Bernoulli NEWS

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SOME HIGHLIGHTS FROM THIS ISSUE

Floods in Europe

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1. Floods in Europe

The recent flood in Central Europe hit the Prague district of Karlin heavily. The Charles University Mathematics and Physics Faculty Library (the Mathematics and Computer Science sections) is situated there. Part of this library consists of extremely valuable historical prints, some of which date back to the seventeenth century. More than seventy percent of all books and journals in the library were under water for more than three days. Recovery of the books and journals, if at all possible, will be complicated and costly. The Faculty of Mathematics and Physics is determined to apply its best efforts to save them; in addition to other steps, it has been decided to organise a public appeal.

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Visit siprint.utia.cas.cz/24_ems/ on the web or email hlubinka@karlin.mff.cuni.cz to find out details of our Czech colleagues' needs.

Account name	Charles University, Prague
Account number	01256280/0300
	CSOB a.s.
Bank	Na Porici 24
	115 20 Praha 1
	CZECH REPUBLIC
SWIFT code	CEKO CZ PP

Variable symbol	900

or send a personal cheque in favour of "Charles University" to Faculty of Mathematics and Physics Charles University, MFF UKhospodarske odd.Ke Karlovu 3CZ-121 16 Praha 2CZECH REPUBLIC.

No overheads will be deducted from contributions.

Volker Mammitzsch
(Bernoulli Society Membership Secretary)

2. Reports from Bernoulli Society Sections

European Regional Committee

The European Regional Committee (ERC) held its 2002 meeting during the 24th European Meeting of Statisticians in Prague, Czech Republic. The most important points at the meeting and in email discussions during the previous year were as follows.

The following new members of the ERC were declared elected for the period 2002-2006: Stephen P Brooks (UK), Alexander Bulinski (Russia), Petros Dellaportas (Greece), Ingrid K Glad (Norway), Adam Jakubowski (Poland), Tonu Kollo (Estonia), Catherine Laredo (France), and Daniel Pena (Spain).

The 13th European Young Statisticians Meeting will take place in Ovronnaz, Switzerland, 21-26 September 2003. The members of the Local Organising Committee are Reinhard Furrer, Thomas Gsponer, Baptiste Fournier and Eva Restle.

The next Seminaire Europeen de Statistique (SemStat) will be held in the Spring or Summer of 2004. The theme will be spatial-temporal processes and their statistics. The venue has not been decided yet. Claudia Kluppelberg wished to retire from the SemStat Steering Group and has been replaced by Michael Sorensen. The ERC is grateful to Claudia for the enormous work she has done for SemStat.

The 25th European Meeting of Statisticians will be held in Oslo in 2005. The meeting will be organised jointly by the Norwegian Computing Centre and the University of Oslo. The Chair of the Local Organising Committee is Arnoldo Frigessi, and the Deputy Chair is Nils Lid Hjort. It is expected that the broadening of the invited scientific program decided by the ERC at its meeting in Prague will be

visible in the program of this meeting. Hopefully, the meeting will be attractive to a broad cross-section of statisticians and probabilists from all regions of Europe.

The 24th European Meeting of Statisticians (EMS) was held 19-23 August 2002 in Prague, Czech Republic. A report on this meeting appears elsewhere in this issue of Bernoulli News.

The ERC is similarly grateful to those who organised or lectured at the Seminaire Europeen de Statistique Instructional Workshop on Extreme Value Theory and Applications held in Gothenburg, Sweden, 10-15 December 2001. The lecturers were Sid Resnick, Thomas Mikosch, Claudia Kluppelberg, Richard Smith, Stuart Coles, Anne-Laure Fourgeres and Paul Embrechts. The organisers of the meeting were Holger Rootzen, Barbel Finkenstadt, Johan Segers and Jaques de Mare.

The ERC has up-dated its statutes, and the scenarios for the arrangement of the European Meetings of Statisticians and the SemStat courses. Apart from a number of natural updates caused, for example, by the availability of email, the main changes in the scenario for the arrangement of the European Meetings of Statisticians are to encourage a broader and larger invited program than has so far been the tradition, to hold meetings biennially, and to emphasise the tradition of fairly modest circumstances more strongly.

After the ERC meeting in Prague, Claudia Kluppelberg (Germany) took over the responsibilities as chair of the ERC for the term 2002-2004.

The new ERC Statutes, the new versions of the EMS and SemStat scenarios, and the minutes of the ERC meeting in Prague can be downloaded from the ERC webpage www-m4.mathematik.tu-muenchen.de/m4/erc/. Further information about the activities of the ERC and about future meetings can also be found there.

Michael Sorensen
(Chair, European Regional Committee)

Latin American Chapter

The "Certamen de Tesis Francisco Aranda Ordaz", which takes place each two years, makes awards for the best PhD theses on Probability and Mathematical Statistics by Latin-American students. In the recent editions, Professor Guido del Pino, from the Universidad Catolica, Santiago de Chile, has taken charge of the very hard task of organising the evaluation and selection of candidates. The Latin American Chapter is deeply indebted to Professor del Pino for his very generous and efficient contribution to this event.
To contact the Latin American Chapter, please email lpe@fing.edu.uy or visit our website at imerl.fing.edu.uy/larc/.

Gonzalo Perera
(President, Latin American Chapter)

Committee on Probability and Statistics in the Physical Sciences

For information on recent committee activities, see oz.Berkeley.edu/~brill/CPS2/.

Journal of Time Series Analysis

The Journal of Time Series Analysis (JTSA) is continuing to flourish and to publish high quality papers. The Journal has experienced another very successful year and both the quality and quantity of the submitted papers are very pleasing.
There were no changes in the membership of the Editorial Board over the past year.

Volume 22 (for the year 2001) was published in six issues containing a total of 40 pages. The topics ranged from periodically correlated processes, functional coefficient AR models, SETAR models, co-integration, spatial properties of long memory models, unit root tests, with the study of GARCH models predominating.

As from the end of December 2002 the Bernoulli Society will no longer be formally sponsoring the Journal, but the links between JTSA and the Society will continue in a less formal way with members of the Society continuing to receive copies of the Journal at a reduced rate.

Maurice Priestley
(Editor, JTSA)

3. Reports on Recent Meetings

24th European Meeting of Statisticians

The 24th European Meeting of Statisticians, held in Prague, 19-23 August 2002, was special insofar as it was held jointly with the 14th Prague Conference on Information Theory, Statistical Decision Functions and Random Processes. Dramatic circumstances which the meeting. Parts of the centre of Prague had been flooded by the Moldava River a couple of days before the meeting. At 15 August, it was uncertain whether the conference would happen at all. Although the conference site - Prague's University of Economics - was not affected by water damage, the Statistics Department of Charles University at Sokolovska 83 was flooded, leaving the library and the computer equipment in a state of disaster. Our Prague colleagues tried to save as many books, journals and computers as possible, but the water came too quickly. In addition, the houses of some of the local organisers were damaged. The house and property of our distinguished colleague, Igor Vajda, member of the Scientific Program Committee, were destroyed. Some of the hotels chosen as accommodation for the participants experienced water damage. New accommodation had to be found.
These awful circumstances were masterfully handled by the local organisers. They decided that this conference had to go ahead, and they made the right decision. The water level had already fallen drastically when most of the participants arrived. The sun shone and the Golden City of Prague looked almost as usual ... almost.

About 10% of the contributed and invited session speakers cancelled. Fortunately, the scientific program was not seriously affected. The meeting was an outstanding event. All invited lecturers were present and, with a few exceptions, the invited sessions did not have gaps. The Forum Lecture on "Aspects of the design of cDNA micorarray experiments" was given by Terry Speed. Imre Csiszar gave the opening lecture on "New directions in information theory: common randomness, identification and secrecy capacity", and Brian Ripley gave the closing lecture on "Space-time observation of brain activity". Special invited lectures were given by Abram Kagan, Jean-Francois Le Gall, Georg Neuhaus and Flemming Topsoe. There were more than 300 contributed talks, 20 invited sessions with more than 60 invited speakers. The meeting was a mirror of the state of the art of statistics and probability theory in Europe. The combination of statistics, probability, stochastic process and information theory created a special scientific atmosphere.

The meeting was extremely well organised, thanks to the efforts of our Prague colleagues from the Institute of Information Theory and Automation and the Statistics Department of Charles University, led by Martin Janzura, and the Action M Agency of Milena Zeithamlova. Their efforts were far beyond the ordinary. There was agreement among the participants that it will be a challenge to reach these high standards in future.
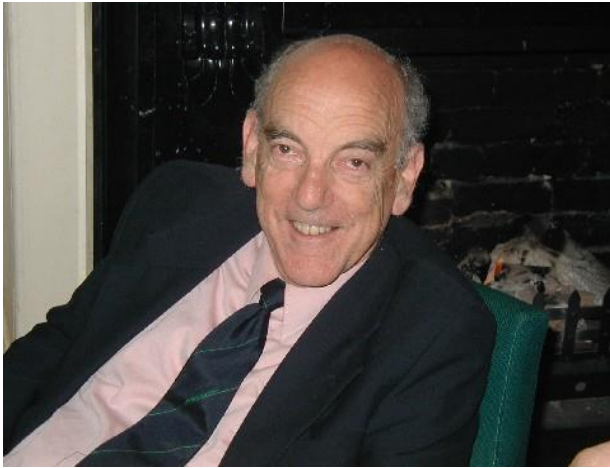
Many participants of the meeting got an impression of the damages suffered by the city of Prague and the Department of Statistics of Charles University. Everybody can imagine what it means to work in a department where most books and journals are lost or damaged. During the meeting, Flemming Topsoe, Willem van Zwet, Martin Janzura and others initiated collections of money and items for the library. Following this tradition, I appeal to the international community of statisticians and probabilists for financial and material support. All contributions will assist in making the losses of our Prague colleagues less severe and help them to continue their scientific work. Any donation is welcome. Every library in the world has double items. Send one of the copies to Prague. I also appeal to all book authors to send a copy of his/her book to Prague. As regards journals, contact the library in Prague first to avoid sending double items. See elsewhere in this issue for information on how to donate.

The meeting received financial support from the European Commission, High Level Scientific Conferences.

Thomas Mikosch
(Scientific Program Committee Chair)

28th Conference on Stochastic Processes and their Applications

The 28th Conference on Stochastic Processes and their Applications was held at the University of Melbourne, Australia, 1-5 July 2002. There were about 120 participants from 17 countries, who gave 75 talks. The major areas discussed at the conference included limit theorems for stochastic processes, stochastic control theory, risk theory and financial mathematics, queueing theory, time series, simulation, percolation and stochastic geometry.
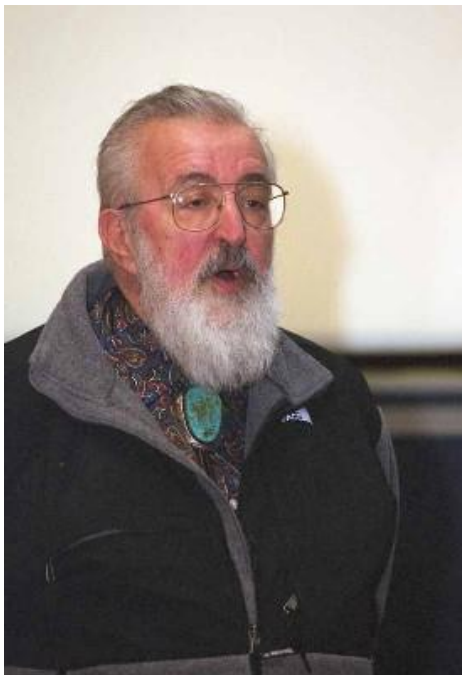
Daryl Daley

Kostya Borovkov and Dimitrii Silvesterov

The invited speakers were: IS Borisov (Russia), P Del Moral (France), P Embrechts (Switzerland), A Etheridge (UK), O Haggstrom (Sweden), P Hall (Australia), K Johansson (Sweden), M Neuts (USA), T Ozaki (Japan), P Protter (USA), D Siegmund (USA), L Smith (UK), G Taylor (Australia) and P Taylor (Australia).

See www.spa28.ms.unimelb.edu.au for details of the conference program, as well as for the complete set of abstracts.

Marcel Neuts

Conference entertainment: indigenous Australians playing didgeridoos

Photographs on this page reproduced by kind permission of the organisers of the 28th Conference on Stochastic Processes and their Applications.

The Scientific Program Committee comprised T Brown (chair), S Asmussen, PJ Brockwell, LHY Chen, F Den Hollander, CC Heyde, GR Grimmett, IA Ibragimov and O Zeitouni. The local organisers were T Brown, K Borovkov, B Hughes, A Xia, G Byrnes and K Hamza.

Kostya Borovkov

Workshop on Current and Emerging Opportunities in Probability

A workshop on Current and Emerging Opportunities in Probability was held at the National Science Foundation (NSF), 29-31 May 2002. The workshop was organised by Philip Protter (Cornell University) and Ed Waymire (Oregon State University), with the objective of identifying future directions and opportunities for probability research. The eighteen participants were probabilists from universities across the USA and Canada.

Workshops of this type are not unusual at the NSF, although this one may have been the first to be sponsored solely by the probability program. A separate workshop had been held for the NSF's statistics program a few weeks earlier. As the organisers, we took something of a "blank slate" approach in setting the agenda, while keeping in sight the goal of producing a report within three days. Participants were told that while the NSF program directors would naturally benefit from such a report, the intended audience would range from new graduate students and postdoctoral researchers to faculty colleagues, department heads, and university administrators.

The participants separated into two groups: disciplinary and interdisciplinary research. (Tellingly, the panel's reaction to the first sub-topic of disciplinary research was a question that would be repeated many times at the workshop: Can, or should, important probability research be separated from at least one application?) Indeed, the two groups were seen to have non-void intersection from the outset. Spirited discussions pertaining to curricular reform, new textbook needs, interdisciplinary training (and protection) of graduate students, start-up overheads, and related topics dominated the early discussion before the division into two groups, which in fact were self-forming. "Protection" is an interesting choice of words. It took on a pointed meaning in the discussions of preparation of future teaching/research faculty for entry into academic departments requiring a disciplinary expertise and desiring interdisciplinary research activity.

High-profile examples related to the massive amounts of microarray data in biology, through to the mathematical evolution of a hundred trillion dollar (and unregulated) derivative security market, make obvious illustrations of compelling mathematical research needs involving probability. Less dramatic but equally important examples point to research frontiers in optimisation algorithms, statistical physics, dynamical and physical systems, complex networks, and perception in artificial and natural systems.

The report provides in-depth descriptions of a variety of areas of current research. It points to the many roles probability plays within the mathematical sciences, making clear that these are exciting times for probability research, both theoretical and applied. A separate report devoted to the vast array of statistical research issues is being prepared in connection with a similar workshop which was held at the National Science Foundation a few weeks earlier. For this reason the panel primarily concentrated on other roles of probability within the mathematical sciences. The full text of the report is at the website oregonstate.edu/dept/math/research/probrep.html.

Probability has clearly arrived, both as a disciplinary core subject and as a central player in a diverse array of modern applications throughout the sciences and engineering. The SIAM anniversary meeting in Philadelphia provided further excellent illustrations of the special significance of probabilistic methods in the mathematical sciences today. In addition to a number of special sessions and mini-symposia involving probability and stochastic processes, Donald Geman's invited mini-tutorial on computer vision, George Papanicolaou's plenary address on array imaging, time reversal, and communication, Eric Lander's John von Neumann Lecture on the human genome and subsequent research, and the keynote address by NSF director Rita Colwell were all notable for their many references to the key elements of randomness, uncertainty and chance.

We hope that this workshop report will help to convey some of the pressing needs and wonderful opportunities for research in probability to students, colleagues, and university and government administrators responsible for setting the nation's academic research agenda.

Philip Protter, Ed Waymire

2002 Taipei Statistical Symposium and Bernoulli Society EAPR Conference

To celebrate its 20th anniversary, the Institute of Statistical Science, Academia Sinica, hosted the 2002 Taipei Statistical Symposium and Bernoulli Society EAPR Conference, 7-10 July 2002, jointly organised by the Institute of Statistical Science, the Directorate-General of Budget, Accounting and Statistics, Executive Yuan, Republic of China, and the East-Asian and Pacific Regional Committee of the Bernoulli Society. It took place at the Activity Center, Academia Sinica.

There were two keynote speeches, 116 invited lectures and 27 contributed talks. The keynotes speeches were delivered by John Rice and Michael Waterman. In addition, there was a special workshop on computational finance on 7 July 2002.

The conference covered a wide spectrum of topics in pure and applied probability, and in statistics. It was attended by 486 participants from 19 countries. Among these participants were more than 100 graduate students, mostly from local universities. The conference was marked by the enthusiasm and active participation of those attending. It also played a role in statistical education in Taiwan.

A welcome reception dinner was held in the evening of 7 July and a conference banquet on 8 July. A one-day tour in North Taiwan on 11 July was also arranged for 30 participants and accompanying persons. All in all, the conference was a great success.

Detailed information on the conference is at www.stat.sinica.edu.tw/2002symp/.

Louis HY Chen (EAPRC Chair),
Gwo Dong Lin (Program Chair),
Chi-Lun Cheng (Local Organisation Chair)

VI Brazilian School of Probability

The VI Brazilian School of Probability was held in the Hotel Recanto das Toninhas, Ubatuba, Brazil, 5-10 August 2002. Ninety-six researchers attended the meeting, 35 of whom were foreigners and 61 of whom were Brazilians.

The school combined an intense program of short courses and conferences. Both the courses and the conferences were offered by active researchers whose contributions marked modern probability theory, statistical physics and the applications of these areas to genetics. The meeting allowed an interesting interchange of ideas, methods and techniques among the various active areas of probability theory. The courses were a very efficient way to introduce young students and researchers to the themes of the school. In the afternoon there were tutorial sessions, where exercises from the courses were discussed with the students.

Two short courses of five hours each were offered. Gregory Lawler (Cornell and Duke Universities, USA) lectured on "Conformally invariant processes in the plane", while Bernard Prum (Genopole Evry, France) lectured on "Markov models and hidden Markov models in genome analysis".

There were eight presentations of 45 minutes each treating specific themes, including aspects of the theory of stochastic processes, topics in statistical mechanics, problems in percolation and applications, perfect simulation, coupling techniques, chains with complete connections, particle systems and meta-stability. There was a round table session on "Probability in genetics" and an open session on problems. Twenty-seven researchers presented short communications to give a global vision of their research. There were also 43 posters. See the www.ime.usp.br/~ebp6/ for details. Proceedings will appear in the Bulletin of Brazilian Mathematical Society.

4. Forthcoming Meetings

MaPhySto and DYNSTOCH Workshop on Dynamical Stochastic Modelling in Biology: 8-10 January 2003

This workshop will be held 8-10 January 2003 at the Department of Statistics and Operations Research, University of Copenhagen, Denmark.

The main purpose of the workshop is to discuss dynamical stochastic models for biological problems and to identify new areas where such models might be useful. The emphasis of the workshop will be on ecology, gene regulatory networks and topics in bioinformatics. The workshop is financed jointly by MaPhySto (Centre for Mathematical Physics and Stochastics) and DYNSTOCH (EU Research Training Network on Statistical Methods for Dynamical Stochastic Models).

Marianne Huebner (Michigan State University) and Michael Sorensen (University of Copenhagen) are the workshop organisers.

For further details about the workshop, see www.math.ku.dk/~michael/dynbio/.

MaPhySto Workshop on Statistical Aspects of Microarray Data: 20-22 February 2003

This workshop will be held 20-22 February 2003 at the Department of Mathematical Statistics, University of Aarhus, Denmark.
Microarray data pose many interesting statistical problems. The raw data consist of an image of scanned pixel values and the location of a particular gene must be identified. Often there will be outliers in the data that need to be detected. A fundamental but very difficult question is the precise translation of a pixel value to the number of molecules present. Due to the variation in the production of the chips and the variation in the preparation of the samples the data from two arrays cannot be compared before a normalisation has been made. This seems to be a non-trivial task and unless done very carefully one may introduce systematic errors. There seems to be a need for establishing an accepted standard for the normalisation process. Coming to the estimation of the actual expression level of a gene one is still lacking a systematic study delineating the part of the variance due to the measurement technique and the part due to biological variation. Also for the Affymetrix system it is a very interesting question how best to use the information in the mismatch probes. When comparing two groups and searching for genes that are differentially expressed in the two groups one faces the problem of multiple comparisons. Obviously, if only a small number of genes participates in the difference between the two groups and we have no prior information as to what group of genes the differentially expressed genes belong, we are facing a problem when the chip contains a huge number of genes. Many microarray studies are used for classification and clustering. The maximum likelihood classifier based on independent Normally distributed values seems to be one of the better choices. The assumptions for using this classifier needs to be checked and perhaps the modelling of the distributions can be improved. Underlying the above points are also the problem of designing the experiments so as best to extract the information.

The Organising Committee comprises Jens Ledet Jensen (University of Aarhus, Chairman), Mathisca de Gunst (EURANDOM, Eindhoven/Free University of Amsterdam), Mats Rudemo (Stochastic Centre, Gothenburg) and Michael Sørensen (University of Copenhagen).

See 3rd Workshop on Bayesian Inference in Stochastic Processes (BISP03): 15-17 May 2003 This workshop will be held in La Manga, Spain, 15-17 May 2003. For details email bisp03@upct.es or visit the workshop website at www.upct.es/bisp03/.

23rd International Seminar on Stability Problems for Stochastic Models: 12-17 May 2003

This workshop will be held 12-17 May 2003 at the Public University of Navarra, Pamplona, Spain.
The aim is to bring together those working in probability theory, statistics and stochastic models.
See www.unavarra.es/stochastic/ for details or email stochastic@unavarra.es.
Topics to be considered at the seminar will include
Limit theorems in probability theory
- Asymptotic methods in mathematical statistics
- Characterisations of stochastic models
- The Method of Probability metrics
- Renewal theory
- Insurance and financial mathematics
- Reliability theory
- Special processes
- Teaching of statistics and probability
The organising committee comprises V M Zolotarev (Moscow), F Mallor (Pamplona), V Korolev (Moscow) and E Omey (Brussels).

The organising universities are UPNA - Public University of Navarra (Pamplona), Moscow State University, Steklov Mathematical Institute and Economische Hogeschool EHSAL.
The deadline for abstracts is 15 February 2003.

SPRUCE VI: 15-19 June 2003

This conference will be held in Lund, Sweden, 15-19 June 2003. For details see www.maths.lth.se/conferences/spruceVI/.

3rd Conference on Levy Processes - Theory and Applications: 23-27 June 2003

This conference will be held at the Institut Henri Poincare in Paris, 23-27 June 2003. For information about the institute see www.ihp.jussieu.fr/.
The provisional list of speakers is as follows. D Appelbaum (Nottingham), O Barndorff-Nielsen (Aarhus), F Bardou (Strasbourg), L Chaumont (Paris), S Cohen (Toulouse), R Cont (Palaiseau), R Doney (Manchester), T Duquesne (Orsay), E Eberlein (Freiburg), U Frisch (Nice), T Huillet (Cergy), N Jacob (Swansea), Z Jurek (Wroclaw), D Khoshnevisan (Salt Lake City), C Klüppelberg (Munich), H Kohatsu-Higa (Barcelona), J-F le Gall (Paris), Y le Jan (Orsay), D Madan (Maryland), M Marcus (New York), T Mikosch (Copenhagen), D Nualart (Barcelona), F Zkan (Freiburg), J Picard (Clermont-Ferrand), N Privault (La Rochelle), Ph Protter (Cornell), J Rosinski (Knoxville), G Samorodnitsky (Cornell), KI Sato (Nagoya), R Schilling (Brighton), N Shephard (Oxford), M Taqqu (Boston), W Woyczynski (Cleveland) and M Yor (Paris).

For information about this meeting, see www.proba.jussieu.fr/seminaires/Annonce.html.

ICASP9: 9th International Conference on Applications of Statistics and Probability in Civil Engineering: 6-9 July 2003

This conference will be held in Berkeley, California, USA, 6-9 July 2003. For details see icasp9.berkeley.edu/.

2003 EAPR Conference: 10-12 July 2003

The 2003 conference of the East Asian Pacific Regional (EAPR) Committee will be held at the University of Science and Technology, Clear Water Bay, Hong Kong, 10-12 July 2003. The Program Committee comprises David Aldous, Tim Brown, Louis HY Chen, Ching Sui Cheng, Bong Dae Choi, Masatoshi Fukushima, Tze Leung Lai, Albert Lo (Chair), Ryozo Miura and Jia-An Yan.

For further information, visit the website www.bm.ust.hk/~eapr2003/ or contact Mike So at immkpso@ust.hk.

ISIPTA '03: 3rd International Symposium on Imprecise Probabilities and Their Applications: 15-17 July 2003

Overview. The ISIPTA meetings are one of the primary international forums to present and discuss new results on the theory and applications of imprecise probabilities. Imprecise probability has a wide scope, being a generic term for the many mathematical or statistical models which measure chance or uncertainty without sharp numerical probabilities. These models include belief functions, Choquet capacities, comparative probability orderings, convex sets of probability measures, fuzzy measures, interval-valued probabilities, possibility measures, plausibility measures, and upper and lower expectations or previsions. Imprecise probability models are needed in inference problems where the relevant information is scarce, vague or conflicting, and in decision problems where preferences may also be incomplete.

Themes. Although the third symposium will be open to contributions on all aspects of imprecise probability, three main themes will be emphasised: inference, algorithms and computational complexity, and real applications.

Location. ISIPTA '03 will be held at the University of Lugano, Switzerland.

Important Dates.
- Deadline for submission of papers: 1 February 2003
- Notification of acceptance: 1 April 2003
- Deadline for revised papers: 1 May 2003
- Tutorial day: 14 July 2003
- Symposium: 15-17 July 2003

Submissions and Publication. There is a strict limit of 10 pages for papers submitted to the symposium. Submitting papers is now possible. Follow the instructions in the conference web page. Carleton Scientific will publish the conference proceedings.

Program Board.
- Jean-Marc Bernard (Universite Paris 5, France)
- Teddy Seidenfeld (Carnegie Mellon University, USA)
- Marco Zaffalon (IDSIA, Switzerland)

Steering Committee.
- Gert de Cooman (Universiteit Gent, Belgium)
- Serafin Moral (Universidad de Granada, Spain)

Questions. If you have any questions about the symposium, please contact

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CH-6928 Manno
SWITZERLAND
tel +41 91 610 8665
fax +41 91 610 8661
e-mail zaffalon@idsia.ch

7th Tartu Conference on Multivariate Statistics: 8-12 August 2003

This conference will be held in Tartu, Estonia, 8-12 July 2003. For details email Tonu Kollo at kollo@ut.ee.

12th General Meeting of The International Environmetrics Society (TIES 2003) and 13th International Conference on Quantitative Methods for Environmental Sciences: 21-24 August 2003

These meetings will be held in Beijing, China, 21-24 August 2003. See www.cmis.csiro.au/ties2003/.

13th European Young Statisticians Meeting: 21-26 September 2003

This meeting will be held in Ovronnaz, Switzerland, 21-26 September 2003. For details see statwww.epfl.ch/eysm03/.

IX CLAPEM: Congreso Latino Americano de Probabilidad y Estadistica Matematica: 22-26 March 2004

IX CLAPEM, the main event of the Latin American Chapter of the Bernoulli Society will take place in Uruguay on 22-26 March 2004.

The scientific committee of IX CLAPEM is Evarist Gine (chairman, USA), Pablo Ferrari (Brasil), Andrea Rotnitzky (Argentina and USA), Carlos Matran (Spain), Graciela Boente (Argentina), Jean-Marc Azais (France), Victor Perez Abreu (Mexico) and Gonzalo Perera (Uruguay). The local organising committee comprises Ernesto Mordecki (chair), Enrique Cabana, Alicia Carriquiry, Ricardo Fraiman, Juan Jose Goyeneche, Gustavo Guerberoff, Gonzalo Perera, Marco Scavino, Maro Wschebor and Andrea Rivero (secretary). For further information, please contact lpe@fing.edu.uy.

2004 Stochastic Networks Conference: 19-24 July 2004

This conference will be held in Montreal, Canada, 19-24 July 2004. For details see www.stanford.edu/group/stochnetconf/.

2004 Bernoulli Society World Congress: 26-30 July 2004

The 2004 Bernoulli Society World Congress, and IMS Annual Meeting, will be held in Barcelona, Spain, 26-30 July 2004. The location will be the historic building of the University of Barcelona, located in downtown Barcelona. Barcelona represents a change of venue from the originally suggested site of Jerusalem. This announcement is subject to final approval of the Bernoulli and IMS Councils.

5. Job Advertisements

Centro de Investigacion en Matematicas, Guanajuato, Gto, MEXICO

The Department of Probability and Statistics (random.cimat.mx/~pye/) announces the opening of two open-level tenure track / visiting positions, starting February 2003. Candidates should have a PhD in Statistics or Mathematics, and a strong commitment to teaching, and to continuing and directing research in the areas of statistics, probability and their applications. We require good communication skills. Conversational knowledge of Spanish is a plus.
Salaries will depend on qualifications. Applications should include curriculum vitae, a summary of research interests and projects of the candidate, and three letters of recommendations which should describe in some detail the candidate's teaching and research qualifications. It would be useful to include a copy of academic transcripts and diplomas.

Review of applications will begin on 1 October 2002. Visiting position applicants should indicate the part of the year they wish to visit. The positions will remain open until filled.

Applications should be sent to:

Departamento de Probabilidad y Estadistica
Centro de Investigacion en Matematicas
Apartado Postal 402
36000 Guanajuato
MEXICO
fax +52 473 7325749
For further information contact Jose Alfredo Lopez Mimbela (jalfredo@cimat.mx).

Department of Statistics, University of California at Davis, USA

The Department of Statistics invites applications for three positions, starting 1 July 2003. The ranks of two positions are open, depending on qualifications. The third position is at the Assistant Professor rank, tenure track, or at the Associate Professor rank, with tenure, depending on qualifications. Applicants must have a PhD in Statistics or a related field. An outstanding research and teaching record is required for an appointment with tenure, and demonstrated interest and ability to achieve such a record is required for a tenure track appointment. Preferred research areas are bioinformatics/ biostatistics, time series/spatial statistics, or computational statistics. Candidates with demonstrated research interest in statistical theory motivated by complex applications, such as methods for the analysis of high-dimensional data from longitudinal or imaging sources, or genomics/proteomics are strongly encouraged to apply. The successful candidates will be expected to teach at both the undergraduate and graduate levels. UC Davis has launched Bioinformatics and Computational Science initiatives, and has recently established a graduate program in Biostatistics, in addition to the existing PhD/MS program in Statistics. Information about the department and programs offered can be found at www-stat.ucdavis.edu/. Send a letter of application, including a statement of research interests, curriculum vitae with publication list, at least three letters of reference, relevant reprints/preprints, and transcripts (applicants with PhD obtained in 2001 or later) to:

Chair, Search Committee
Department of Statistics
1 Shields Avenue
University of California

Davis CA 95616
USA

Review of applications will begin on 1 January 2003, and will continue until the positions are filled. The University of California is an affirmative action/equal opportunity employer with a strong institutional commitment to the achievement of diversity among its faculty and staff.

Message from the Treasurer. You are welcome to advertise jobs in Bernoulli News. The cost is EUR 50 per advertisement. The advertisement should contain no more than 300 words and should be emailed as plain text (ASCII or ISO8859-1) to the Editor.

Mathisca de Gunst
(Bernoulli Society Treasurer)

6. General Announcements

Journal of Time Series Analysis

The Bernoulli Society's new statutes require certain editorial arrangements with the journals with which it is associated, and in particular with those that it sponsors. For example, the position of Editor must be reviewed at least every three years. This has led the Society to correspond with the Editor and Publisher of the Journal of Time Series Analysis (JTSA), which currently does not have an arrangement for this kind of regular review of editorial positions. Unfortunately we have not been able to reach a satisfactory conclusion. Therefore, in order not to be in breach of our new statutes, we have had to conclude our sponsorship of JTSA, taking effect from 1 January 2003.
However, the publishers of JTSA, Blackwell Publishing Ltd, and the editor, Maurice Priestley, have kindly agreed to allow Society members to continue to subscribe to JTSA at the current reduced rate. Furthermore, from 2003, a special new rate will be available for our members subscribing to the Scandinavian Journal of Statistics. Further details will be made available as they come to hand.

Peter Hall
(Bernoulli Society President)

Student Paper Competition 2003

The Statistical Computing and Statistical Graphics Sections of the American Statistical Association (ASA) are co-sponsoring a student paper competition on the topics of Statistical Computing and Statistical Graphics. Students are encouraged to submit a paper in one of these areas, which might be original methodological research, some novel computing or graphical application in statistics, or any other suitable contribution (for example, a software-related project). The selected winners will present their papers in a contributed session at the 2003 Joint Statistical Meetings. The Sections will pay registration fees for the winners as well as a substantial allowance for transportation to the meetings and lodging (which in most cases covers these expenses completely).
Anyone who is a student (graduate or undergraduate) on or after 1 September 2002 is eligible to participate. An entry must include an abstract, a six page manuscript (including figures, tables and references), a curriculum vitae and a letter from a faculty member familiar with the student's work. The applicant must be the first author of the paper. The faculty letter must include a verification of the

applicant's student status and, in the case of joint authorship, should indicate what fraction of the contribution is attributable to the applicant. We prefer that electronic submissions of papers be in Postscript or PDF. All materials must be in English.

All application materials must be received by 5PM PST, Friday, 3 January 2003, at the address below. They will be reviewed by the Student Paper Competition Award Committee of the Statistical Computing and Graphics Sections. The selection criteria used by the committee will include innovation and significance of the contribution. Award announcements will be made in late January 2003.

Additional important information on the competition can be accessed on the website of the Statistical Computing Section, www.statcomputing.org. A current pointer to the website is available from the ASA website at www.amstat.org. Enquiries and application materials should be emailed or mailed to

Student Paper Competition
c/o Lionel Galway
The RAND Corporation
1700 Main Street
Santa Monica CA 90407
USA
email Lionel_Galway@rand.org

Stochastic Processes and Their Applications

Elsevier, publishers of the journal Stochastic Processes and Their Applications, have announced that the 2003 Euro price for subscriptions by Bernoulli Society members will be the same as in 2002, namely EUR 61. Members will continue to have on-line access to the journal. For details about subscribing and on-line access, please see the website www.elsevier.com/locate/inca/505572/.

Special Rate for Finance and Stochastics

Springer-Verlag has generously offered Bernoulli Society members a reduced subscription to the journal Finance and Stochastics, at the rate of EUR 55 (the same as the special Bernoulli rate to Springer's journal Probability Theory and Related Fields). This offer can apply to the current year if members wish. Volume 6/1 of Finance and Stochastics appeared in January, but it could be mailed together with 6/2 to interested members.

Travel Support for the 29th Conference on Stochastic Processes and Their Applications

The 29th Conference on Stochastic Processes and Their Applications will be held in Rio de Janeiro, Brazil, 3-9 August 2003.
Funding is anticipated from the US National Science Foundation for a block travel grant to help defray the travel costs of junior researchers and members of under-represented groups from the United States participating in this conference. The conference website is http://www.impa.br/Conferencias/Spa/.

Junior researchers are those who received a PhD in 1997 or later, or who are advanced graduate students working on PhD dissertations. All applicants must be affiliated with a US institution and residing in the United States. Following standard NSF restrictions concerning travel, recipients of travel grant funds

for airfare must travel on US carriers. All grant recipients must provide receipts for expenses to be reimbursed, whether for airfare or subsistence.

Applications received by 15 April 2003, will receive full consideration. Applications will be reviewed by a committee consisting of selected past and current US members of the Committee for Conferences on Stochastic Processes. Applicants will be notified of awards on or before 15 May 2003.

Each application must include the following.

    a. A two page vita including education (all applicants except current PhD students should include PhD year, institution and dissertation title), current position, current research interests, complete list of publications. Advanced PhD student applicants should include a letter of recommendation from their dissertation advisor;
    b. expected level of participation at the conference, e.g., will give a talk (include title and abstract);
    c. complete mailing address and e-mail address;
    d. amount of support requested (with break-down of the expected costs into categories) and any partial support available from other sources;
    e. any federal research or other grants held; and
    f. a statement that the applicant meets the eligibility criteria given above.

Those who are eligible and who wish to be considered for travel support should send their applications, preferably by e-mail, to

Professor Ed Waymire
(SPA29 Travel Grant Applications)
Department of Mathematics
Oregon State University
Corvallis, OR 97331
UNITED STATES OF AMERICA
Email waymire@math.orst.edu

7. Index of Bernoulli Society Office Bearers

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