Bernoulli News

Newsletter of the Bernoulli Society for Mathematical Statistics and Probability

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A VIEW FROM THE PRESIDENT

BERNOULLI SUMMER

Dear Members of the Bernoulli Society,

This is my fourth and last "View", as my term ends in July. But I am not the only one: Song Xi Chen will quit his Scientific Secretary post, Manuele Leonelli will no longer be the Editor of the Bernoulli News, and Bojana Milošević will replace Manuele. I am pleased to communicate that after the General Assembly (to be held in Ottawa, see p. 2), Jeff Yao will be the Scientific Secretary (see p. 7), and Alessia Caponera will take care of e-Briefs (see p. 5).

I would like to thank Song Xi, Manuele, and Bojana, as well as all other members of the team of officers of the Bernoulli Society, for the collaboration that was not always easy but intense and fruitful. When becoming the President-Elect in Kuala Lumpur in 2019, I had no idea (and I was not alone in this respect ...) what kind of problems the Bernoulli Society would face in forthcoming years. But we used that tough time to get stronger. We have solved some unsolvable problems (e.g. the property of our web page domain or availability of all issues of the Bernoulli News in pdf format) and have built a secretariat in Toruń. Moreover, the COVID-19 pandemic and the war in Ukraine showed us how vital personal relations are for science, only partially replaceable by virtual contacts, and how they are fragile.

Let me wish Victor Panaretos and his team that their term will be devoted to solving more prosaic problems directly related to the activities proper for scientific societies. Good luck!

Coming back to the General Assembly: it will be the first opportunity since 2019 to meet in person! I would encourage you to join us in Ottawa, learn the reports of the officers, and witness the "handing over the Bernoulli book" ceremony.

In fact, this summer, there will be more opportunities for participation in "true" meetings. In chronological order, we will have Extreme Value Analysis (EVA) 2023 Conference, 26-30 June, Milan, Italy – sponsored by the BS, 34th European Meeting of Statisticians, 3-7 July, Warsaw, Poland – organized by the ERC of the BS, Latin American Congress of Probability and Mathematical Statistics (CLAPEM), 10-14 July, Sao Paulo, Brazil – co-organized by the LARC of the BS, 64th ISI World Statistics Congress, 16-20 July, Ottawa, Canada, 43rd Conference on Stochastic Processes and their Applications, 24-28 July, Lisbon, Portugal – organized by the CCSP of the BS. We shall have a real "Bernoulli Summer"!   [. . .]

***Deadline for the next issue:* 30 September, 2023**
Send contributions to: *bojana@matf.bg.ac.rs*

A View from the President (continued from front cover)

Let us notice that the location of the 34th European Meeting of Statisticians in Warsaw is, in a sense, magic. The conference is an ad hoc meeting organized after the EMS in Moscow was canceled due to the Russian aggression in Ukraine. But according to David G. Kendall (Bernoulli, 1 (1995), p. 1-2), the Bernoulli Society was born in ... Warsaw fifty years ago, during the ISI Congress in 1973 and under a lucky star! This means that the 34th EMS in Warsaw is really the right place to commemorate the semicentennial of the Bernoulli Society. Let me also remind you that the culmination of celebrations is planned for 2024, during the Bernoulli – IMS World Congress in Probability and Statistics in Bochum.

In 2023 there is another anniversary that deserves some attention. Precisely 100 years ago, Norbert Wiener and Hugo Steinhaus published papers that identify stochastic processes with probability measures on spaces of trajectories (functions). Prominent speakers - Rene Schilling and Aleksander Weron – will tell us about these ideas during the invited session IS16 of the Warsaw meeting.

Yet another circumstance makes the EMS in Warsaw an extraordinary event from the viewpoint of the Bernoulli Society. During the opening of this conference, Thomas Mikosch will receive the Willem van Zwet Medal for special service to the Bernoulli Society. In the present issue of the Bernoulli News, you may find an engaging interview with the medal winner (p. 8).

Thomas Mikosch and I share a similar experience: as people living behind "the iron curtain," we highly estimated the membership in the Bernoulli Society. Thomas says: "As a very young researcher, I felt like belonging to an international scientific community. I did not ask: what do I gain from membership?". This type of relation to a membership is still an important issue. In my opinion, most members of the international community of probabilists and mathematically oriented statisticians do not realize how important is the existence of the Bernoulli Society for their professional functioning. Please read the interview with Thomas carefully and discover many areas vital for our scientific careers and heavily dependent on the continuity of the tradition provided by the Bernoulli Society.

Enjoy the Bernoulli Summer and actively support the Bernoulli Society!

Adam Jakubowski
President of the Bernoulli Society
Toruń

Editorial

This is my last issue as Editor of Bernoulli News. It is a sad moment, but it also allows me to look back at the beautiful moments I lived and all the special people I interacted with while editing these pages.

Foremost, I would like to thank you, the readers from the Bernoulli Society, for contributing enthusiastically and helping in broadcasting all the fantastic activities the Bernoulli Society carries out. Of course, I would like to thank the two Presidents I worked with as Editor, Claudia Klüppelberg and Adam Jakubowski, for all the support throughout these four years.

Although you already know her well, please join me in welcoming Bojana Milošević, who is now leading as Editor of Bernoulli News. I hope you will have a wonderful experience just as I did. Contributions to the next issue should be sent to:

bojana@matf.bg.ac.rs

See you soon!

The Editor
Madrid

News from the Bernoulli Society
New President-Elect and Council Members

The Nomination Committee, chaired by the President-Elect Victor Panaretos, sent their report to the Scientific Secretary in September 2022 with the following list of candidates:

- President-Elect: **Nancy Reid** (University of Toronto, Canada), commencing in August 2025 in succession to the next President Victor Panaretos.

Six ordinary members of the Council for a four-year term from August 2023 to July 2027:

- **David Croydon** (University of Kyoto, Japan);

- **Holger Dette** (University of Bochum, Germany);

- **Thomas Mikosch** (University of Copenhagen, Denmark);

- **Giovanni Peccati** (University of Luxemburg, Luxemburg);

- **Maria-Eulalia Vares** (University of Rio de Janeiro, Brazil);

- **Andrew Wood** (Australian National University, Australia).

The Scientific Secretary Song Xi Chen submitted the report of the Nomination Committee to the ordinary members of the Council for additional suggestions. No further nominations were made. The Executive Committee and the Council approved the above nominations in October 2022. According to Section 9 of the Statutes, these candidates are declared elected without vote, pending final approval at the next General Assembly in July 2023.

The President
Toruń

The Bernoulli Society General Assembly 2023

The Bernoulli Society General Assembly has been scheduled for Tuesday, July 18, 2023, from 17:50 till 18:30, during the 64th ISI World Statistics Congress in Ottawa. Details about the specific location will be given in due time.

The President
Toruń

Old Issues of BN News Now Online!

Thanks to the hard work of Kamila Siuda, old printed issues of Bernoulli News (Vol. 2 - 6 and 9(2) - 12(1)) are now available online in pdf format. You can find them at the link:

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https://www.bernoullisociety.org/
publications/bernoulli-news
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The Editor
Madrid

Awards and Prizes
Thomas Valentin Mikosch is Awarded the Willem van Zwet Medal

The second awardee of the Willem van Zwet Medal is **Thomas Valentin Mikosch** (University of Copenhagen, Denmark). The Medal Ceremony is planned during the EMS 2023 in Warsaw.

This biennial Bernoulli Society Medal aims to recognize special service to the Bernoulli Society. The Medal is in honor of Willem van Zwet, who served the Bernoulli Society and its aims in many special ways.

Have a look at the interview with Thomas on page 8.

Congratulations Thomas!!!

Bojana Milošević
Editor of Bernoulli eBriefs
Belgrade

Bernoulli Society New Researcher Award 2023

The New Researcher Award recognizes the work of outstanding young researchers who are members of the Bernoulli Society. This year the award was for innovative contributions to the field of Mathematical Statistics. The award committee chose the following new researchers for the award: **Edgar Dobriban** (University of Pennsylvania); **Qiyang Han** (Rutgers University); **Lucas Janson** (Harvard University). Each of the above awardees is invited to deliver an invited talk during the ISI World Statistics Congress to be held in Ottawa, Canada, July 15-20, 2023, and will receive a funding up to 1000 Euro to offset travel and other expenses.

Since the applications this year were exceptional, the committee decided to give honorable mentions to three additional applicants: **Thomas B. Berrett** (University of Warwick); **Zijian Guo** (Rutgers University); **Yuting Wei** (University of Pennsylvania).

2023 Awardees:

Edgar Dobriban is an assistant professor in the Department of Statistics and Data Science at the University of Pennsylvania. He obtained a PhD in statistics from Stanford University in 2017. His research interests include the statistical analysis of large datasets, and the foundations of machine learning. Specifically, his research spans large-scale multivariate analysis, scalable inference via random projections (both using random matrix theory), uncertainty quantification for machine learning, invariance, and fair statistical learning.

Qiyang Han is an assistant professor of Statistics at Rutgers University. He received his Ph.D. in Statistics in 2018 from the University of Washington under the supervision of Professor Jon A. Wellner. He is broadly interested in mathematical statistics and high dimensional probability, with a particular focus on empirical process theory and its applications to nonparametric and high dimensional statistics.

Lucas Janson is an Assistant Professor in the Statistics Department, and an Affiliate in Computer Science, at Harvard University. He obtained his Ph.D. from Stanford University in 2017, advised by Emmanuel Candès. His research interests include high dimensional inference and statistical machine learning, and his work has in particular focused on developing methods for drawing principled statistical conclusions aided by flexible and even black-box machine learning algorithms.

Honorable Mentions:

Tom Berrett is an Assistant Professor in the Department of Statistics at the University of Warwick. He studied for his PhD at the University of Cambridge, before holding postdoctoral positions there and at CREST, ENSAE, Institut Polytechnique de Paris. His research interests are in statistical methodology and theory for nonparametric and high-dimensional data, with particular interests in hypothesis testing, estimation of functionals, privacy constraints and missing data.

Zijian Guo is an associate professor at the Department of Statistics at Rutgers University. He obtained his Ph.D. in Statistics in 2017 from Wharton School, University of Pennsylvania, under the supervision of Tony Cai. His research interests include causal inference, high-dimensional statistics, distributionally robust model construction, nonstandard and post-selection inference, and health and genetics data applications.

Yuting Wei is an assistant professor in the Statistics and Data Science Department at the Wharton School, University of Pennsylvania. Prior to that, Yuting spent two years at Carnegie Mellon University as an assistant professor of statistics, and one year at Stanford University as a Stein Fellow. She received her Ph.D. in statistics at the University of California, Berkeley. She was the recipient of the 2022 NSF Career award, the Erich L. Lehmann Citation from the Berkeley statistics department in 2018. Her research interests include high-dimensional and non-parametric statistics, statistical machine learning, and reinforcement learning.

Sebastian Engelke
Membership Secretary
Geneva

The 2023 Itô Prize Awarded to Alexander Iksanov and Andrey Pilipenko

Alexander Iksanov

Andrey Pilipenko

The 2023 Itô Prize is awarded to **Alexander Iksanov** and **Andrey Pilipenko** for the article "*On a skew stable Lévy process*". The Itô prize is awarded every two years by the Elsevier journal Stochastic Processes and their Applications to reward a paper recently published in the journal that we feel has significantly advanced the theory or applications of stochastic processes. The prize honors the memory and celebrates the legacy of Professor Kiyosi Itô and his seminal contributions to probability theory.

As mentioned by Gennady Samorodnitsky "The paper contains a very interesting construction of a modi-

fication of a symmetric alpha-stable Levy process with $1 < \alpha < 2$ that exhibits a possible lack of symmetry upon exiting the origin, akin to the skewed Brownian motion. In the α-stable case the way to construct such a modification turns out to require "kicking the process", occasionally, very far from the origin, and "very far" requires infinite mean. This is very different from the Gussian case! It is a very clever construction and very intricate analysis."

Please join me in congratulating the authors!

The Editor
Madrid

COPSS Award Recipients 2023

The Committee of Presidents of Statistical Societies (COPSS) has announced most of the awards for the year 2023. Karen Baneed-Roche (Johns Hopkins Bloomberg School of Public Health) has been awarded the F. N. David Award, Michael Kosorok (UNC Gillings School of Global Public Health) has been awarded the G. W. Snedecor Award and Bin Yu (University of California, Berkeley) has been awarded the Distinguished Achievement Award and Lectureship. The recipients of the 2023 Emerging Leader Awards are: Gongiun Xu (University of Michigan), Edgar Dobrihan (University of

Pennsylvania), Jingyi Jessica Li (University of California, Los Angeles), Lorin Crawford (Microsoft Corporation & Brown University), Peng Ding (University of California, Berkeley), Yates Coley (Kaiser Permanente Washington Health Research Institute), Avi Feller (University of California, Berkeley) and Veronika Rockova (University of Chicago).

Please join me in congratulating all awardees!

The Editor
Madrid

C.R. Rao Awarded 2023 International Prize in Statistics

C.R. Rao, a professor whose work more than 75 years ago continues to exert a profound influence on science, has been awarded the 2023 International Prize in Statistics. The International Prize in Statistics is

awarded every two years by a collaboration among five leading international statistics organizations. The prize recognizes a major achievement by an individual or team in the statistics field, particularly an achievement of powerful and original ideas that has led to practical applications and breakthroughs in other disciplines.

Rao will receive the prize, which comes with an $80,000 award, this July at the biennial International Statistical Institute World Statistics Congress in Ottawa, Ontario, Canada. More information about the news can be found at `https://www.isi2023.org/news/`.

The Editor
Madrid

2023 Kendall Award Call for Nominations

The Award Committee invites nominations for the Bernoulli Society-Royal Statistical Society David G. Kendall Award for Young Researchers. This biennial award aims to recognize excellent research in Mathematical Statistics and Probability Theory. The award is in honor of David G. Kendall, who was the first president of the Bernoulli Society, and was awarded the Guy Medal in Silver (1955) and in Gold (1981) of the RSS.

The 2023 edition of the award is organized for young researchers in Mathematical Statistics. The award consists of the prize amount of 2000€ together with an award certificate. The winner will deliver the Kendall Lecture during the RSS International Conference 2024. The award should be used to cover the expenses of attendance at this conference. Nominees should be researchers with significant achievements and great potential in their research field, who obtained their PhD after January 1 st , 2015 (up to a year's credit will be given for each year taken out due to parental circumstances since receiving the PhD at the committee's discretion). Nominees must be members of either the Bernoulli Society or the Royal Statistical Society. Nominations should be communicated to the Award Committee by sending an email to

secretariat@bernoullisociety.org

and be signed by two members of the BS or the RSS. They must include the name, affiliation, and brief curriculum vitae (including a list of publications) of the nominee, a statement of no more than 100 words summarising the case for nomination, a list of the best three articles, and a review of no more than two pages of the nominees research contributions.

The members of the 2023 Award Committee are Aad van der Vaart (BS, Chair), Sara van de Geer (BS), Charles Taylor (RSS) and Almut Veraart (RSS).

The nomination process is open from 1 April 2023 and closes on 30 June 2023. The award recipient will be announced in December 2023.

The President
Toruń

New Executive Members in the Bernoulli Society

Editor of e-Briefs: Alessia Caponera

Short Bio: **Alessia Caponera** is currently Assistant Professor of Statistics at the University of Milano-Bicocca. She got her PhD in 2022 at the Sapienza University of Rome, under the supervision of Prof. Domenico Marinucci and Prof. Pierpaolo Brutti, and she worked as Postdoctoral Researcher at EPFL in the research team of Prof. Victor M. Panaretos. Her research activity focuses around functional time series topics, with a special attention to spherical random fields. Alessia has been an elected member of the board of Young SIS - Italian Statistical Society (2019-2021) and is now member of the editorial board of YoungStatS, the blog of Young Statisticians Europe - FENStatS, supported by the Bernoulli Society and the IMS.

Vision of the Job: It is my great pleasure and honor to take over the role as Editor of the Bernoulli Society Bulletin e-Briefs from Bojana Milošević and I would like to use this opportunity to thank her for the excellent work she did. I strongly believe that providing clear and concise information is the basis of an effective communication, and this is the main purpose of the bulletin. It becomes then a crucial resource to keep our members, and especially young researchers, up to date on opportunities and encourage the connection with the statistical community at large.

Member of the Young Researchers Committee: Andressa Cerqueira

Short Bio: **Andressa Cerqueira** is Assistant Professor at Department of Statistics of Federal University of São Carlos (UFSCar), Brazil. She obtained her PhD in Statistics from University of São Paulo in 2018. Her research includes probabilistic and statistical methods for network analysis. She has worked on community detection and model selection problems.

Vision of the Job: It is a great pleasure to be a member of the Young Researchers Committee of the Bernoulli Society representing South America. Nowadays, I think it is very important to support young researchers on career development and scientific networking. As a representative member of South America I particularly aim to support young researchers from developing countries.

Chair of the Comittee on Probability and Statistics in the Physical Sciences: Jingwen Song

Short Bio: **Jingwen Song** is an associate professor in School of Mechanical Engineering in Northwestern Polytechnical University. She obtained her PhD in Engineering from Leibniz University Hannover in 2020, and the doctoral dissertation was awarded "Summa Cum Laude". After graduation, she worked as an assistant professor at Advanced Research Laboratories in Tokyo City University until the end of 2021. Most of her research is under the umbrella of probability theory and statistical treatment in applications. The research areas include risk and reliability analysis for structural systems in presence of aleatory and epistemic uncertainties, model calibration and sensitivity analysis, as well as the modelling and optimization design in mechanical engineering. Within the broad field, her particular research interests are on efficient computation in reliability assessment and reliability-based optimization under imprecise probabilistic framework, by means of advanced Monte Carlo simulation methods and Bayesian machine learning approaches. She has published more than 15 peer-reviewed publications, given seven conference presentations including one session keynote in WCCM. In 2022, she was elected as the chair of the Committee on Probability and Statistics in the Physical Sciences. More information can be found at `https://www.researchgate.net/pro-file/Jingwen-Song-3`.

Vision of the Job: C(PS)2 Committee provides an important platform to promote the interdisciplinary developments of probability and mathematical statistics with the applications in civil and mechanical industries at large. We will follow and expand the previous work of the committee with deep investigation of the connection between probabilistic mathematics and the random nature in structural systems. The various research activities will involve workshops, mini-symposia and special sessions within international conferences. In the next two years, we will deal with the prohibitive computational issues with probabilistic theories and statistical modelling. In particular, the committee plans to focus on the comprehensive integration of probabilistic numerical computation in data and computer science, together with the latest advanced machine learning techniques. In this way to use the notion of Bayesian inference to build more flexible, efficient, or customized algorithms for engineering computation. Furthermore, the committee plans to appeal more talented female researchers to join in the worldwide communication of the last developments in the field of statistics in view of physical sciences.

Chair of the European Regional Committee: Sonia Petrone

Short Bio: **Sonia Petrone** is a Professor of Statistics at Bocconi University, Milan, where she obtained a PhD in Statistics in 1989. Sh held positions at the University of Pavia (1991-1998) and University of Insubria (1998-2001), before joining Bocconi in 2001. Throughout her career, she conducted extensive research visits at various universities across the USA, Latin America, Europe, India, and Russia. She was the Editor of Statistical Science (2020-2022), and a co-Editor of Bayesian Analysis (2010-2014). She was the President of the International Society for Bayesian Analysis (ISBA) in 2014 (President-Elect 2013, Past President 2015). Her professional service includes having been an elected member of the ISBA Board of Directors (2002-2004 and 2008-2010) and of the IMS Council (2011-2014 and ex-officio 2020-2022). She is an elected Fellow of ISBA and of the Institute of Mathematical Statistics (IMS), and an elected member of ISI. She has been awarded an IMS Medallion Lecture in 2018 and an ISBA Foundational Lecture in 2016.

Scientific Secretary: Jianfeng Yao

Short Bio: **Jianfeng Yao (Jeff)** is a Presidential Chair Professor of Statistics at the School of Data Science, The Chinese University of Hong Kong (Shenzhen). He was formerly a professor of statistics at the Department of Statistics and Actuarial Science, The University of Hong Kong, and a professor in Applied Mathematics at the Department of Mathematics, The University of Rennes I (France). His research lies in probability theory, particularly random matrix theory and high-dimensional statistics. He was an Elected Fellow of the IMS (Institute for Mathematical Statistics, U.S.A.) and was an Elected Member of the ISI (International Statistical Institute). He has given many plenary lectures and invited tutorials worldwide in leading international conferences in applied probability and mathematical statistics. He has served on the editorial boards of several journals, including Bernoulli, Journal of Multivariate Analysis and Random Matrices: Theory and Applications. He has been a member of the Council of the Bernoulli Society for Mathematical Statistics and Probability.

Vision of the Job: As a member of the Executive Committee of the Bernoulli Society, along with the President, the President Elect and Chairs of the Society's Standing Committees, the post of Scientific Secretary is fundamental for the daily life and operations of the society. Particularly, the Scientific Secretary help the President lead the Council and organize its activities. The Scientific Secretary also serves as a bridge between the Society's Standing Committees and the Council for their smooth cooperation. I'm very honored by the trust of my peers for carrying this important duty within the Bernoulli Society, and I will do my best to honor this trust in return.

A Conversation with Thomas Valentin Mikosch

Moderated by the Editor

Thomas Valentin Mikosch is a Professor at the Department of Mathematics, University of Copenhagen. He got his Master degree in Mathematics at TU Dresden (1981), defended his PhD in Probability Theory at St. Petersburg University (1984), and his Habilitation at TU Dresden (1990). Before joining the University of Copenhagen, he worked at TU Dresden, ETH Zürich, ISOR Wellington, and RUG Groningen. From 2009 to 2011, he was the editor-in-chief of the journal Stochastic Processes and their Applications, published by Elsevier for the Bernoulli Society for Mathematical Statistics and Probability. He then continued as Publications Chair of the BS, became a member of the Council and the first Publications Secretary of the Council. He has been awarded the second Willem van Zwet Medal for Special Service to the Bernoulli Society. This conversation tells us about Thomas' career and his great contributions to the Bernoulli Society.

M.L. Can you tell us a little bit about yourself and how you became interested in probability?

T.V.M. I was a student of mathematics at TU Dresden 1976-1981. On Day 1, every student was assigned to a particular field of mathematics without being asked. So I was labeled "probability and statistics". It turned out to be not so bad. Then I got a PhD in probability theory in Leningrad under the supervision of Valentin V. Petrov. He encouraged me to study limit theory for independent structures. During my visit of Paul Embrechts and Claudia Klüppelberg at ETH Zurich (1990-1992) my research interests moved towards applied probability problems. Since then I have published 5 books on extreme value theory, time series analysis, and insurance mathematics, the sixth book (with Olivier Wintenberger) is still growing. Since 2001 I have been working as profesor for actuarial science at the University of Copenhagen.

M.L. When did you join the Bernoulli Society and what led you to that choice?

T.V.M. I do not remember exactly when I became a member, but it was still in East Germany before the Berlin Wall came down. The BS was the only international statistical organization where one could pay the member fee in local currency. This was very much appreciated, I did not have hard currency. I still remember the EMS Meeting in Berlin in 1988 and the Vilnius meetings in 1985 and 1989. As a very young researcher, I felt like belonging to an international scientific community. I did not ask: what do I gain from membership?

M.L. What executive roles did you have within the Bernoulli Society? What were the challenges and the achievements?

T.V.M. I was the EiC of Stochastic Processes and their Applications 2009-2011. SPA is sponsored by the BS and the EiC is confirmed by the BS Council. The tasks of the EiC and the BS council members were to negotiate reasonable conditions for BS members with Elsevier. The Ito Prize (sponsored by Elsevier) already existed, BS members got free access to SPA, Elsevier started sponsoring travel grants for young researchers, and the price of the journal could be held rather low compared to other products of the publisher. Moreover, the articles became freely accesible after 4 years. I continued as Publications Chair of the BS, became a member of the Council and the first Publications Secretary of the Council. The Publications Committee of the BS proposes the EiCs of SPA and Bernoulli Journal (owned by the BS) and collaborates with the IMS when selecting the EiCs of the E-Journals/Communications of Probability/Statistics and other journals sponsored by BS and IMS.

A major challenge was the boycot of Elsevier when I was the EiC of SPA. This was unpleasant since several colleagues rejected to review papers for SPA, and a special issue in honor of Harry Kesten (which would have been freely accesible) did not appear because the guest editors did not want to proceed.

Through the years I have observed that it has become more complicated to convince colleagues to act as EiC of BS/IMS journals. When they are invited to become the EiC, the first question (typically after an inquiry at

their dean's office) is: what can the BS pay to me or my department?

M.L. What does it mean for you to be the recipient of the Willem van Zwet Medal for Special Service to the Bernoulli Society?

T.V.M. I am the second person who shall receive this medal. The first recipient was Maria Eulalia Vares. I succeeded her as EiC of SPA in 2009 and we have had an excellent collaboration in the Publications Committee and other panels, the last time in the Scientific Program Committee for IMS22 in London. She was one of the first colleagues who congratulated me with the medal; I feel very much honored by this.

Of course, the footsteps of Willem van Zwet are very big. He was the President of the ISI and BS, EiC of AoS and Bernoulli. He was born as leader of statistics. I met Willem the last time at a Prague conference in 2010. We sat at the same table at the conference dinner. In Prague one drinks beer, and he was impressed by my capacity. I interpreted this as praise. He was always very direct.

M.L. In your opinion, what is the role of scientific Societies in today's academic world?

T.V.M. Organizations such as the BS and the IMS are non-profit ones. International academic organizations like the BS have the task to contribute to the free international exchange of ideas. This is as relevant as it was before the Internet age; the corona time shows clear gaps in the development of science if one cannot meet in person. Conferences such as the EMS and the European Young Statisticians Meetings are important for the development of our scientific life. Scientific societies can organize more interesting meetings than 500£ conferences in London before Christmas because the scientific program is made by a high quality scientific committee. The publication of journals such as Bernoulli and the E-Journals are relevant for the propagation of scientific results but they also send the message that the publication business can function without commercial publishers. Scientific societies also have the power to be heard by governments.

M.L. Why should younger researchers join the Bernoulli Society?

T.V.M. The BS, IMS, ISI, ASA,... are our professional unions. They represent us internationally and defend our interests. Without them we would lose some of the best journals in statistics and probability theory. They are run by editors who are not interested in making profits, but in keeping the scientific quality of the journals high. And these editors are selected by the scientific community, not by some profit-oriented publishers. Since its foundation the BS has organized numerous conferences such as the EMS, the World Congress, at reasonable conference fees. All these acitivities need financial support, for example the Bernoulli Journal cannot survive without the BS member fees. Very often I have heard the question: what do I gain from membership ? The journals are in my university library and the 10% reduction of fees to BS conferences is not significant... . Being a member of the BS means that one is a part of the scientific community and as such one has a responsibility. It needs to be organized and this does not function without the competence and expertise of societies like the BS.

M.L. What are your plans for the future?

T.V.M. Finish the book with Olivier... and then we shall see.

XVI CLAPEM 2023 | LATIN AMERICAN CONGRESS OF PROBABILITY AND MATHEMATICAL STATISTICS

JULY 10-14, 2023
SÃO PAULO, BRAZIL

Forthcoming Conferences, Meetings and Workshops, and Calendar of Events

Organized, Sponsored and Co-Sponsored by
34th European Meeting of Statisticians: July 3–7; Warsaw, Poland

The **European Meeting of Statisticians (EMS)**, sponsored by the European Regional Committee of the Bernoulli Society, is the main conference in statistics and probability in Europe. EMS is a conference where statisticians from all regions meet to exchange ideas and talk about the newest developments in the broad field of statistics and probability theory. The very first EMS meeting was held in Dublin in 1962, and the 34th European Meeting of Statisticians (EMS 2023) - will take place in Warsaw.

The meeting is organized by the University of Warsaw, the Warsaw University of Technology, and the Polish Mathematical Society under the auspices of the Committee of Mathematics of the Polish Academy of Sciences. The conference will be held at the campus of the University of Warsaw and will start on Monday 3.7.2023 and it will end on Friday 7.7.2023.

Registration can be completed until the 31st of May at the webpage:

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https://ems2023.org/registration
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The program committee, chaired by Judith Rosseau, has overlooked the organization of keynote, invited and contributed sessions. Keynote lectures will be delivered by:

- **Gerard Biau** (Sorbonne University, Paris)

- **Marta Blangiardo** (Imperial College, London)

- **Arnaud Doucet** (University of Oxford)

- **Po-Ling Loh** (University of Cambridge)

- **Jonas Peters** (ETH Zurich)

- **Angelika Rohde** (University of Freiburg)

The program consists of additional 18 invited and 62 contributed sessions on the most trending topics in statistics and probability, including: computational and spatial statistics, change-point analysis, adversarial and federated learning, to name a few.

For all details, please visit the conference website at

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https://ems2023.org/ems
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We hope to see you in Warsaw!!

The Editor
Madrid

13th EVA Conference: June 26–30; Milan, Italy

The **13th International Conference on Extreme Value Analysis (EVA)** will be hosted by Bocconi University from June 26 to June 30 2023 in Milan. The conference originated almost 40 years ago in Vimeiro, Portugal (1983). Since then it has taken place mostly in Europe, but also in the USA and China.

The EVA conference aim is to bring together researchers in Extreme Value Theory, Methods and its Applications. The conference will be concerned with a broad spectrum of topics ranging from heay-tailed phenomena, time series and large deviations, multivariate modelling and spatio-temporal processes, to machine learning, graphical modelling, big data and networks. It will also include many important applications such as energy systems, climate, public health, epidemiology, life science, and insurance and data.

The scientific program consists of the four following plenary sessions:

- Climate risk assessment - scope and guiding principles
    - **Jaroslav Mysiak** (CMCC)
- Fingerprint heatwaves and cold spells using large deviation theory
    - **Valerio Lucarini** (University of Reading)
- In memory of Ross Leadbetter
    - **Holger Rootzén** (Chalmers University of Technology)
    - **Georg Lindgren** (Lund University)
    - **Richard Davis** (Columbia University)
- In memory of James Pickands

    - **Laurens de Haan** (Erasmus University Rotterdam)
    - **Guus Balkema** (Amsterdam University)

The EVA2023 program will also include 20 invited sessions, concerning probability, statistics and applications, as well as contributed sessions. Registration can be completed using the form available at

`https://events.unibocconi.eu/index.php?key=`
`ev2022060078`

The program of the conference is completed by two satellite workshops (Handling asymptotic theories in extremes: (multivariate) tail empirical and tail quantile processes by Chen Zhou (Erasmus University Rotterdam) and Tutorial on statistical computing on extremes with R by Léo Belzile (HEC Montréal) and Thomas Opitz (INRAE Avignon)), a best student paper award organized by the Extremes Springer journal, and a data challenge organized by Christian Rohrbeck (University of Bath), Emma Simpson (University College London) and Jonathan Tawn (Lancaster University).

The social program includes a conference dinner, a tour of Como and Bellagio on the stunning Como lake, and a Milan city tour.

All details about the conference can be found at

`https://dec.unibocconi.eu/research/`
`extreme-value-analysis-eva-2023`

Simone Padoan
Chair of the Local Organizing Committee
Milan

Calendar of Events

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

A more comprehensive calendar of events is available on the BS Website `www.bernoulli-society.org/index.php/meetings`.

May 2022

- ◉ May 22–26 (2023), *41st Finnish summer school in Probability and Statistics*; Lammi, Finland.

June 2023

- ◉ June 26–July 1 (2023), *13th Conference on Extreme Value Analysis*; Milan, Italy.

July 2023

- ◉ July 3–7 (2023), *34th European Meeting of Statisticians*; Warsaw, Poland.

- ◉ July 10–14 (2023), *Latin American Congress of Probability and Mathematical Statistics*; São Paulo, Brazil.

- July 16–20 (2023), *64th World Statistics Congress*; Ottawa, Canada.

- ◉ July 24–28 (2023), *43rd Conference on Stochastic Processes and their Applications*; Lisbon, Portugal.

September 2023

- ◉ September (2023), *23rd European Young Statisticians Meeting*; Ljubljiana, Slovenia.

Quote of the Issue:

" As a very young researcher, I felt like belonging to an international scientific community. I did not ask: what do I gain from membership?"

Thomas Valentin Mikosch

Recent Issues of Official Publications

Bernoulli   **Vol. 29, No. 2: May 2023**

Editors-in-Chief: D. Paindaveine

http://projecteuclid.org/current/euclid.bj

"Small sample spaces for Gaussian processes," T. Karvonen, 875–900.
"Bayes-optimal prediction with frequentist coverage control," P. Hoff, 901–928.
"Concentration inequality for U-statistics of order two for uniformly ergodic Markov chains," Q. Duchemin, Y. De Castro, C. Lacour, 929–956.
"Determinantal point processes in the flat limit," S. Barthelmé, N. Tremblay, K. Usevich, P.O. Amblard, 957–983.
"Central limit theorem of linear spectral statistics of high-dimensional sample correlation matrices ," Y. Yin, S. Zheng, T. Zou, 984–1006.
"Large deviations of extremes in branching random walk with regularly varying displacements ," A. Bhattacharya, 1007–1034.
"Exponential ergodicity for non-dissipative McKean-Vlasov SDEs," F.Y. Wang, 1035–1062.
"Small deviation estimates for the largest eigenvalue of Wigner matrices," L. Erdős, Y. Xu, 1063–1079.
"Gibbs posterior concentration rates under sub-exponential type losses ," N. Syring, R. Martin, 1080–1108.
" Randomized empirical processes by algebraic groups, and tests for weak null hypotheses ," D. Dobler, 1109–1136.
"Two-timescale stochastic gradient descent in continuous time [...]," L. Sharrock, N. Kantas, 1137–1165.
"Fisher's measure of variability in repeated samples," P.H. da Silva, A. Jamshidpey, P. McCullagh, S. Tavaré, 1166–1194.
"Optimal Bayesian estimation of Gaussian mixtures with growing number of components ," I. Ohn, L. Lin, 1195–1218.
"A Berry-Esseen bound with (almost) sharp dependence conditions," M. Jirak, 1219–1245.
" Combinatorial Bernoulli factories," R. Niazadeh, R. Paes Leme, J. Schneider, 1246–1274.
"On the eigenstructure of covariance matrices with divergent spikes," S. Diaconu, 1275–1296.
"Stability of the Poincaré constant," S. Jordan, 1297–1320.
" Kernel based Dirichlet sequences," P. Berti, E. Dreassi, F. Leisen, L. Pratelli, P. Rigo, 1321–1342.
"Convergence of the one-dimensional contact process with two types of particles and priority ," M.P. Machado, 1343–1367.
"Detecting approximate replicate components of a high-dimensional random vector [...] ," X. Bing, F. Bunea, M. Wegkamp, 1368–1391.
" Spectral representations of characteristic functions of discrete probability laws ," I. Alexeev, A. Khartov, 1392–1409.
"Smoothing distributions for conditional Fleming–Viot and Dawson–Watanabe diffusions ," F. Ascolani, A. Lijoi, M. Ruggiero, 1410–1434.
" Hopf type lemmas for subsolutions of integro-differential equations," T. Klimsiak, T. Komorowski, 1435–1463.
"Rudin extension theorems on product spaces, turning bands, and random fields [...] ," E. Porcu, S.F. Feng, X. Emery, A.P. Peron, 1464–1475.
" Equivalence of measures and asymptotically optimal linear prediction for Gaussian random fields [...]," D. Bolin, K. Kirchner, 1476–1504.
" Nonstationary fractionally integrated functional time series," D. Li, P.M. Robinson, H.L. Shang, 1505–1526.
" Comparing time varying regression quantiles under shift invariance," S. Sankar Dhar, W. Wu, 1527–1554.
" Loop-erased random walk branch of uniform spanning tree in topological polygons ," M. Liu, H. Wu, 1555–1577.
" Bernoulli sums and Rényi entropy inequalities," M. Madiman, J. Melbourne, C. Roberto, 1578–1599.
" Poisson approximation in χ^2 distance by the Stein-Chen approach," V. Zacharovas, 1600–1614.
"Random normal matrices in the almost-circular regime," S.S. Byun, S.M. Seo, 1615–1637.
"Functional limit theorems for random walks perturbed by positive alpha-stable jumps ," A. Iksanov, A. Pilipenko, B. Povar, 1638–1662.
"On the rate of convergence of a deep recurrent neural network estimate [...] ," M. Kohler, A. Krzyżak, 1663–1685.
"On the singular values of complex matrix Brownian motion with a matrix drift ," T. Assiotis, 1686–1713.
"A note on one-dimensional Poincaré inequalities by Stein-type integration ," G. Germain, Y. Swan, 1714–1740.

Stochastic Processes and their Applications   **Vol. 161: July 2023**

Editor-in-Chief: Matthias Löwe

http://www.sciencedirect.com/science/journal/03044149

"Ergodicity and stability of hybrid systems with piecewise constant type state-dependent switching,"' J. Shao, L. Wang, Q. Wu, 1–23
"New results for stochastic fractional pseudo-parabolic equations with delays [...], ," N.H. Tuan, T. Caraballo, T.N. Thach, 24–67.
"Large deviations of l^p-blocks of regularly varying time series [...]," G. Buriticá, T. Mikosch, O. Wintenberger, 68–101.
"Renewal Contact Processes: Phase transition and survival," L.R. Fontes, T.S. Mountford, D. Ungaretti, M.E. Vares, 102–136.
"Perturbations of singular fractional SDEs," P. Gassiat, Ł. Mądry, 137–171.
"Random motions in $\mathbb{R}^3$ with orthogonal directions," F. Cinque, E. Orsingher, 173–200.
"Nonlinear Poisson autoregression and nonlinear Hawkes processes," L. Huang, M. Khabou, 201–241.
"Convergence rates in the functional CLT for α-mixing triangular arrays," Y. Hafouta, 242–290.
"Stochastic Volterra equations with Hölder diffusion coefficients," D.J. Prömel, D. Scheffels, 291–315.
"Almost sure contraction for diffusions on $\mathbb{R}^d$. Application to generalized Langevin diffusions," P. Monmarché, 316–349.

Bernoulli Society Bulletin e-Briefs   **Vol. 55: April 2023**

Editor-in-Chief: B. Milošević

https://www.bernoullisociety.org/publications?id=171

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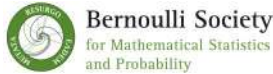|		
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The Bernoulli Society official journals are *Bernoulli* and *Stochastic Processes and their Applications*. In addition, the BS co-sponsors the following open-access online publications: *Electronic Communications in Probability*, *Electronic Journal of Probability*, *Electronic Journal of Statistics*, *Latin American Journal of Probability and Mathematical Statistics*, *Probability Surveys* and *Statistics Surveys*. Published twice a year, *Bernoulli News* provides detailed information about activities of the Society, while *Bernoulli e-Briefs* is a bimonthly electronic information bulletin that summarizes and draws the attention of relevant information to the membership.

The Bernoulli Society organizes or sponsors several international meetings which have a prominent relevance in the fields of mathematical statistics, probability, stochastic processes and their applications. These meetings are often held in conjunction with the ISI and other ISI Associations, the IMS or by the BS Regional and Standing Committees. Some of the meetings with a proud tradition are the *Bernoulli–IMS World Congress in Probability and Statistics* every four years, the *Conference on Stochastic Processes and their Applications* (SPA) organized every year, the *ISI World Statistics Congress* (formerly ISI Session), the *Latin American Congress in Probability and Mathematical Statistics* (CLAPEM) organized every two or three years, the *European Meeting of Statisticians* (EMS) organized every two years and the *European Young Statisticians Meeting* (EYSM) organized every two years.

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- Bernoulli Society membership
  `https://www.isi-web.org/index.php/memberships`

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- PhD students - developed countries: €30.

- PhD students - developing countries: €12.

- Members from developing countries, retired members and retired couples: €34.

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