

Bernoulli NEWS

Editor: Rodney Wolff
School of Mathematical Sciences
Queensland University of Technology
St Lucia, QLD 4072 Brisbane, Australia

phone: +61 7 3365 3116
fax: +61 7 3365 1477
email: rodney.wolff@uq.edu.au

SOME HIGHLIGHTS FROM THIS ISSUE

Honours for Statisticians and Probabilists

Report on a Research Institute

Report on a Recent Meeting

Forthcoming Research Programs

Forthcoming Meetings

CONTENTS

1. Honours for Statisticians and Probabilists	2
2. Bernoulli Society: New Members	3
3. Bernoulli Society Committees	4
4. General Announcements	5
5. Report on a Research Institute	8
6. Report on a Recent Meeting	9
7. Forthcoming Meetings	10
8. Job Advertisement	19
9. Who is Who in the Bernoulli Society	20

Please submit material via electronic mail,
as plain text (ASCII or ISO 8859-1) without formatting characters; i.e.,
do not send computer files produced by word-processors.
Pictures can be supplied in HIGH-RESOLUTION JPEG or GIF or other popular formats, or simply sent by
regular mail.

1. Honours for Statisticians and Probabilists

Professor Asaf Hajiye



Professor Asaf Hajiye

Professor Asaf Hajiye from Baku, Azerbaijan, a member of the Bernoulli Society and International Statistical Institute, was elected to the Third World Academy of Sciences (TWAS) on 1 November 2004. This was organised by Nobel Prize Winner Professor Abdus Salam. The Award Ceremony will take place in Alexandria, Egypt, in November 2005 at the next General Meeting of TWAS. Professor Hajiye holds Bachelor, Master and Doctoral degrees from the Moscow State University. Since 1997, he has held a Chair in the Department of Probability and Statistics, Institute of Cybernetics at the National Academy of Sciences of Azerbaijan. He has published over 75 scientific papers, and has interests in queuing theory, intensive methods in statistics, regression models and stochastic processes. Since 1995 he has served on the Committee of Science and Education of the Azerbaijan Parliament. He has held visiting professorships at Munich University, Lincoln University, Umea University,

University of Southern California and Fern University at Hagen.

Frank den Hollander

Frank den Hollander, scientific director of EURANDOM and chair of probability at Eindhoven University of Technology and Leiden University, has been elected to the Royal Dutch Academy of Sciences. Frank has been serving as scientific director of EURANDOM since October 2000. In October 2005 he will move to Leiden University, but will continue his activities at EURANDOM as scientific advisor responsible for the "Random Spatial Structures" program. Frank received a PhD in mathematical physics from Leiden University in 1985, and subsequently worked in Delft (1985-1991), Utrecht (1991-1994), Nijmegen (1994-2000), and Eindhoven (2000-2005). He has been chair of the Dutch Mathematical Physics Association (1996-2000), member of the Advisory Board for Mathematics of NWO (1999-2004), member of the EPSRC evaluation committee of the Isaac Newton Institute in Cambridge (2003), and chair of the NWO evaluation committee of the Centrum voor Wiskunde en Informatica in Amsterdam (2005). He currently is member of the board of the Advisory Council for Mathematics of the Royal Dutch Academy of Sciences, chair of the ESF scientific program "Random Dynamics in Spatially Extended Systems", chair of the Advisory Council for Mathematics of the Lorentz Centre in Leiden, member of the Council of the Bernoulli Society, chair of the Committee of Stochastic Sciences Institutes of the Bernoulli Society, and member of the Scientific Council of the Weierstrass Institute in Berlin. He serves on the editorial board of Markov Processes and Related Fields, Annals of Probability, and Annales Henri Poincaré. He is (co-)author of 80 research papers in probability theory, ergodic theory and mathematical statistical physics, and author of one monograph on large deviations.

Call for News of Members and Colleagues

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

2. Bernoulli Society: New Members

Welcome!

We welcome the following new members of the Bernoulli Society, who have joined between 1 January 2004 and now.

- José A. Adell (Univ de Zaragoza)
- Hansjörg Albrecher (Graz Univ Tech)
- Jelloul Allal (Univ Mohammed 1er)
- Vaida Bartkute (Akademijos 4)
- Fred E Benth (Univ Oslo)
- Shepard G Bentley
- Philippe Berthet (Univ Rennes)
- Sergey Germanovich Bobkov (University of Minnesota)
- Anton Bovier (Weierstrass Institute)
- Andrew V Carter (Univ California-Santa Barbara)
- Richard Chandler (Univ College London)
- Serge Cohen (Lab Statistique et Probabilités)
- Alexandra Da Costa Diaz (UNL)
- Giulia Di Nunno (Univ Oslo)
- William Dunsmuir (Univ New South Wales)
- Larry Eisenberg (Univ Southern Mississippi)
- Yuanhua Feng (Univ Konstanz)
- Alexei Filinkov (LOD)
- Uwe Hassler (Goethe-Univ Frankfurt)
- Takaki Hayashi (Columbia Univ)
- Pär Karlsson
- Dong-Yun Kim
- Michael Kozdron (University of Regina)
- Alberto Lekuona (Univ Zaragoza)
- Zenghu Li (Beijing Normal Univ)
- Alexander M Lindner (Technical Univ Munich)
- Albert Y Lo (Univ Science Technology, Hong Kong)
- Violet Lo (Deutsche Bank AG NY)

- Marcel Lwamba (Grand Central Station)
- Dobrin Marchev (University of Florida)
- Peter Moerters (University of Bath)
- Rahul Mukerjee
- Olalekan K. Obisesan (The Polytechnic)
- Hee Jin Park (Seoul National Univ)
- Giovanni Pistone
- Serguei Popov
- Bruno Rémillard
- Luis Rincon (UNAM)
- Donna Mary Salopek (Univ New South Wales)
- Sophie Schbath
- John G.M. Schoenmakers
- Elisabetta Scoppola (Univ Roma Tre Largo)
- Sara Kristin Sjostedt-de Luna (Umea Univ)
- Alexander Soshnikov (Univ California Davis)
- Örjan Stenflo (Stockholm Univ)
- Michael Ian Stewart (Univ Sydney)
- Alain-Sol Sznitman (ETH-Zentrum)
- Bryan Tidd
- Craig Arnold Tracy (Univ California Davis)
- Marina Vachkovskaia (UNICAMP)
- Anand Vidyashankar (Univ Georgia)
- Hao Wang (Univ Oregon)
- Jian-Feng Yao (Univ de Rennes)
- Qiwei Yao (London School of Economics)
- Bin Yu (Univ California Berkeley)
- Lixing Zhu (Univ Hong Kong)

Volker Mammitzsch
(Bernoulli Society Membership Secretary)

3. Bernoulli Society Committees

Committee on Conferences in Stochastic Processes (CCSP)

The latest news for the Stochastic Processes and their Applications (SPA) conferences is the newly funded cooperative agreement between the Bernoulli Society (BS) and the Institute of Mathematical Statistics (IMS) to support IMS Medallion lecturers at SPA conferences. At its January meeting, the IMS Executive Committee decided to provide funding for (up to two) IMS Medallion Lectures at the SPA meetings on a regular basis. The SPA meetings can provide an attractive venue for select lectures and the reliable funding source should help organisers of SPA conferences.

SPA30 (www.pstat.ucsb.edu/projects/spa05), organised by Raya Feldman, Jaya Bishwal, Guillaume Bonnet, and Janos Englander, is on schedule to take place at the University of California at Santa Barbara, 26 June to 1 July 2005.

SPA31 (www.proba.jussieu.fr/pageperso/spa06/) is being organised by Jean Bertoin, Mireille Chaleyat-Maurel, Anne Estrade, and Sylvie Meleard, for 17-21 July 2006.

The latest addition to the conference line up is SPA32 which will be held on the campus of the University of Illinois in Urbana-Champaign in 2007, organised by Richard Sowers, Robert Bauer, and Reming Song.

Ed Waymire
(Chair, CCSP)

Editorship of Bernoulli News

After three years of being in the role of editor of Bernoulli News, Rodney Wolff is handing in his blue pencil. Any person interested in taking on this role should contact, Peter Jagers (jagers@math.chalmers.se), the President of the Bernoulli Society.

4. General Announcements

New Scientific Director EURANDOM: Professor O.J. Boxma

Professor O.J. Boxma will be the new scientific director of EURANDOM, the European Research Institute for Statistics, Probability, Stochastic Operations Research and their Applications. The appointment is for a period of five years and will start 1 October 2005. Professor Boxma will combine this position with his professorship at the Department of Mathematics and Computer Science of the Eindhoven University of Technology (TU/e). He will take over from Professor W.Th.F. den Hollander, who has held this position since 1 October 2000 and who has been appointed Professor of Probability at the University of Leiden as of 1 October 2005. EURANDOM is jointly funded by TU/e and the Netherlands Organisation for Scientific Research (NWO).

Onno Boxma was born in 1952 in The Hague. In 1974 he finished his study of mathematics at the University of Delft. In 1977 he obtained a PhD degree in mathematics (*cum laude*) at the University of Utrecht. After a postdoctoral fellowship at the IBM Thomas J. Watson Research Center, he worked, until August 1985, at the Mathematical Institute of the University of Utrecht. Between August 1985 and September 1988, he worked at the CWI (the National Research Institute for Mathematics and Computer Science in Amsterdam). At CWI, from July 1989 onwards, he directed the Department of Decision Theory, Statistics and System Theory, and later the cluster Probability, Networks and Algorithms. From August 1987 until September 1988, he was part-time Professor of Business Econometrics and Decision Theory at the Department of Economics of the University of Tilburg.

Since 1 September 1998, Onno Boxma has been Professor of Stochastics at the Department of Mathematics and Computer Science of the TU/e. He continues to be associated part-time to the CWI. He is participating in the research schools BETA and Stieltjes, and in the national network Mathematical Decision Theory. Between August 2000 and August 2004, he was a member of the Research Council for Physical Sciences of NWO. He is a member of the Academy Council for Mathematical Sciences of the Royal Netherlands Academy of Arts and Sciences (KNAW) and of the council of a number of international associations. He is also the editor of the journal *Queueing Systems*.



Professor Onno Boxma

Many compelling problems in science and society are so complex that a description and analysis in terms of random elements is more effective than a fully deterministic approach. Accordingly, stochastics is an essential enabling methodology in areas like genomics and proteomics, polymer physics, risk assessment, image processing, communication networks, reliability, logistics and datamining. As such it is increasingly important in disciplines like biology, physics, chemistry, economics and telecommunication. EURANDOM carries out research in this interdisciplinary area of mathematics.

Jonelleke Kamperman
(EURANDOM)

Special Offer from Springer

Springer is making a special offer to Bernoulli Society members who join the Psychometrika Society. Springer will offer a free book in 2005 to those who join the society. The book has to be a statistics book with a list price of less than USD90. Please address queries to the International Statistical Institute Membership Secretary, Margaret de Ruiter-Molloy (mmly@cbs.nl).

“CodeCogs”

This is to inform you about a new website called “CodeCogs”, which hosts a database of numerical C++ modules. The site is free to use with all software being open-source.

The homepage is at www.codecogs.com.

CodeCogs is a scientific numerical repository of C/C++ code that has been created for mathematicians, scientists, engineers and financial workers. The site hosts a growing number of components with fully documented source code. It is a great place to post questions or problems that you are having with your own numerical research, while also staying in touch with the latest C/C++ developments. Furthermore, you can request software that hasn't been added to the library, develop software for others, or simply post your own numerical solutions. All software can be easily browsed and searched, and if commercial licences are sold for your code then you will receive the royalties. The site has been designed in response to problems that its creators have had in finding a well-documented and easily-navigable database of numerical C/C++ code that is affordable. In particular they wanted high-quality software that can be used in both commercial environments (where it can be incorporated into proprietary software and is also commercially supported) and in open-source software systems. Furthermore, they wanted an 'automatic' system that allowed them to license and download only the software they need, rather than an entire library. To aid research, academics may use most of the code completely free of charge (under the GNU General Public Licence). With the community's support, we aim to offer a very wide range of the most advanced methods for numerical computing. By preventing users from reinventing the wheel, we aim to save everyone time and resources, reduce development risks and help to increase the pace of innovation in general.

*Nick Owens
(Team Member, CodeCogs)*

Bernoulli Now Online with Project Euclid

The ISI Permanent Office is pleased to announce that the Bernoulli journal is now available on-line via Project Euclid (PE), a partnership of independent journals of mathematics and statistics that is designed to address the unique needs of low-cost independent and society journals. It is a non-profit electronic journal publishing initiative of Cornell University Library. The European Mathematical Society, the American Mathematical Society, the Society of Industrial and Applied Mathematics, and the American Statistical Association have all expressed their support for the PE initiative. Methods for accessing the journal were given in the [November 2004 Bernoulli News](#).

Stochastic Processes and their Applications

All Bernoulli Society members have free on-line access to SPA upon paying their membership fee. Details are available at www.sciencedirect.com/spa/. Methods for accessing the journal were given in the [November 2004 Bernoulli News](#).

5. Report on a Research Institute

Centre for Research in Statistical Methodology

The Centre for Research in Statistical Methodology (CRiSM) is a new research centre being set up at the University of Warwick, initially funded by a £4.1m grant from the UK EPSRC/HEFCE Science and Innovation Awards initiative. The aim of CRiSM is to promote research into the methodology of statistics, interpreted broadly to include all research which contributes to the understanding and development of statistical concepts and methods. The Centre will involve the following:

- Three new permanent academic appointments, funded as research positions for the first five years.
- Five 3-year postdoctoral fellowships.
- A visitor programme for hosting statisticians from academia, research institutions or industry.
- Research seminars and workshops.
- A doctoral programme.
- Several fully funded 4-year PhD studentships.
- A program of outreach and research collaboration designed to link the work of the Centre to other sciences and to the wider research community.
-

The Centre plans to make the initial research appointments during the 2005/6 academic year:

- Permanent posts. There will be three permanent positions, two at the lecturer (assistant professor) level and one at the senior lecturer / reader / professorial (associate / full professor) level. These posts will be funded for the first five years as full-time research positions, contributing to the work of the Centre through personal research and active participation in the Centre's activities. A light teaching load during this period will reflect the Centre's commitment to teaching and supervising PhD students. After the initial 5-year period these positions will continue as regular academic appointments at Warwick.
- Postdoctoral fellowships. Five 3-year research fellowships will be available for outstanding PhD graduates in statistics. These positions may be linked to the research interests of the Centre's permanent appointees or open to applicants with interesting research proposals in any area within the Centre's remit.
- Visiting Fellowships. The Centre will host visiting statisticians, for brief visits (for seminars or research discussions) or for longer visits up to six months (for a more substantial involvement in Centre activities).
- Doctoral studentships. The Centre will offer a number of 4-year PhD studentships to suitably qualified graduates who are interested in pursuing a research career in statistics. Studentships will be fully funded (tuition fees and maintenance grant) for UK and EU students, partially funded (maintenance grant plus about 50% fees) for international students.

Further details of these positions, and of all the Centre's activities as they develop, will be posted on the CRiSM web site www.warwick.ac.uk/go/crism/.

Although the research appointments will be advertised in due course in the usual way, the Centre will always welcome informal enquiries and expressions of interest in any of these positions or activities. Please contact any member of the research planning team (John Copas, Jim Smith, Mark Steel, contact details on the CRiSM web site), or email the Centre directly at crism@warwick.ac.uk.

Mark Steel

6. Report on a Recent Meeting

2nd Bachelier Colloquium in Stochastic Calculus and Finance: 9-15 January 2005

The Colloquium was organised by the Bachelier Society and the University of Besancon, under the auspices of the Bernoulli Society and with the financial support from ETH, Zurich, and BNP Paribas Bank, London. The event was held in a nice mountain place in the Alps, Metabief, France, some 50 miles east of Becanson.



Jean Jacod and Albert Shiryaev

The Colloquium brought together not only leading but also young researchers (pictured below) in the area of stochastic calculus with financial applications. The event was dedicated to the 70th birthday of Professor Albert Shiryaev (Moscow), an outstanding contributor to modern stochastics and their applications. Of the 75 participants from all over the world, more than a half were former students or co-authors of Albert. The mornings were scheduled for ... skiing. There was only one afternoon session, usually continuing after the dinner. Everyone congratulated Albert in a unique way, or telling a story. Jean Jacod, one of the plenary speakers and the President elect of the Bachelier Society, greeted Albert, underling his prominent role as President of the Bachelier Society in 1989-1991. Among the (non)surprises were the announcements about honors given to Professor Shiryaev by the Russian Academy of Sciences and the University of South California (Los Angeles).

In some mysterious way the great academic spirit typical of Moscow State University and the Steklov Mathematical Institute moved to the Alps for a week. It was a remarkable and memorable event: groups of people, sitting or standing, were talking about current problems, under the blue sky at a temperature of -10°C . This does not happen every day!

Albert Shiryaev himself presented three impressive lectures in what is called Shiryaev's style. With the same enthusiasm as a 33 year old, he presented curious details about the beginning of his study under the supervision of Andrey N. Kolmogorov, and then covering some very recent progress, especially in the area of sequential analysis.

For everybody, the colloquium was a great satisfaction and inspiration. Besides the many toasts for Albert, the participants thanked also Yu Kabanov and C. Stricker for their efficiency before and during the event.

Jordan Stoyanov



Participants of the Colloquium.

7. Forthcoming Meetings

International Conference on Statistics

in Honour of Professor Kai-Tai Fang's 65th Birthday: 20-24 June 2005

This meeting will be held in Hong Kong, China, 20-24 June 2005.

Professor Kai-Tai Fang, Fellow of the American Statistical Association and the Institute of Mathematical Statistics, is the co-inventor of the uniform experimental design, which is used by engineers to expedite product development. He has discovered new methods for inference in multivariate data. In recent years he has collaborated with biologists and chemists to enhance our understanding of Chinese medicine. He is the author or co-author of six research monographs, twelve textbooks and over 250 articles that cover computational statistics, distribution theory, experimental design, growth curve models, Monte Carlo and Quasi-Monte Carlo methods, multivariate analysis, optimization, popularity, statistical graphs, statistical inference and others. As Professor Fang celebrates his 65th birthday, we are organising a conference to recognise his achievements. The conference will cover all main areas in statistics. Contact fang65@math.hkbu.edu.hk or visit www.math.hkbu.edu.hk/Fang65/ for more information.

30th Conference on Stochastic Processes and Their Applications: 26 June - 1 July 2005

SPA'05 will be a major international meeting, covering the most exciting recent developments in probability. It will be held on the sunny seaside campus of the University of California at Santa Barbara. Opening with a reception on Sunday, 26 June, the program will include three Special Invited Lectures

given by leading researchers, 13 invited talks, and numerous contributed talks. A mid-conference tour and conference dinner will encourage informal interactions between participants. Some evenings are left free for the participants to explore the beautiful town of Santa Barbara or swim in the Pacific Ocean at nearby Goleta beach. The meeting is held under the auspices of the Bernoulli Society for Mathematical Statistics and Probability and co-sponsored by the IMS. The program will feature a Lévy Lecture delivered by Jean Bertoin (Paris VI), two IMS Medallion Lectures presented by Jean-François Le Gall (Paris VI) and Alain-Sol Sznitman (ETH Zurich), and invited and contributed talks. Invited speakers are Percy Deift (Courant), Darrell Duffie (Stanford), Janos Englander (UC Santa Barbara), Nina Gantert (Karlsruhe), Peter Glynn (Stanford), Claudio Landim (IMPA), Vlada Limic (Vancouver), Leonid Mytnik (Technion), Walter Schachermayer (Vienna), Jonathan Taylor (Stanford), Bálint Tóth (Budapest), Tandy Warnow (UT Austin), and Nobuo Yoshida (Kyoto). Contributed paper submissions from new researchers and graduate students are especially encouraged. Although California, and Santa Barbara in particular, are well-known for high hotel prices, we will be able to host participants on campus for an estimated cost of about USD420 (single) and USD340 (double), including three all-you-can-eat buffet style meals (actual costs will be available in December). Several scholarships are available for US-based (but not necessarily US citizens) students and for new researchers. Please check details on the website above. The Scientific Program Committee is: Raya Feldman (Chair, UC Santa Barbara), Robert Adler (Technion), David Aldous (UC Berkeley), Guillaume Bonnet (UC Santa Barbara), Jennifer Chayes (Microsoft and U of Washington), Don Dawson (Carleton U), Rick Durrett (Cornell U), Klaus Fleischmann (WIAS), Tadahisa Funaki (U of Tokyo), Paul Glasserman (Columbia U), Olle Häggström (Chalmers U of Technology), Thomas Mikosch (U of Copenhagen), Philip Pollett (U of Queensland), Wendelin Werner (U Paris-Sud), and Ruth Williams (UC San Diego).

Workshop on Stochastic Models in Molecular and System Biology: 26 June 2005

This meeting will be held at the University of California, Santa Barbara, California, USA, on 26 June 2005. It is a satellite meeting of the 30th Conference on Stochastic Processes and their Application (see above).

Phenomenon such as molecular transport, gene regulation and cellular behavior require very sophisticated models to understand their functions, and the role of mathematicians in this domain is crucial to the analysis of these models. The goal of the workshop is to bring together probabilists interested in biological applications and experts in interdisciplinary research in stochastic modeling for molecular biology problems. See www.pstat.ucsb.edu/projects/smmsb/ for details, or email the organiser Guillaume Bonnet at bonnet@pstat.ucsb.edu.

13th INFORMS Applied Probability Conference: 6-8 July 2005

The 13th INFORMS Applied Probability Conference will take place 6-8 July in the capital city of Canada, Ottawa, Ontario. Please bookmark the conference website: appliedprob.society.informs.org/ottawaconf.html and visit it for updates on the program and on events occurring in and around Ottawa. On the site you are also able to submit your abstract, book your room at the Westin and register for the conference.

We are very pleased to announce that we have three excellent plenary speakers for the meeting: David

Aldous (Berkeley), Onno Boxma (Eindhoven) and Darrell Duffie (Stanford). We have an exciting program of social events planned, including a boat cruise on the Ottawa River, and conference reception on the opening night, and a Museum Evening featuring a choice between the National Gallery of Canada and the Museum of Civilisation. The conference hotel is in an excellent location allowing attendees and their guests to experience Parliament Hill with its daily Changing of the Guard ceremony, to explore the Rideau Canal, and to savour the Byward Market. Please keep in touch with the conference website for all developments. Specific enquiries regarding Program should be directed to Paul Glasserman (Columbia) or Peter Glynn (Stanford). For Local Arrangements and Events, please contact Doug Down (McMaster) (downd@univmail.cis.mcmaster.ca) or David Stanford (U. Western Ontario).

7th International Conference on Teaching Statistics (ICOTS7): 2-7 July 2005

This meeting will be held in Salvador, Brazil, 2-7 July 2005. For further information, please see the website www.maths.unsw.edu.au/~scott/symposium or contact biomcmc@maths.unsw.edu.au.

Recent Advances in Biostatistics, Bioinformatics and Markov Chain Monte Carlo: 7-8 July 2005

This meeting will be held in Sydney, Australia, 7-8 July 2005. It will be organised by the IASE and the Brazilian Statistical Association (ABE), with support of the Brazilian Institute of Geography and Statistics (IBGE). Statistics educators, statisticians, teachers and educators at large are invited to contribute to the scientific program. Types of contribution include invited papers, contributed papers and posters. No person may author more than one invited paper at the conference, although the same person can be co-author of more than one paper, provided each paper is presented by a different person. Voluntary refereeing procedures will be implemented for ICOTS7. Details of how to prepare manuscripts, the refereeing process and final submission arrangements will be announced later. Invited Paper Sessions are organised within nine different conference topics. The list of topic and sessions themes, with email contacts for session organizers, is available at www.maths.otago.ac.nz/icots7, the ICOTS-7 web site, under "Scientific Program". Those interested in submitting an invited paper should contact the appropriate session organiser before 1 December 2004. Contributed paper sessions will be arranged in a variety of areas. Those interested in submitting one should contact Joachim Engel (engel_joachim@ph-ludwigsburg.de) or Allan MacLean (alan.mclean@buseco.monash.edu.au) before September 1, 2005. Those interested in submitting a poster should contact Celi Lopes (celi-lobes@uol.com.br) before 1 February 2006. Details about the registration procedure will be given later. If requested, the IASE is normally happy to give permission for authors to submit their papers (or a more comprehensive version) to other journals, such as Statistics Education Research Journal, Journal of Statistics Education, International Statistical Review or Teaching Statistics. If this occurs the author must seek approval of the editors of the ICOTS7 Proceedings and the IASE President. The paper must have an acknowledgement saying "This article was written for, and published in, the ICOTS7 Proceedings and is reprinted (in revised form, if relevant) here with the permission of the IASE". More information is available from the ICOTS-7 web site or from the ICOTS IPC Chair Carmen Batanero (batanero@ugr.es), the Program Chair Susan Starkings (starkisa@lsbu.ac.uk) and the Scientific Secretary John Harraway (jharraway@maths.otago.ac.nz).

Joint Meeting of the Chinese Society of Probability and Statistics: 9-11 July 2005

This meeting will be held in Beijing, China, 9-11 July 2005. For further information, see math.bnu.edu.cn/statprob/CSPS-IMS2005/.

The joint meeting of the Chinese Society of Probability and Statistics (CSPS) and the Institute of Mathematical Statistics (IMS) will take place in Beijing on 9-11 July 2005. The venue of the meeting is Peking University with accommodation in the nearby Friendship Hotel (shuttles will be provided between the university and the hotel). As a city, Beijing offers many cultural attractions. The Program and Local Organising Committees will be delighted to invite you to come to Beijing. Your participation will ensure that the 2005 CSPS/IMS joint meeting becomes an unforgettable scientific event. The invited program covers a wide range of topics in statistics and probability, presenting recent and state-of-the-art developments in modern methodology research and applications such as non-parametric statistics, machine learning, finance, bioinformatics, environmental statistics, and information technology. Submissions of contributed papers are invited via the conference website with a deadline of 20 January 2005. Moreover, a half day sightseeing to the Great Wall during the meeting is planned and an after-meeting program and an accompanying persons program during the meeting are also being planned. Please visit the conference website for updates.

We look forward to meeting you in Beijing!

Stochastic Modelling of Complex Systems: 10-16 July 2005

The conference (SMOCS-05) will be held 10-16 July 2005 at the Daydream Island resort (Whitsundays, near Proserpine, Queensland, Australia). The conference is organised and partly sponsored by the Australian Research Council Centre of Excellence for Mathematics and Statistics of Complex Systems (www.complex.org.au) and the Australian Mathematical Sciences Institute (www.amsi.org.au). The Australian Fourth National Symposium on Financial Mathematics will be an organic part of the Conference. One of the conference sessions will be dedicated to the 80th birthday of Professor Joe Gani. The program will consist of fifty-minute invited and twenty-five-minute contributed talks. Confirmed invited speakers include: N El Karoui, R Elliot, C R Hwang, P Imkeller, S Ogawa, L Rueschendorf, A N Shiryaev, F Spijksma, S Tavaré and V Vatutin. The SMOCS-05 Web page is located at www.conferences.unimelb.edu.au/smocs05/.

Perspectives in Modern Statistical Inference III: 18-22 July 2005

The conference will be held 18-22 July 2005 in Mikulov, Czech Republic. Jana Jureckova is chair of the Program Committee, and Ivana Horova is the chair of the Local Organising Committee.

The conference web page is located at www.math.muni.cz/workshop_2005/.

4th International Symposium on Imprecise Probabilities and Their Applications: 20-23 July 2005

The conference will be held 20-23 July 2005 at Carnegie Mellon University, Pittsburgh, Pennsylvania, USA.

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. Although the symposium will be open to contributions on all aspects of imprecise probability, three main themes will be emphasised: decision-making, algorithms, and real applications. There will be a workshop addendum to the conference, to be held on 24 July 2004, with invited speakers on the topic of financial risk assessment, to which all of the ISIPTA'05 participants are welcome, at no additional registration cost. Details will be announced later. The Program Board comprises:

- Fabio Cozman (Universidade de Sao Paulo, Brazil)
- Robert Nau (Duke University, USA)
- Teddy Seidenfeld (Carnegie Mellon University, USA)

If you have any questions about the symposium, please contact the Organising Committee at teddy@stat.cmu.edu or fgcozman@usp.br or at the following address.

Teddy Seidenfeld
Department of Statistics
Carnegie Mellon University
Pittsburgh PA 15213
UNITED STATES OF AMERICA
Telephone +1 412 268 2209
Facsimile +1 412 268 1440

25th European Meeting of Statisticians: 24-28 July 2005

The 25th European Meeting of Statisticians will be held in Oslo, the capital of Norway, 24-28 July 2005, under the auspices of the Bernoulli Society. See www.ems2005.no for final details.

2nd Brazilian Conference on Statistical Modelling in Insurance and Finance: 28 August to 3 September 2005

This meeting will be held in São Paulo, Brasil. See www.ime.usp.br/~ubatuba/2nd/.

9th Brazilian Probability School: 31 July to 15 August 2005

This conference will be held in São Paulo, Brasil. The conference website can be found at www.ime.usp.br/ebp/ebp9/.

Courses and talks will be given by Imre Csiszar, Giovanni Jona-Lasinio Miguel Abadi, Pierre Collet, Juan Antonio Cuesta-Albertos, Thierry De La Rue, Roberto Fernández, Nancy Garcia, Charles M Newman, Sandro Vaienti and Victor Yohai.

8th IMS North American New Researchers Conference: 2-6 August 2005

This conference will be held at the University of Minnesota, 2-6 August 2005. These conferences were/are organised by the IMS to promote interaction among new researchers primarily by introducing them to each other's research in an informal setting. As part of the conference, participants will present talks and posters on their research and discuss interests and professional experiences over meals and social activities organised through the meeting as well as by the participants themselves. The relationships established in this informal collegiate setting among junior researchers are ones that may last a career, or even lifetime! The New Researchers Conference is a meeting of recent PhD recipients in Statistics and Probability. A new researcher is defined as anyone who has received a PhD since 2000. (Applications have now closed.)

For further details, please see the website pages.pomona.edu/~jsh04747/NRC/NRC.htm or email Galin Jones: galin@stat.umn.edu.

4th Conference on Extreme Value Analysis, Probabilistic and Statistical Models and their Applications: 15-19 August 2005

This conference will be held in Gothenburg, Sweden, 15-19 August 2005. The Scientific Organising Committee consists of Stuart Coles, Richard A Davis, Claudia Kluppelberg, Thomas Mikosch, Holger Rootzen and Johan Segers. The Local Organising Committee consists of Henrik Hult, Filip Lindskog, Thomas Mikosch, Holger Rootzen and Catalin Starica. See www.math.ku.dk/~mikosch/maphysto_extremes_2005/extremes.html for more information.

Conference on Stochastic Geometry and its Applications: 3-7 October 2005

The conference will be held in Bern, Switzerland, 3-7 October 2005. The conference topics concern various aspects of stochastic geometry and its applications, in particular, in material science and telecommunications. One day of the conference will be devoted to Professor Dietrich Stoyan. For more information contact Ilya Molchanov (ilya@stat.unibe.ch) or visit the website www.cx.unibe.ch/~ilya/wbec/.

XIV ELAM - Latin American School of Mathematics

The conference will be held in Solís, Uruguay, 1-9 December 2005. ELAM is one of the main events on Mathematics in Latin America, and this edition is devoted to Probability and Dynamical Systems. This event will be also part of the celebration of the 10th anniversary of the foundation of UMALCA (Unión Matemática de América Latina y el Caribe), Mathematical Society for mathematicians from Latin American and Caribbean countries. The organising committee is Pablo Ferrari (USP-Brasil), Roberto Markarian (IMERL-Uruguay), Ernesto Mordeki (CMAT-Uruguay), Gonzalo Perera (IMERL-Uruguay), Martin Sambarino (CMAT-Uruguay), Marcelo Viana (IMPA-Brasil), Mario Wschebor (CMAT-Uruguay) and Marcelo Cerminara (Secretary) (IMERL-Uruguay). There will be six courses and eight invited lectures, as well as four sessions devoted to short communications.

Invited courses will be given by:

- Pierre Collet, Ecolé Polytechnique, France: "Probability and dynamical systems"
- Konstantin Khanin: Heriot-Watt University, Edinburgh, UK: "Ergodic theory, continued fractions and renormalisations"
- Alain Chenciner: IMCCE and Université Paris VII-Denis Diderot, France: "Calculus of variations in the convex case: an introduction to Fathi's weak KAM theory and Mather's theory of minimal invariant measures"
- Michael Shub y Charle Pugh, University of Toronto, Canada: "Introduction to hyperbolic and partially hyperbolic dynamical systems"
- Ravi R Mazumdar, University of Waterloo, Canada: "Applications of probability to traffic modeling" David Nualart, Universitat de Barcelona, Spain: "Fractional Brownian Motion: stochastic calculus and applications".

The organising committee will probably be able to provide some financial support to postgraduate students and mathematicians from Latin America. No registration fees will be charged to participants for the event. For more information, please contact elam@fing.edu.uy, and see the website <http://imerl.fing.edu.uy/elam/>.

German Open Conference on Probability and Statistics

This conference will be held in Frankfurt, Germany, 14-17 March 2006. This conference is held every two years by the Fachgruppe Stochastik of the German Mathematical Society. It provides a forum for participants from universities, business, and industry to discuss new results in the area of probability and statistics. The "Stochastik-Tage" have become the major event probability and statistics in Germany, and belong to the most important probability and statistics conferences in Europe. There will be 14 sections covering major parts of the field, and a few hundred participants are expected. A first announcement of the conference, including the list of sections, their organisers and the plenary speakers, is at <http://stoch2006.math.uni-frankfurt.de>.

Conference on Stochastics in Science, in Honour of Ole Barndorff-Nielsen's 71st Birthday: 20-24 March 2006 This conference will be held in Guanajuato, Mexico, 20-24 March 2006. Contact pabreu@cimat.mx or visit the website www.cimat.mx/Eventos/oebn-conference.

Fifth International Conference on Probability and Statistics (PROBASTAT2006): 25-30 June 2006

The 5th International Conference on Probability and Statistics, PROBASTAT 2006, will be held at Smolenice Castle, Slovakia, 5-9 June 2006. Smolenice is a village in the west part of Slovakia, located about 60 km north-east of the capital city Bratislava. The Smolenice Castle, surrounded by a beautiful park, towers above the village of Smolenice in the eastern foothills of Male Karpaty (Small Carpatians). The castle used to be a stronghold watching the Czech Road, and it was destroyed and abandoned in late 18th century. From this medieval stronghold only a part of the outside rampart with a cannon bastion is preserved. Renovation of the castle in Romantic style, started in the late 19th century, and was finished in 1955. The castle is used to shelter both recreation and work (conferences, workshops, seminars, and so on). The conference sessions will cover the following areas:

- Regression and Mixed Models (Chairs: Marie Hušková, Charles University, Prague, and Júlia Volaufová, Louisiana State University Health Sciences Center, New Orleans)
 - Experimental Design (Chairs: Werner Müller, University of Economics and BA, Vienna, and Andrej Pázman, Comenius University, Bratislava)
 - Time Series (Chair: Benedikt Pötscher, University of Vienna)
 - Statistical Learning (Chair: Ivan Mizera, University of Alberta, Edmonton)
- There will be invited talks on these areas. Contributed papers or posters on these areas or others are welcome. A proceedings volume is intended to be published after the conference.

For more details visit the web site at <http://aiolos.um.savba.sk/~viktor/probastat.html> where the information is regularly updated, or contact the organisers at:

PROBASTAT 2006

Institute of Measurement Science

Slovak Academy of Sciences

Dubravska cesta 9

841 04 BRATISLAVA

SLOVAK REPUBLIC

E-mail: probastat@savba.sk.

9th International Vilnius Conference on Probability Theory and Mathematical Statistics

This conference will be held in Vilnius, Lithuania, 25-30 June 2006, under the auspices of the International Statistical Institute. For more information, contact Aleksandras Plikusas (conf@ktl.mii.lt) at the Institute of Mathematics and Informatics, Akademijos str. 4, 08663, Vilnius, Lithuania, or visit www.science.mii.lt/vilconf9/.

6th International Conference on Stereology, Spatial Statistics, Stochastic Geometry: 26-29 June 2006
This conference will be held at the Charles University, Faculty of Mathematics and Physics, in Prague, Czech Republic, 26-29 June 2006. The meeting is devoted to theory and applications. For more information, contact Viktor Benes (benesv@karlin.mff.cuni.cz) or Radka Juzkova (radka.juzkova@svses.cz).

The website for the meeting is at www.karlin.mff.cuni.cz/s4g/.

7th International Conference on Teaching Statistics (ICOTS-7): 2-7 July 2006

The International Association for Statistical Education (IASE) and the International Statistical Institute (ISI) are organising the 7th International Conference on Teaching Statistics (ICOTS-7) which will be hosted by the Brazilian Statistical Association (ABE) in Salvador (Bahia), Brazil, 2-7 July 2006. Most of the 54 Invited Paper Sessions (arranged into nine different topics) are complete. In addition, four Special Interest Group Meetings (three of them in both Portuguese and Spanish) have been arranged for those interested in discussing a particular theme. Contributed papers and posters dealing with any aspect of statistics education are welcome. Contributed paper will be arranged in a variety of sessions, taking into account the proposals received. An optional refereeing process will be arranged for those

wishing their papers to be refereed. Those interested in submitting a contributed paper should contact, before 1 September 2005, either

- Joachim Engel
(engel_joachim@ph-ludwigsburg.de)
- Alan McLean
(alan.mclean@buseco.monash.edu.au)

Those interested in submitting a poster should contact Celi Lopes (celilopes@uol.com.br) before 1 February 2006. Detailed guidelines for authors, deadlines and other information are available at www.maths.otago.ac.nz/icots7/.

More information can be obtained from Carmen Batanero (batanero@ugr.es).

XXIII International Biometric Conference (IBC2006): 16-21 July 2006

The International Biometric Conference, sponsored by the International Biometric Society, is held every two years and brings together statisticians and bioscientists interested in the development and application of statistical and mathematical methods for the biological sciences. The conference was held in Berkeley, California, in 2000; in Freiburg, Germany (www.abc2002.uni-freiburg.de) in 2002, and in Cairns, Australia (www.ozaccom.com.au/cairns2004/) in 2004. The 2006 meeting will be held in Montreal, Quebec, Canada, 16-21 July 2006. Please see www.abc2006.org for information, or contact the chair of the Local Organising Committee, James Hanley by email at james.hanley@mcgill.ca.

31st Conference on Stochastic Processes and their Applications: 17-21 July 2006

This conference will be held in Paris, France, 17-21 July 2006. This annual event will be organised under the auspices of the Bernoulli Society for Mathematical Statistics and Probability and co-sponsored by the Institute of Mathematical Statistics. Detailed information will be posted at www.proba.jussieu.fr/pageperso/spa06/.

26th European Meeting of Statisticians: 24-28 July 2006

This conference will be held in Torun, Poland. This is the first announcement. The chairperson of the Scientific Program Committee is Herold Dehling (Ruhr-Universität Bochum). Adam Jakubowski (Nicolaus Copernicus University, Torun) is in the chair of the Local Organising Committee.

The town of Torun, located over the biggest river of Poland, Vistula, is famous for being the place where Nicolaus Copernicus was born in 1473. Torun's main attraction is as the medieval town of Torun, as inscribed in The World Heritage List. The old town of Torun is an example of a small historic trading city that preserves to a remarkable extent its original street pattern and outstanding early buildings, and which provides an exceptionally complete picture of the medieval way of life. For more information on Torun visit www.torun.pl. Nicolaus Copernicus University is the main organising institution of the conference. It was founded in 1945, by a group of professors which left Vilnius. The university serves to more than forty thousand students and its campus offers perfect conditions for the conference.

Visit www.uni.torun.pl/en to learn more on the University. The news related to the conference will be published on the conference web page www.ems2006.umk.pl. The contact e-mail is ems2006@umk.pl.

Prague Stochastics 2006: 21-25 August 2006

This conference will be held in Prague, Czech Republic, 21-25 August 2006. It is a joint session of the 7th Prague Symposium on Asymptotic Statistics and the 15th Prague Conference on Information Theory, Statistical Decision Function and Random Processes, organized under the auspices of the Bernoulli Society for Mathematical Statistics and Probability. The meeting will be organised by the Department of Probability and Mathematical Statistics, Faculty of Mathematics and Physics, Charles University and the Department of Stochastic Information, Institute of Information and Automation, Czech Academy of Sciences. The scientific program will be aimed to cover wide range of stochastics with special emphasis on the topics of this lively field which have been pursued in Prague. Contact Zuzana Praskova, Department of Statistics, Charles University, Sokolovska 83, 186 75 Prague, CZECH REPUBLIC, e-mail praskova@karlin.mff.cuni.cz, or see www.utia.cas.cz/pragstoch06 for further details.

8. Job Advertisements

Message from the Treasurer

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

Ursula Gather
(Bernoulli Society Treasurer)

University of Fribourg, SWITZERLAND

The Faculty of Science of the University of Fribourg (Switzerland) invites applications for a position of a FULL PROFESSOR IN STATISTICS OR PROBABILITY THEORY at the Department of Mathematics starting from 1 March 2006, or at the earliest convenience.

We are seeking candidates with an internationally recognised research record in any area of statistics or probability theory and proven ability to direct research of high quality. Duties of the new professor include teaching of mathematics at undergraduate and graduate level, in particular in statistics and probability theory, and the management of the statistical consulting service.

He or she will also have to teach in French or German (if necessary after a convenient time of adaptation), to become acquainted with both languages and to assume administrative duties. Applications with curriculum vitae, a list of publications and a short outline of the current and planned

research should be sent by 31 July 2005, to the Dean of the Faculty of Science, University of Fribourg, Perolles, CH-1700 Fribourg, SWITZERLAND.

Further information may be obtained from Professor Jean-Paul Berrut (jean-paul.berrut@unifr.ch) or at www.unifr.ch/math/OpenPosition. The Faculty of Science encourages female candidates to apply.

9. Who is Who in the Bernoulli Society

OFFICE	OFFICE BEARER	LOCATION	EMAIL
President	Peter Jagers	Göteborg, Sweden	jagers@math.chalmers.se
President Elect	Jean Jacod	Paris, France	jj@ccr.jussieu.fr
Past President	Donald Dawson	Ottawa, Canada	ddawson@math.carleton.ca
Scientific Secretary	Arnoldo Frigessi	Oslo, Norway	frigessi@nr.no
Membership Secretary	V. Mammitzsch	Marburg, Germany	mammit@mathematik.uni-marburg.de
Treasurer	Ursula Gather	Dortmund, Germany	gather@statistik.uni-dortmund.de
Executive Secretary	Daniel Berze	Voorburg, The Netherlands	isi@cbs.nl
Council Member 2001-2005	Paul Feigin	Haifa, Israel	paulf@ie.technion.ac.il
Council Member 2001-2005	Chii-Ruey Hwang	Taipei, Taiwan	crhwang@sinica.edu.tw
Council Member 2001-2005	Tom Kurtz	Madison, USA	kurtz@math.wisc.edu
Council Member 2001-2005	Elisabeth de Turkheim	Paris, France	et@jouy.inra.fr
Council Member 2001-2005	Ruth Williams	San Diego, USA	williams@euclid.ucsd.edu
Council Member 2001-2005	Victor Yohai	Buenos Aires, Argentina	vyohai@sinectis.com.ar
Council Member 2003-2007	Tim Brown	Canberra, Australia	tim.brown@anu.edu.au
Council Member 2003-2007	Murad Taqqu	Boston, USA	murad@math.bu.edu
Council Member 2003-2007	Frank den Hollander	Eindhoven, The Netherlands	denhollander@eurandom.tue.nl
Council Member 2003-2007	Valerie Isham	London, UK	valerie@stats.ucl.ac.uk
Council Member 2003-2007	Zhi-ming Ma	Beijing, China	mazm@mail.amt.ac.cn

Council Member 2003-2007	Mario Wschebor	Montevideo, Uruguay	wschebor@cmat.edu.uy
Chair, Publication Committee	Peter Jagers	Göteborg, Sweden	jagers@math.chalmers.se
Co-Chair, BS/IMS Liaison Committee	W. R. van Zwet	Leiden, The Netherlands	vanzwet@math.leidenuniv.nl
Co-Chair, BS/IMS Liaison Committee	Ole E. Barndorff-Nielsen	Aarhus, Denmark	oebn@imf.au.dk
Chair, Committee for Conferences on Stochastic Processes	Ed Waymire	Corvallis, USA	waymire@math.orst.edu
Chair, European Regional Committee	Marie Huskova	Prague, Czech Republic	marie.huskova@mff.cuni.cz
Chair, Committee on Probability and Statistics in the Physical Sciences	Wojbor Woyczynski	Cleveland, USA	waw@po.cwru.edu
Chair, Latin America Regional Committee	Pablo Ferrari	São Paulo, Brazil	pablo@ime.usp.br
Chair, East-Asian and Pacific Regional Committee	Tim Brown	Canberra, Australia	tim.brown@anu.edu.au
Editor, <i>Bernoulli</i>	Peter McCullagh	Chicago, USA	pmcc@galton.uchicago.edu
Editor, <i>Bernoulli News</i>	Rodney Wolff	Brisbane, Australia	r.wolff@qut.edu.au
Editor, <i>Journal of Stochastic Processes and Their Applications</i>	Philip Protter	Ithaca, USA	pep4@cornell.edu
Editor, <i>International Statistical Review</i>	E. Arjas	Helsinki, Finland	elja.arjas@rni.helsinki.fi
Bernoulli Society Web Editor	Björn Böttcher	Marburg, Germany	boettcher@mathematik.uni-marburg.de