituaries

David Blackwell, 1919 – 2010

David Blackwell, statistician, probabilist, game theorist, mathematician, Professor Emeritus at the University of California at Berkeley and much more died July 8, 2010. He was born April 24, 1919, in Centralia, Illinois. His father, Grover Blackwell, worked as a hostler (moving steam locomotives in and out of the roundhouse) for the Illinois Central Railway, a job David describes as "the best job that a black man could get on the Illinois Central Railway." His mother, Mabel, raised David and his three siblings, ran the house and two rental properties and encouraged David toward studying business.

David finished high school at age 16, having been accelerated in elementary school, and then in 6 years completed three degrees (A.B., A.M. and Ph.D.) at the University of Illinois. After finishing his Ph.D. on Markov chains under Joe Doob, David accompanied Doob to the Institute of Advanced Studies at Princeton in 1941, supported by a Rosenwald Fellowship. That year, he applied for jobs to 105 African-American colleges; he took an automobile tour to 30 of them, arriving unannounced and 'naively', as he described it, simply asking to see the Mathematics department chair to ask for a job. He got 3 offers and took the first, going to Southern University in Baton Rouge, Louisiana. He spent one year there, one year at Clark in Atlanta and then moved to Howard University for 10 years from 1944 to 1954. At Howard, he became chair of the department in 1947, at the age of 28! In 1954, David was recruited to the Mathematics department at Berkeley by Jerzy Neyman, who had tried to get David for Berkeley in 1942 but was thwarted at that time by resistance to appointing a African-American man to faculty. David remained at Berkeley for the rest of his career, chairing the Statistics department from 1957 to 1961; he took over as chair from Neyman only a year after the creation of the department and only three years after coming to Berkeley. It is clear that David's ability to get along with everyone was a key factor in his selection as chair.

David once said "Basically, I'm not interested in doing research and I never have been. I'm interested in understanding, which is quite a different thing. And often to understand something you have to work it out yourself because no one else has done it." David worked out many things, solved many problems, shone a bright light through hard ideas and illuminated the intellectual landscape for many. David's search for clarity produced a great body of influential papers. They were very sharply focused; for instance, David particularly liked his two-page paper "Infinite games and analytic sets" in the Proceedings of the National Academy of Science which linked game theory and Kuratowski's reduction theorem in topology. With Ken Arrow and Abe Girshick, David wrote an influential paper on sequential analysis. His 1954 book, Theory of Games and Statistical Decisions, written with Girshick had enormous impact. The Rao-Blackwell theorem was extremely influential. David acknowledged Rao's priority though it appears that David's publication drew real attention to this very important idea. His renewal theorem (which is essentially a local limit theorem – much more subtle than the global result usually called the elementary renewal theorem) is very widely cited and generally is known as Blackwell's renewal theorem. A simple web search shows there are many papers following up on this work and the topic remains active today. His clever use of the law of large numbers and its converse to prove Wald's identity is much admired. David worked on Markov chains, on measure theory, on Shannon information theory, on Bayesian methods, on dynamic programming and on many other problems – wherever he found beautiful mathematics.

David's work was recognized very widely. He had 12 honorary degrees from institutions including Howard, Harvard and Yale. The Institute for Operations Research and Management Sciences made him the fifth winner of the John von Neumann Theory Prize for his work in dynamic programming. He was Rouse Ball lecturer at Cambridge (where he was pleased to say he had heard of W. W. Rouse Ball through Rouse Ball's book of mathematical recreations before he ever heard of Cambridge). He was Wald Lecturer for the IMS, winner of the Fisher Award from COPSS and elected an Honorary Fellow of the Royal Statistical Society. He was elected to the American Academy of Arts and Sciences and he was the first African-American member, and for many years the only African-American member, of the National Academy of Sciences in the United States.

David served the statistical community on many occasions. He was the second President of the Bernoulli Society from 1975 to 1978, taking over from David Kendall. He served as President of the IMS, as Vice-President of the American Statistical Association, as Vice-President of the International Statistical Institute, and for three years as Vice-President of the American Mathematical Society.

It is hard to document with precision one of the most central facets of David's career: his teaching. I was

David's Ph.D. student – number 62 of 65 listed on the Mathematical Genealogy web site. I remember well the chair outside his office and waiting for our weekly meetings. David was invariably friendly and approachable but it took me years to appreciate properly the role he took in supervising. I now know that David helped me find ideas and approaches without forcing them on me. It took ages for me to see how to prove two sigma fields were different and even longer to recognize the conversation where David planted the key idea in my head.

It was hearing David's lecture which drew me to ask to be his Ph.D. student. I suppose those lectures drew many others. The 65 students I mentioned graduated between 1955 and 1981, all from Berkeley, so David graduated well over two a year; those lectures must have drawn many students to him. Everyone who was privileged to hear him speak knows that his clarity in thought and in writing was brilliantly matched to razor sharp clarity in presentation. The most difficult ideas were made strikingly clear, and even seemed easy, during his talks. Trying to say it yourself, to someone else, made it obvious that you had to get the ideas in the perfect order to make them that easy.

As an African-American man, race necessarily played a big role in David's life, though he was not always aware how big a role at the times things happened. While David went to an integrated school in Centralia and the University of Illinois was integrated, David's fraternity at Illinois was certainly not. When David went to the Institute of Advanced Studies, he received an honorary appointment as assistant professor at Princeton. That appointment was resisted by the president of the then all

white (and all male) institution and there was a behind the scenes struggle to get the appointment; David learned of this struggle only later. In any case, the New York Times reports that David "was denied the right to attend lectures or do research at Princeton University". The role of race is clear, of course, in the fact that David applied only to African-American colleges. David was told by Neyman that the position at Berkeley in 1942 had gone to a woman because of the draft; he only learned later of the internal struggles over his potential appointment. In spite of all this, it is clear from various interviews with David that race was not a great motivating issue in his life.

There is a wealth of information about David available on the web. You will be particularly rewarded by a visit to www.visionaryproject.org/blackwelldavid/ where the National Visionary Leadership Project has ten clips from a video interview which is now lodged in the Library of Congress. Also, very rewarding are interviews with Morris de Groot in Statistical Science and with Nadine Willmot at

www.archive.org/details/blackwelldavidor00oralrich.

David is survived by his son, Hugo Blackwell, his daughters, Ann Blackwell, Vera Gleason and Sarah Hunt Dahlquist, his sister Elizabeth Cowan and 14 grandchildren. He leaves a great legacy to many communities: I and many others deeply regret the passing of this great mind and human being.

David Lockhart, Burnaby

Vidmantas Kastytis Bentkus, 1949 – 2010

Vidmantas Kastytis Bentkus, the head of the Mathematical Statistics Department in the Institute of Mathematics and Informatics, Vilnius, died on June 3, 2010, from a heart attack.

Vidmantas Kastytis Bentkus was born in Šilute (Lithuania) in 1949. In 1967 – 1970, he was a student of the Mathematical Department at the Vilnius University; in 197 – 1976 a student of the Mathematical-Mechanical Department at Moscow State Lomonosov University. In 1977, he received a doctor's degree from Moscow University. In 1986, he received the Habilitated Doctor of Sciences degree from Vilnius University. He was working at the Mathematical Statistics Department of the Institute of Mathematics and Informatics as a principal research associate.

Vidmantas' research interests and achievements were impressive. He started his scientific carrier in the area of functional analysis and infinite dimensional partial differential equations and later moved to the area of limit theorems of mathematical statistics and probability theory. During the last 10 – 15 years, he was working on finding an optimal and most precise form of inequalities for sums of independent random variables. He is an author or a coauthor of more than 90 scientific papers published in the most prestigious science journals worldwide.

In 1987 and 1999, he was awarded the Lithuanian National Prize of Science. In 1990 – 1991, he was a fellow of the Alexander von Humboldt Stiftung in Germany.

Past Conferences, Meetings and Workshops

SPA 2010 in Osaka

The "34th Conference on Stochastic Processes and their Applications" took place in Osaka, from September 6 to September 10, 2010. This annual international meeting was held under auspices of the Bernoulli Society and was co-sponsored by the IMS.

The meeting gathered 406 participants from more than 35 countries, including over 76 graduate students and many young participants. Despite the Far Eastern location of Osaka, the number of participants was much larger than expected. A total of 230 talks were delivered at the meeting, including plenary lectures, Itô Memorial lectures, invited special sessions and contributed talks. In addition, 16 posters were presented.

The Scientific Program Committee consisted of Hirofumi Osada (Fukuoka, Chair), Maury Bramson (Minnesota), Krzysztof Burdzy (Seattle), Ana Bela Cruzeiro (Lisbon), Tadahisa Funaki (Tokyo), Peter Hall (Melbourne), Claudia Klüppelberg (Munich), Terry Lyons (Oxford), Avishai Mandelbaum (Haifa), Shige Peng (Jinan), Laurent Saloff-Coste (Ithaca), Gordon Slade (Vancouver), Alain-Sol Sznitman (Zurich), Nizar Touzi (Palaiseau), S. R. Srinivasa Varadhan (New York) and Marc Yor (Paris).

The Organizing Committee consisted of Ichiro Shigekawa (Chair), Shigeki Aida, Takashi Kumagai, Hiroyuki Matsumoto, Hiroshi Sugita, Setsuo Taniguchi, Masanori Hino, Hideo Nagai, Yoshiki Otobe and Naomasa Ueki.

The venue was the Senri Life Science Center Building located in the north of Osaka prefecture. It could accommodate up to 12 parallel sessions, and whose main lecture hall, Life Hall, with its 400 seats, provided a generous frame for the plenary lectures and main events, which were relayed to another hall, Science Hall.

The plenary lectures are given by Rami Atar (Haifa), Marek Biskup (Los Angeles), Martin Hairer (Coventry), Masanori Hino (Kyoto), Jean Jacod (Paris), Monique Jeanblanc (Evry), Davar Khoshnevisan (Salt Lake City), Takashi Kumagai (Kyoto), Claudio Landim (Rio de Janeiro, Lévy Lecture), Gregory Lawler (Chicago, Doob Lecture), Terry Lyons (Oxford, IMS Medallion Lecture), Grégory Miermont (Paris), Chris Rogers (Cambridge), Timo Seppälänen (Madison), Karl-Theodor Sturm (Bonn), Shanjian Tang (Shanghai), Jonathan Taylor (Stanford) and David Wilson (Redmond)

Abstracts of the lectures as well as a photo gallery from the meeting and other details are available at the conference website at

http://stokhos.shinshu-u.ac.jp/SPA2010/

At the opening ceremony, Marta Sanz-Solé, past chair of CCSP, declared the opening of the conference. In her opening address, she gave an announcement of the newly created Doeblin prize supported by Springer,

which was good news to all participants of the conference.

T. Lyons (right) and T. Kurtz

On Tuesday evening, there was a special event, Itô memorial lectures. Henry P. McKean and Shinzo Watanabe gave talks that commemorated Professor Kiyosi Itô, who was one of the principal founders of modern theory on stochastic processes and was a teacher of an entire generation of Japanese probabilists. Their talks depicted Professor Itô's zeal for probability theory and gave a deep impress in all audience.

Henry P. McKean

On Wednesday morning, there was an event for World Statistics Day, organized by the Bernoulli Society Executive Committee. ISI President-Elect Jae C. Lee and BS President-Elect Edward Waymire gave addresses. After the event, Maria Emilia Caballero, the chair of the organizing committee of 36th SPA in Oaxaca, announced the next year conference in Mexico. Wednesday afternoon was devoted to excursions. There were Course (A) to visit the Kiyomizu temple and Kinkakuji temple and Course (B) to have the experience of a Zazen and Tea Ceremony. In the evening, participants relaxed during the Banquet which was held in the Senri Room of the Center.

In the closing ceremony, Víctor Pérez-Abreu gave an address and declared the closing of the conference.

The conference owes an enormous debt to our generous financial sponsors: Elsevier, Illinois Journal of Mathematics, Osaka Convention & Tourism Bureau, Sony Life Insurance Co., Nippon Life Insurance Co., Sumitomo Life Insurance Co., Global COE Program (Education and Research Hub for Mathematics-for-Industry), Global COE Program (Fostering top leaders in mathematics – broadening the core and exploring new ground) and Grant-in-Aid of Japan Society for the Promotion of Science.

Ichiro Shigekawa, Kyoto

6th International Conference on Lévy Processes: Theory and Applications & Satellite Summer School on Lévy Processes

The 6th International Conference on Lévy Processes took place from July 26 – 30, 2010, at TU Dresden, Germany. With approximately 160 people attending, this is one of the largest conferences dedicated to stochastic jump processes. As in the earlier conferences in Aarhus (1999, 2002), Paris (2003), Manchester (2005) and Kopenhagen (2007), all 42 talks were by invitation only. The speakers covered a wide range of current research topics in Lévy and jump processes, for example, sample path properties, statistics of jump processes, numerical aspects, stochastic modelling with applications to finance and insurance, random fields, potential theory and distributional properties. More than 40 posters were presented by the participants. On the official website of the conference,

http://www.math.tu-dresden.de/levy2010/,

most of the talks and many posters are freely available. Thanks to the sponsorship of the Bernoulli Society journal "Stochastic Processes and their Applications" we could, for the first time, advertise two SPA travel grants of € 500 each. The grants were awarded to the prize-winners, Ms. Noelia Viles-Cuadros (Barcelona) and Mr. Zakhar Kabluchko (Ulm), during the opening ceremony of the conference.

The conference was accompanied by a Summer School on Lévy Processes which took place from July 22 to 24, 2010, at TU Braunschweig. The school was aimed at advanced graduate and young Ph.D. students which participated in four series of lectures state-of-the-art information on jump processes:

- Introduction to Lévy Processes by David Applebaum
- Risk modelling with jump processes by Claudia Klüppelberg

- Stochastic differential equations with Lévy noise by Szymon Peszat
- Sample path and fractal properties of Lévy processes by Yimin Xiao

Many of the 110 participants took the opportunity to present their own research in posters or short talks. The slides of the four lecture courses are freely available at www.tu-braunschweig.de/stochastik/levyschool/

Both meetings were generously supported by the Deutsche Forschungsgemeinschaft (DFG), the Priority Programme SPP 1324 of the DFG, TU Dresden, TU Braunscheig, Niedersächsische Technische Hochschule, Elsevier, Springer, de Gruyter and the „Förderverein für Mathematik zu Dresden e.V."

René Schilling, Dresden
Alexander Lindner, Braunschweig

28th European Meeting of Statisticians, Piraeus

The European Meeting of Statisticians is an established event for statistics and probability in Europe and worldwide, held under the auspices of the Bernoulli Society, the IMS and ISI. The 28th European Meeting of Statisticians (EMS 2010) took place from August 17th to 22nd at the University of Piraeus, Greece. Piraeus is the main port of the country and is situated very close to Athens. The university is located near the commercial centre, 10 minutes walking distance from the picturesque bay of Microlimano.

The Forum Lecture

The scientific program included an Opening Lecture presented by Alexandre Tsybakov on Trace Regression and the Estimation of High-Dimensional Low Rank Matrices, a Forum Lecture on Statistical Inference on Covariance Structures presented in two parts by Tony Cai and a Closing Lecture delivered by Simon Tavaré on Approximate Bayesian Computation. There were also six special invited lectures, 43 invited paper sessions and 47 contributed paper sessions. In total, 129 invited papers, 185 contributed papers and 40 posters were presented; the book of abstracts provided to the delegates included 364 papers.

The Poster Session

At the EMS2010, there were about 450 participants. This is quite impressive if one takes into account the substantial number of international conferences in mathematical and applied statistics that took place last summer in Europe. It also represents much higher attendance compared to the last two EMS meetings. A broad range of topics in statistics and probability were covered during the conference, including nonparametric and semiparametric Bayesian procedures, time-series, extremes, GLM, censored data, reliability, limit theorems, hypothesis testing, applied statistics, etc.

The special invited speakers participating at the conference were: Jaromir Antoch, Nicolò Cesa-Bianchi, Mark Podolskij, Dimitris Politis, Markus Reiß, Sylvia Richardson and Tomasz Schreiber. The invited paper sessions covered specialized subjects such as: adaptation in nonparametric estimation, aggregation methods, dimension reduction and factor modelling, statistics for discretely observed semi-martingales, coupling in statistics, statistical causality, dependence in

probability and statistics, Lévy processes, stochastic differential equations, statistics for microarray data, DNA evidence in court, duration analysis, nonparametric econometrics, applied Markov models and partially identified stochastic models.

The social events arranged for the delegates of the conference included a concert offered by the Saxophone Orchestra of the Prefecture of Piraeus on the evening of the first day, which was also accompanied by a welcome buffet, and a guided tour of the New Acropolis Museum. The gala dinner on the evening of Friday the 20th, at the City of Athens Technopolis, involved an interesting culinary experience which was followed by dancing. The poster session, scheduled for the following evening, attracted many participants and was accompanied by a buffet.

The Gala Dinner

At the closing ceremony, Markus Laszlo, member of the ERC announced that the next EMS conference will take place in Budapest, Hungary, in 2013.

We would like to thank the Scientific and the Local Organizing Committees for all their hard work over the past two years on the development of the scientific program and the local organization.

Enno Mammen

Chairman of the Scientific Programme Committee

Markos Koutras
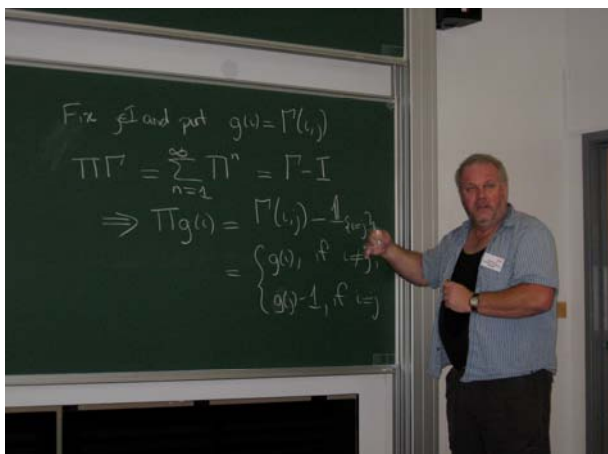
Chairman of the Local Organizing Committee

Probability at Warwick Young Researchers Workshop

The fourth Probability at Warwick Young Researchers Workshop was held between 19th and 23rd July 2010 (the previous editions were in 2006, 2007 and 2009; a similar event was held at Bath in 2008). This workshop has become increasingly international: This year we had 34 participants not just from the UK, but from Brazil, Greece, Spain, Hungary and France as well. They came to hear wonderful courses by Steve Evans (University of California, Berkeley) and Martin Hairer (University of Warwick), and to give short talks of their own.

Steve Evans spoke on "Trickle-down growth models, Doob-Martin boundaries, and random matrices". He gave us a beautiful exposition of the Doob-Martin boundary theory for Markov chains, which he then applied to the large-time asymptotics of various specific examples with connections to Pólya sequences.

Where Steve talked about transient Markov processes, Martin Hairer took as his subject the "recurrent" case, with a course entitled "Regularity and convergence of diffusion processes". He took us on a marvelous tour through Harris' theorem, how to find Lyapunov

functions, Malliavin Calculus, Hörmander's theorem and much else besides!

Steve Evans

Lecture notes for both courses are available at http://www.warwick.ac.uk/go/paw/paw2010.
The subjects of the 11 participant talks ranged over much of modern probability theory, both pure and applied. We had a lovely conference dinner on campus and the participants had plenty of opportunities to interact (and play football on the grass outside the Maths building!).

The workshop was made possible by generous funding from the Warwick Department of Statistics which,

Martin Hairer

in particular, allowed us to subsidize the registration fees of all of the participants. Next year, a similar event will be held at the University of Oxford during the week 3rd-8th April 2011, with courses on "Bayesian approach to inverse problems" by Andrew Stuart (Warwick), "Random planar processes" by James Norris (Cambridge) and "Random networks: the preferential attachment paradigm" by Peter Mörters (Bath). This will form one of the series of LMS/EPSRC short courses and full details, including information on how to apply to participate, will appear on the LMS website in due course.

Christina Goldschmidt and David Croydon

Carlo Alberto Stochastics Workshop

The "Carlo Alberto Stochastics Workshop" was held at the Collegio Carlo Alberto, Moncalieri, Italy, on 11 June 2010. It is the first of a series of workshops, which are planned to be held annually at Collegio Carlo Alberto as part of the "de Castro" Statistics Initiative. The workshop addressed different topics in Bayesian asymptotics for infinite-dimensional models such as consistency and convergence rates of posterior

distributions, limit theorems for predictive distributions and large sample behavior of predictive recursion estimates. Estimation problems that were considered include density estimation in specified and misspecified models, sparse signal estimation, nonparametric regression, spectral density estimation in long memory processes and classification. The scientific program featured 8 invited talks by Ismael Castillo, Debdeep Pati, Pietro Rigo, Judith Rousseau, Catia Scricciolo, Surya Tokdar, Stephen Walker and Harry van Zanten. The event was sponsored by the International Society of Bayesian Analysis (ISBA).

The host institution, the Collegio Carlo Alberto, is a research center created by the Compagnia di San Paolo and the University of Torino in 2004. It promotes research and teaching in economics and social sciences. For more information, see

http://www.carloalberto.org/.

Pierpaolo De Blasi, Turin

6th Iranian International Workshop on Stochastic Processes and Their Applications

The 6th Iranian International Workshop on Stochastic Processes and Their Applications was held at the School of Mathematics, IPM Tehran, Iran, May 18 – 20, 2010.

These workshops are held regularly on a six-month basis. The aim is to bring together Ph.D. students and leading experts in the theory of stochastic processes,

time series analysis and statistics of stochastic processes. The plenary speakers of the workshop were Thomas Mikosch (Copenhagen), Peter Robinson (LSE), Ahmad Reza Soltani (Kuwait University and Shiraz University), and Bijan Zangeneh (Sharif University). Furthermore, there were 21 invited and contributed speakers and 90 participants, most of them graduate students. Two series of invited lectures were also given: one on "Evidence and modeling of extremes in finance, insurance and telecommunications" and on "Extremes

of financial time series" (Thomas Mikosch), "Estimation of temporal and spatial power law trends" and "Non- and semiparametric regression with spatial data" (Peter Robinson). For further information, see also www.math.ipm.ac.ir/conferences/2010/SP2010/index.jsp

Saeid Rezakhah, Masoud Pourmahdian,

Hamid Pezeshk

METMA V International Workshop on Spatio-Temporal Modelling

The V International Workshop on Spatio-Temporal Modelling (METMA V) has been held in Santiago de Compostela (Spain) from June 30th until July 2nd. The workshop has been organized by the Department of Statistics and Operations Research of the University of Santiago de Compostela as a satellite of TIES conference.

The events is in series of workshops, reaching its fifth edition with METMA V, have been previously organized by other Spanish research groups, with noticeable scientific contributions to promote the establishment of spatial and spatio-temporal statistics as a discipline in its own, without forgetting its projection into applied fields such as epidemiology or ecology, among others. The previous METMA were held in Benicassim (2001), Granada (2004), Pamplona (2006) and Alghero (2008, Italy), and both the number of participants as well as the quality of the scientific contributions have been improved over the years.

The scientific program of the conference included three plenary sessions given by Noel A. Cressie (The Ohio State University), Peter Diggle (Lancaster University) and Abdel El-Shaarawi (McCaster University). These plenary talks were devoted to the dynamical modeling of spatio-temporal random fields, the prediction of epidemics and the evaluation of water quality based on microbiotic indexes. Among the invited and contributed talks, some of the most recent advances in spatio-temporal methods, such as extreme analysis or disease mapping, were presented.

The social program of METMA V included a welcome reception at Pazo de Fonseca, one of the outstanding buildings of the University of Santiago de Compostela that owns an impressive historical heritage. The conference dinner took place at San Francisco Monastery, near Praza do Obradoiro, in the heart of the old town. In the excursion, the participants had the opportunity to visit The City of Culture of Galicia, designed by the American architect Peter Eisenman, rising on the top of mount Gaiás in Santiago de Compostela. This magnificent project hosts the best of

our cultural expressions with the aim of Galicia's internationalization.

More than 130 participants from 19 different countries have made this fifth edition of METMA the most international one. This success confirms the recognition achieved by the present and former organizing research groups.

Participants of the V International Workshop on Spatio-Temporal Modelling (METMAV)

METMA V has been supported by SEIO (The Spanish society for statistics and operations research), SGAPEIO (the Galician society for the promotion of statistics and operations research), IAP Network (Interuniversity Attraction Pole, Belgian Science Policy) and The International Environmetrics Society (TIES), as well as INE (the national institute of statistics).

The best papers presented in METMA V will be published in a special issue of *Environmetrics* and another special issue of *Journal of Environmental Statistics*. A book of abstracts has been also edited, including all the invited and contributed papers.

More information about the event can be found in the conference website http://eio.usc.es/pub/metma. A call for proposals to hold the next METMA will be opened after summer.

The Organizing Committee wants to thank all participants, sponsors and collaborators.

Hope to see you in next METMA!

Rosa M. Crujeiras

Conference: Conformal maps, probability and physics.

Centro Stefano Franscini (CSF), Monte Verita, Ascona, Ticino, May 23 – 28, 2010

The conference "Conformal maps, probability and physics" brought together 80 mathematicians and physicists, leading experts as well as young researchers, working on or interested in random geometric structures having conformal invariance properties. This is a very topical area: an important motivation for the conference was to provide a forum for researchers working in complex analysis, probability, and theoretical physics to exchange their ideas and to learn about new result and techniques. Judging from the overwhelmingly positive feedback, the meeting indeed succeeds very well in its goals.

With the special purposes of the conference in mind, it was structured so that each morning began by expository presentations given by leading international experts. Here we heard talks by Lawler, LeGall, Cardy, Werner, Duplantier, Sheffield, Kenyon, Makarov, Wiegmann and Sodin. The third of the morning talks was a research exposition by one of the leading senior researchers, presentations by Miermont, Le Jan, Kupiainen, Gruzberg and Nienhuis, and the afternoons were devoted to invited talks by the most promising young researchers in the area.

The meeting took place at the beautiful surroundings of the Centro Stefano Franscini (CSF) – at present an ETHZ-conference center. The center is located at Monte Verita, a hill above Ascona in Ticino Canton, Switzerland, providing panoramic views with fascinating historical heritage.

An afternoon was devoted to recreational purposes, to taking a conference excursion to the Cardada-Cimetta Mountains, standing above the city of Locarno. After trekking, one received panoramic views over Lake

Maggiore and the nearby mountain peaks. The stresses and strains of the afternoon were healed by the conference dinner at the Ticinese Mountain Restaurant at Cardada.

The conference demonstrated the expansion of new understanding in its main topical themes and directions, such as the 2D Lattice Models, Discrete Complex Analysis, Diffusion Limited Aggregation (DLA), Hele Shaw flow, Quantum Gravity, the Gaussian Free Field (GFF), Gaussian Analytic Functions and their zeroes, Random Matrices, and Random Maps.

What most of these areas have in common is that they are motivated by (or even directly stemming from) problems in statistical physics and probability theory, requiring deep insights and tools from complex analysis. Therefore, such meeting as the present one is vital for future developments. We believe that the conference has played its role here well, and had a strong impact on the interaction of ideas and methods in this interdisciplinary field.

The sponsors and supporters of the meeting were ETHZ Centro Stefano Franscini (CSF), Swiss National Science Foundation (FNS), EU Research training network CODY, European Research council (ERC), AG CONFRA, European Science Foundation (ESF), networks HCAA and RGLIS, US National Science Foundation and Academy of Finland.

For more detailed information see:

www.unige.ch/~smirnov/conferences/ascona/

Kari Astala (Helsinki), Steffen Rohde (Seattle),

Stanislav Smirnov (Geneva)

Summer School "Probability and Statistical Physics in Two and More Dimensions"

Clay Mathematics Institute 2010 Summer School "Probability and Statistical Physics in Two and more Dimensions" and XIV-th Brazilian School of Probability-EBP took place at Buzios, Brazil, July 11 – August 7, 2010.

In the past 10 to 15 years, various areas of probability theory related to rigorous statistical mechanics,

disordered systems and combinatorics have enjoyed an intensive development. A number of these developments deal with two-dimensional random structures. The questions related to critical systems are two-fold: Understanding large-scale properties of lattice-based models (on a periodic deterministic lattice or in the case where the lattice is itself random) and, on

the other hand, being able to construct and manipulate a continuous object that describes directly their scaling limits. In the case of a fixed planar lattice, a number of conjectures originating in the physics literature have now been proved, but many questions remain open. In the case of statistical physics on random planar graphs, sometimes referred to as quantum gravity, many results have been recently understood and a relation between discrete and continuous structures is now emerging. The aim of this school is to provide a complete picture of the current state of the art in these and related topics.

School attracted more than 150 participants during the first three weeks and another 70 participants came at the last week for the XIV-EBP program.

School had the following courses:

Foundational Courses:

"Large random planar maps and their scaling limits" by Jean-Francois Le Gall and Gregory Miermont;

"SLE and other conformally invariant objects" by Vincent Beffara;

"Noise-sensitivity and percolation" by Jeffrey Steif and Christophe Garban.

Mini-Courses:

"Integrable combinatorics" by Philippe Di Francesco;

"The double dimer model" by Rick Kenyon;

"Fractal and multifractal properties of SLE" by Gregory Lawler;

"Random geometry and Gaussian free field" by Scott Sheffield;

"Conformal invariance of lattice models" by Stanislav Smirnov.

"Random Polymers" (Joint with XIV Brazilian School on Probablity) by Frank den Hollander;

"Self-avoiding walks" (Joint with XIV Brazilian School on Probablity) by Gordon Slade.

M. Biskup, N. Lopes Garcia, D. Ioffe, W. Konig, A. Maass, L. Mytnik, Y.Peres and T. Turova were plenary lecturers at Brazilian School of Probability.

Both meetings were generously supported by Clay Mathematics Institute, IMPA- Instituto Nacional de Matemática Pura e Aplicada (Rio de Janeiro), CNPq (Brazil), CAPES (Brazil), NSF, ANR (France).

Video records of all courses (including tutorials), seminars and lectures soon will be available at

www.impa.br/opencms/pt/eventos/store_old/evento_1007

Vladas Sidoravicius

Forthcoming Conferences, Meetings and Workshops

8th World Congress in Probability and Statistics

The eighth World Congress in Probability and Statistics will be in Istanbul from July 9 to 14, 2012. It is jointly organized by the Bernoulli Society and the Institute of Mathematical Statistics. Scheduled every four years, this meeting is a major worldwide event for statistics and probability, covering all its branches, including theoretical, methodological, applied and computational statistics and probability, and stochastic processes. It features the latest scientific developments in these fields. The program will cover 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, with in-depth sessions on applications of these disciplines to other sciences, industrial innovation and society. It will feature several special plenary lectures presented by leading specialists. In addition, there will be many invited sessions highlighting topics of current research interests, as well as a large number of contributed sessions and posters.

The venue of the meeting is Grand Cevahir Hotel & Convention Center located in Istanbul which is a vibrant, multi-cultural and cosmopolitan city bridging Europe and Asia. Istanbul has a unique cultural conglomeration of east and west, offering many cultural and touristic attractions, such as Hagia Sophia, Sultanahmet, Topkapı Palace and Maiden's Tower.

On behalf of the Program Committee and the Local Organizing Committee, we invite you to join us in Istanbul for this exciting scientific event. Your participation will ensure that the 2012 World Congress will be a memorable meeting.

Elvan Ceyhan and Mine Caglar
(Co-chairs of the Local Organizing Committee)
Arnoldo Frigessi (Chair of the Program Committee)

European Meeting of Statisticians

The next European Meeting of Statisticians will be held in Budapest in 2013 between 20th – 25th July. The ERC has adopted a proposal from a local organizing committee, chaired by László Márkus, with great enthusiasm. Although it is customary to have and EMS every other year, in 2011 and 2012 no EMS will be organized, as there will be an ISI meeting in Dublin in 2011 and a Bernoulli Society World Meeting in Istanbul in 2012.

For more information see http://www.math.elte.hu/probability/markus/EMS2013.html.

European Young Statisticians Meeting

Following the successful meeting in Romania, the next European Young Statisticians Meeting will be held in Lisbon, Portugal, September, 5th – 9th 2011. The chair of the local organizing committee is Paulo Canas Rodrigues. Participation, two young statisticians per country, is on invitation.

See www.fct.unl.pt/17eysm for more information.

ISI Young Statisticians Meeting

As a satellite meeting to the 2011 ISI World Congress, and the first of its kind, the 2011 ISI Young Statisticians Meeting (YSI 2011) seeks to promote the active participation of early career statisticians in the epicentre of the ISI World Congress. The meeting will take place from August 19th –21st 2011, proceeding the 2011 ISI World Congress. For further information see www.isi2011.ie/content/sat-meetings/ysi.html.

ISI-satellite meeting: Dynamic Statistical Models

Copenhagen, August 17 – 19, 2011

As a satellite meeting for the 58th ISI meeting in Dublin 2011, the University of Copenhagen organizes this meeting on *Dynamic Statistical Models* in the framework of the Statistics Program of Excellence; *Statistical methods for complex and high dimensional models,* see http://statistics.ku.dk/. The meeting will be held in Copenhagen, August 11 – 19, 2011.

The purpose of the meeting is to bring together researchers in statistics and related areas working with frontier research topics in statistics for dynamic models. The meeting is organized with a focus on the following themes:

- Causality in dynamic models
- Functional data analysis
- Stochastic differential equations
- Neurophysiological processes
- Gene regulatory processes
- Event history data

The list of invited speakers, who have accepted, includes:

- André Fujita, RIKEN
- Emery N. Brown, MIT
- Jin-Ting Zhang, National University of Singapore
- Mark van der Laan, UC Berkeley
- Markus Reiß, Humboldt-Universität zu Berlin
- Robert E. Kass, Carnegie Melon University
- Sara van de Geer, ETH
- Shuangge Ma, Yale
- Stijn Vansteelandt, Ghent University
- Torben Martinussen, University of Southern Denmark

The form of the meeting will be a combination of invited, plenary talks and contributed sessions.

Detailed information about the conference and registration will be available on the website http://statistics.ku.dk/isi-satellite/.

Susanne Ditlevsen, Copenhagen

Workshop in Honor of Anestis Antoniadis

A workshop in honor of Anestis Antoniadis will held at Villard de Lans, in France, from 24 – 25 March 2011. It will be organized by the GdR MASCOT NUM (Méthodes d'Analyse Stochastique pour les COdes et Traitements NUMériques).

Professor Antoniadis played a driving role in the research and the development of statistics. He was born on January 1950 at Lubumbashi (Zaire). After studies at University of Grenoble I, he was assistant Professor and Associate Professor at University of Saint-Etienne from 1976 to 1986. He was an invited Professor at University

of California, Irvine from 1985 to 1987. Since 1986, he is Professor of Statistics at Grenoble. Since 1994, he is member of International Institute of Statistics. He was elected Fellow of the American Statistical Association in 2000 and Fellow of Institute of Mathematical Statistics in 2003. Recently, he has received the Pierre-Simon Laplace award.

His work concerns various theoretical topics as well as applied. His publications are marked by their originality and their deep rigor. His results are appreciated and recognized by the most famous international experts in statistic domain.

High-level international speakers will participate to this workshop:

- F. Abramovich, Université of Tel Aviv;
- U. Amato, University of Naples;

- R. Carmona, University of Princeton;
- J. Fan, University of Princeton;
- I. Gijbels, University of Leuven;
- S. Mallat, Ecole Polytechnique Paris;
- Mr. Pensky, University of Florida Exchange;
- J.M. Poggi, University Paris-Sud.

Subjects will deal with main Professor Antoniadis' research interests: inference on Stochastic Processes, nonlinear regression, nonparametric Statistics, wavelets in statistics, inverse problems and survival analysis.

For further information see
`www.gdr-mascotnum.fr/doku.php?id=mascot11`

Fabrice Gamboa

Workshop on Bayesian Nonparametric Statistics

EURANDOM, November 8 – 10, 2010

This workshop is directed at young statisticians, in particular Ph.D. students, postdocs and junior researchers, who are interested in the subject of Bayesian Nonparametrics. Mini-courses each consisting of three 45-minute talks on various aspects of Bayesian Nonparametrics will be given by:

- Judith Rousseau, Paris-Dauphine University
- Zoubin Ghahramani, Cambridge

- Yongdai Kim, Seoul National University
- Harry van Zanten, TU Eindhoven

Please see for further details:
`www.eurandom.tue.nl/events/workshops/2010/YESIV`

Patty Koorn, EURANDOM

Young European Queueing Theorists (YEQT-IV): Optimal Control in Stochastic Systems

EURANDOM, November 25 – 27, 2010

We would like to cordially invite you to attend the workshop (Young European Queueing Theorists – YEQT IV), hosted by EURANDOM (European Institute for Statistics, Probability, Stochastic Operations Research and its Applications – `http://www.eurandom.nl/`), at the Eindhoven University of Technology, the Netherlands.

YEQT IV is the fourth workshop in the YEQT series, which aims to bring together both young and experienced researchers, active in the field of this year's theme, *"Optimal Control in Stochastic Systems"*. The workshop includes renowned keynote speakers, tutorials, and invited presentations.

Keynote Speakers

Professor Chelsea (Chip) White, Schneider National

Chair in Transportation and Logistics, H. Milton Stewart School of Industrial and Systems Engineering, Georgia Institute of Technology, USA.

Professor Semyon Meerkov, Department of Electrical Engineering and Computer Science, University of Michigan-Ann Arbor, USA.

Registration to the workshop will start on August 23 at:
`www.eurandom.tue.nl/events/workshops/2010/YEQTIV`

For more information regarding registration, please contact Patty Koorn (`pkoorn@eurandom.tue.nl`), the workshop officer of EURANDOM.

We hope to see you at the workshop.

Sandjai Bhulai and Alaa Elwany

7th Iranian International Workshop on Stochastic Processes and Their Applications

The 7th Iranian International Workshop on Stochastic Processes and Their Application will be held at the School of Mathematics, Iran University of Science and Technology, Tehran, Iran (with the cooperation of the School of Mathematics, IPM, Tehran, Iran) November 30 – December 2, 2010. For more information, please visit: `www.iust.ac.ir/files/math/workshop/`

or contact Dr. Saeid Rezakhah (Member of scientific and organizing committee) `rezakhah@ipm.ir`,

Email of the workshop: `iwsp7@iust.ac.ir`

Saeid Rezakhah, Masoud Pourmahdian,

Hamid Pezeshk

IMS Asia Pacific Rim Meeting

The second IMS Asia Pacific Rim Meetings will take place in OMIYA Sonic City conference hall (www.sonic-city.or.jp/modules/english/), Tokyo, Japan during the period July 3 (Sunday) – July 6 (Wednesday), 2011. The conference website is www.ims-aprm2011.org/. This conference is sponsored by Institute of Mathematical Statistics (IMS), The International Chinese Statistical Association (ICSA), The International Indian Statistical Association (IISA), The Japan Statistical Society (JSS), The Korean Statistical Society (KSS) and the Institute of Statistical Mathematics (ISM). This meeting series provides an excellent forum for scientific communications and collaborations for the researchers in Asia and Pacific Rim. It also promotes 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. Plenary speakers are Professor Peter Hall (University of Melbourne, Australia), and Professor S.R.S. Varadhan (New York University, USA). A number of celebrated scholars will deliver distinguished lectures and invited talks in this conference. Details about distinguished lecture speakers, invited talk speakers and the key dates can be found in the website. For more information, you may contact the program chairs: Byeong U. Park (bupark@stats.snu.ac.kr) and Runze Li (rli@stat.psu.edu).

New Executive Members in the Bernoulli Society

Bernoulli Society executive co-editor of Statistics Surveys: Sara van de Geer

Sara van de Geer obtained a Ph.D. in Statistics in 1987 at the University of Leiden, under the supervision of Prof. R.D. Gill and Prof. W.R. van Zwet.

After various positions in Holland, Bristol and Toulouse, she became in 2005 Full Professor at the ETH Zürich, where she is now chair of the Seminar for Statistics. Her research interests are in high-dimensional statistics, empirical processes, and statistical learning theory. She has written three books, and two more are in preparation. She is currently associate editor of Statistical Surveys, The Scandinavian Journal of Statistics, and of Probability Theory and Related Fields. She is a member of the Swiss National Science Foundation Research Council. This year, she presented an invited lecture at the International Conference of Mathematicians.

Chair of the European Regional Committee: László Márkus

I was born in Hungary, where I live currently as well. I am 49, married and have two children, my son, Bence, 18 and my daughter, Krisztina, 9.

Both my M.Sc. and Ph.D. theses, written in 1986 in Budapest at Eötvös Loránd University, and in 1990 at Moscow State University, studied certain statistical problems of Markov random fields described by stochastic partial differential equations. From fall 1991 to spring 1993, I continued my research as a postdoctoral fellow in Nagoya, Japan, studying the domain dependence of the prediction of Lévy's Brownian motion and some other random fields. I regard my supervisors M. Arató (M.Sc.), Yu.A. Rozanov (Ph.D.) and T. Hida (post-doc.) as my ultimate masters from whom I not only learned the profession, but also learned the ways of intuitive, research-minded thinking, hard work and responsibility, helpful and very human scientific guidance. Aside of them, such excellent scientists influenced my early career as A.N. Shiryaev whose seminars I regularly attended, and V.M. Zolotarev who personally encouraged me to build an academic career. Around the mid-1990s, I turned to more applied and interdisciplinary research fields. To carry out the statistical modelling of groundwater in Hungary, I found interested partners, I.L. Dryden from Nottingham and C.C. Taylor from Leeds, who substantially influenced my scientific thinking and with whom we became friends, also. My current interest stems from various risk analyses, and focuses to systems with nonlinear interdependences; their complex modelling, the ways of description and identification of the interdependence structure and its effect on the extremal behaviour of the phenomenon.

During the years of research, I gradually built a school from devoted students, and some of them are already well in advance in their early scientific career.

I obtained appointment to the Eötvös Loránd University in 1990 where I work presently as well. I carried out research in strong international cooperation and co-headed a joint German-Hungarian scientific exchange project (1998 – 2000). As TEMPUS grantee, I visited several Institutions in the UK (for example, the Government Actuary's Department, the Institute of Actuaries and several universities) at a number of occasions. I participated in the work of the PRO-ENBIS project of the EU for establishing the European Network for Business and Industrial Statistics (ENBIS). I initiated and directed the organization of the 1996 Conference on Stochastic Differential and Difference Equations as a satellite event to the 4th Bernoulli Congress. I headed a number of thematic research projects sponsored by the Hungarian National Scientific Research Fund (OTKA) and other governmental organizations, as well as Insurance Companies and Banks.

I am a member of the Bernoulli Society permanently from 1990 onward. I became a member of the European Regional Committee in 2008 that I have chaired from September 2010.

Chair of the Latin America Regional Committee: Claudio Landim

Claudio Landim was born in Rio de Janeiro in 1965. He received his B.Sc. in mathematics from PUC-Rio – Pontifícia Universidade Católica do Rio de Janeiro – in 1985, and his Ph.D. in Probability theory from the Université Paris VII in 1990. This year he joined the CNRS – Centre National de la Recherche Scientifique – in France at the Université de Rouen. In 1994, after spending two years at the Courant Institute, New York University, he was appointed at IMPA – Instituto de Matemática Pura e Aplicada – in Rio de Janeiro, where he is presently the deputy director.

Representative of the Bernoulli Society of the editorial board of the Springer online Probability and Statistics Encyclopedia: Tom Liggett

Tom Liggett received his Ph.D. from Stanford University in 1969 under the direction of Samuel Karlin.

He has spent his entire academic career in the Mathematics Department at UCLA, where he has served as undergraduate and administrative vice chair, and department chair. He was chief editor of the Annals of Probability during 1985 – 1987 and has held Sloan and Guggenheim fellowships. He was an invited speaker at the 1986 International Congress of Mathematicians, and was the IMS Wald Lecturer in 1996. He was elected to the US National Academy of Sciences in 2008.

Most of Liggett's work has been in the area of interacting particle systems, which is devoted to the mathematically rigorous analysis of large classes of probabilistic models that arise in many fields, including physics and biology. He published monographs on this topic in 1985 and 1999. His most recent book is *Continuous Time Markov Processes: An Introduction*, which was published in March, 2010 by the AMS.

Calendar of Events

This calendar lists all meetings which 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 Website http://isi.cbs.nl/calendar.htm

November 2010

➤ November, 8th – 10th, 2010, *Workshop on Bayesian Nonparametric Statistics,* EURANDOM, Netherlands
  www.eurandom.tue.nl/events/workshops/2010/YESIV

➤ November, 30th – December, 2nd , 2010, *7th Iranian Workshop on Stochastic Processes and Their Applications,* Theran, Iran,
  www.iust.ac.ir/files/math/workshop/

➤ November, 25th – $27^{th,}$ 2010 *Young European Queueing Theorists,* EURANDOM, Netherlands
  www.eurandom.tue.nl/events/workshops/2010/YEQTIV/

March 2011

➤ March, 24th – 25th 2011, *Workshop in honor of Anestis Antoniadis,* Villard de Lans, France
  www.gdr-mascotnum.fr/doku.php?id=mascot11

June 2011

➤ ☼ June, 19th – 25th, 2011, *35th Conference on Stochastic Processes and their Applications,* Oaxaca, Mexico,
  http://abalontico.matem.unam.mx/SPA/

July 2011

➤ July, 3rd – 6th, 2011, *IMS Asia Pacific Rim Meetings,* Tokyo, Japan, www.ims-aprm2011.org/

August 2011

➤ August, 1st – 5th, *New Frontiers in Applied Probability: A Conference in Honour of Søren Asmussen,* Sønderborg, Denmark
  www.thiele.au.dk/asmussen

➤ ☼ August, 17th – 19th, 2011, *ISI-satellite meeting: Dynamic Statistical Models,* Copenhagen, Denmark
  www.statistics.ku.dk/isi-satellite/

➤ ☼ August 19th – 21st 2011, *ISI Young Statisticians Meeting,* Dublin, Ireland
  www.isi2011.ie/content/satmeetings/ysi.html

➤ ☼ August 21st – 26th, *58th ISI World Statistics Congress*, Dublin, Ireland, www.isi2011.ie/

September 2011

➤ September, 5th – 9th, 2011, *European Young Statisticians Meeting,* Lisbon, Portugal,
  www.fct.unl.pt/17eysm

June 2012

➤ ☼ June 19th – 22nd, 2012, *7th World Congress of the Bachelier Finance Society*, Sydney, Australia
  http://www.bfs2012.com/

July 2012

➤ ☼ July, 9th – 14th, 2012, *8th World Congress in Probability and Statistics*, Istanbul, Turkey,
  http://www.worldcong2012.org/

July 2013

➤ ☼ July, 20th – 25th, 2013, *European Meeting of Statisticians*, Budapest, Hungary,
  http://www.math.elte.hu/probability/markus/EMS2013.html

About the Bernoulli Society

The Bernoulli Society for Mathematical Statistics and Probability was founded in 1975 as a Section of the International Statistical Institute (ISI). The objectives of the Bernoulli Society are the advancement of the sciences of probability (including stochastic processes) and mathematical statistics and of their applications to all those aspects of human endeavour which are directed toward the increase of natural knowledge and the welfare of mankind.

Among the activities of the Bernoulli Society are organizing, supporting or sponsoring international meetings and publications on its own or jointly with other professional societies that further the objectives and interests of the Society.

The Bernoulli Society has two official journals; *Bernoulli* and *Stochastic Processes and Their Applications* (Elsevier). In addition, the Society co-sponsors the following open access online publications: *Electronic Communications in Probability, Electronic Journal of Probability, Electronic Journal of Statistics, Probability Surveys* and *Statistics Surveys*.

Published twice a year, *Bernoulli News* (*BNews*) provides detailed information about activities and initiatives of the Society. In addition, Bernoulli Society contributes to the *ISI Newsletter* where a broad overview of ISI activities and additional information of interest to statisticians can be found.

Some of the international meetings organized or sponsored by the Bernoulli Society are the *World Congress in Probability and Statistics* every four years, the *Conference on Stochastic Processes and their Applications* (SPA) organized every year (except the years of the Bernoulli Society World Congress), *ISI World Statistics Congress* (formerly ISI Session), *European Meeting of Statisticians* (EMS) organized every year, and the *Latin American Congress in Probability and Mathematical Statistics* (CLAPEM) organized every two or three years.

The Elsevier journal *Stochastic Processes and Their Applications* sponsors the Itô Prize and the Lévy Lecture.

For additional information see the Bernoulli website

http://www.bernoulli-society.org/

Journals of the Bernoulli Society

Official publications of the Bernoulli Society:

- ➢ Bernoulli
  Editor: Richard Davis
  http://www.bernoulli-society.org/index.php/publications/bernoulli-journal/bernoulli-journal
- ➢ Stochastic Processes and Their Applications
  Editor: Thomas Mikosch
  www.sciencedirect.com/science/journal/03044149

ISI Publications

- ➢ International Statistical Review
  Editor: Ali S. Hadi
  www.wiley.com/bw/journal.asp?ref=0306-7734

Journals Co-Sponsored with the Institute of Mathematical Statistics:

- ➢ Electronic Communications in Probability
  Editor: Timo Seppäläinen
  www.math.washington.edu/~ejpecp/ECP
- ➢ Electronic Journal of Probability
  Editor: Bálint Tóth
  www.math.washington.edu/~ejpecp/
- ➢ Electronic Journal of Statistics
  Editor: David Ruppert
  www.i-journals.org/ejs/index.php
- ➢ Probability Surveys
  Editor: Geoffrey R. Grimmett
  www.i-journals.org/ps/
- ➢ Statistics Surveys
  Further cosponsors: American Statistical Association, Statistical Society of Canada
  Coordinating Editor: Wendy L. Martinez
  www.i-journals.org/ss/index.php

Who is Who in the Bernoulli Society

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Bernoulli Society	Björn Böttcher (Dresden, Germany)	bjoern.boettcher@tu-dresden.de

Becoming a Member of the Bernoulli Society

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

Membership Fees for 2011:

- Regular BS membership fee is EUR 70

  This includes access to the online versions of the *Bernoulli Journal* and *Stochastic Processes and Their Applications*. New BS members receive half price (only one reduction possible).

- Entrance fee for BS *extraordinary membership* is EUR 19.

- Joint IMS-BS membership fee is USD 151.

- Joint BS-IMS-ISI fee is EUR 146.

Specials

As an incentive to become a member, the Bernoulli Society offers:

- 50% fee reduction for the first year of membership of new members

- Ph.D. Students join for free

- 50% fee reduction for the first two years for postdocs

- 50% fee reduction for retired persons and couples from developed countries

Members from developing countries (please refer to the list at www.icce2010.org/docs/developing Countries.pdf) receive an additional *70% fee reduction*.

All the above members receive the full membership benefits of a regular member. More details about the benefits of joining the Bernoulli Society as reduced registration fees for meetings can be found on www.bernoulli-society.org/index.php/ membership/membership-information

The Bernoulli Society has partnered with some societies

Subscription Rates for "Bernoulli" in 2011

- online for *BS members* is included in the membership fee.

- hardcopy for *BS members* is EUR 25 (reduced membership: EUR 13).

- online for *non-BS members* is EUR 33.

- hardcopy and online for *non-BS members* is EUR 58.

- online for BS *extraordinary members* is EUR 19.

- hardcopy and online for BS *extraordinary members* is EUR 34.

to offer joint membership with reduction in dues by joining both organizations at the same time. Regular members who would also like to be members of the *Institute of Mathematical Statistics* (IMS) can apply for a joint BS-IMS membership. You will also receive full IMS membership benefits. If you are an *elected member of ISI,* you have the option to apply for a BS-IMS-ISI joint membership.

Permanent residents of developing countries can apply for membership with '*extraordinary*' status. There are no annual dues, but an entrance fee is charged to cover administrative costs of membership, but otherwise extraordinary members will enjoy the usual benefits of individual membership of the Bernoulli Society such as voting rights, eligibility to offices of the Bernoulli Society, lower registration fees at conferences of the Bernoulli Society, and reductions to journal subscriptions. However, members with extraordinary status will not receive the official publications of the Bernoulli Society free of charge, but may subscribe to them at special rates.

Online Application Forms

Bernoulli Society membership:
http://isi.cbs.nl/bern-form.asp

Joint IMS-BS membership: https://secure. imstat.org/secure/orders/IndMember.asp

Joint BS-IMS-ISI membership:
http://isi.cbs.nl/Bern_IMS_ISI-form.asp.

Contact Information

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

> J. Steinebach (Membership Secretary)
> Mathematical Institute
> University of Cologne
> Weyertal 86-90
> D-35931 Köln, Germany
> Tel.: +49 221 4702891
> Fax: +49 221 4706073
> e-mail: jost@math.uni-koeln.de

Applications for *regular* or *retired memberships* should be sent to:

> Margaret de Ruiter-Molloy (Membership Officer)
> c/o ISI
> P.O. Box 24070
> 2490 AB The Hague, The Netherlands
> Tel.: +31 70 337 5726
> Fax: +31 70 386 0025
> e-mail: mmly@cbs.nl

S P A

35th Conference on Stochastic Processes and their Applications

OAXACA, MEXICO 2011

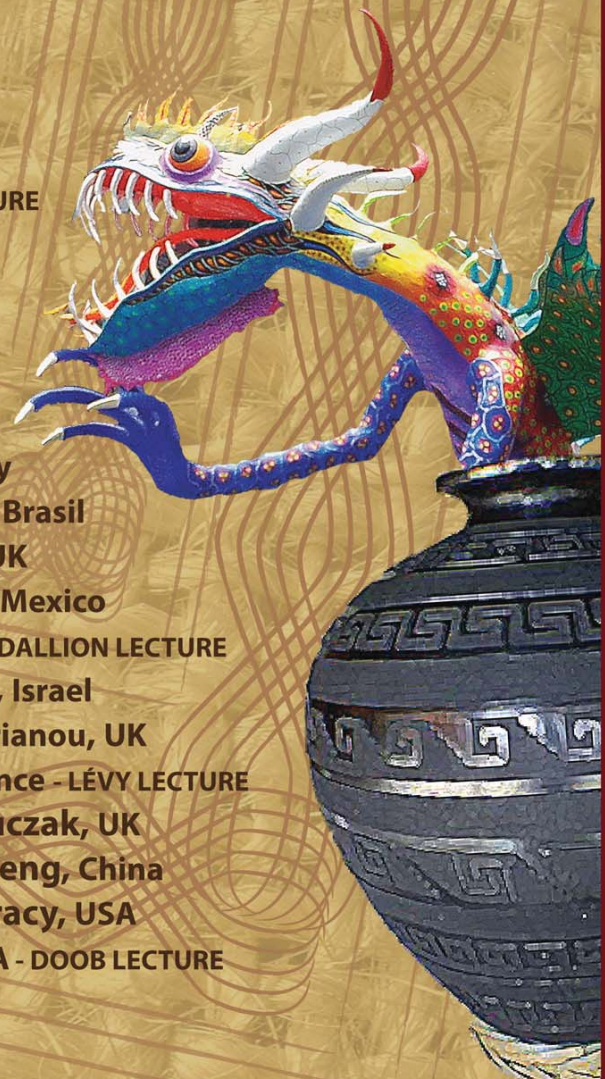June 19th - 24th, 2011

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Further information: spa2011@matem.unam.mx

http://www.matem.unam.mx/SPA2011/

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