Bernoulli NEWS

NEWSLETTER OF THE BERNOULLI SOCIETY FOR MATHEMATICAL STATISTICS AND PROBABILITY

SOME HIGHLIGHTS FROM THIS ISSUE

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Itô Prize 2009 Announcement

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Bernoulli News, Volume 16 (Number 1) 2009
Published two times each year by the Bernoulli Society
ISSN 1360-6727

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The deadline for the next issue is September 30, 2009.
Please email submissions as plain text to the Editors:
Eric Cator (e.a.cator@tudelft.nl), Erik van Zwet (evanzwet@math.leidenuniv.nl).
This newsletter is available at the Bernoulli Society website **http://isi.cbs.nl/Bnews/index.html**.
ISSN 1360-6727

WORD FROM THE PRESIDENT

This issue of Bernoulli News is the last one during my term, and thus I would first like to thank all of you who have contributed to the life of the Society during these last two years.

A special mention is due to Ursula Gather and Arnoldo Frigessi, former treasurer and scientific secretary, who have left the Executive committee during this period, and who have been a big help for the Society. Two persons have accepted to replace them, José Manuel Corcuera from Barcelona and Nakahiro Yoshida from Tokyo, and should take these positions as soon as, and if, the Council agrees with their nomination: I certainly hope that this will be the case. Let me also mention that Ed Waymire has accepted to be President-elect, and I also strongly hope that the Council will approve.

Now, to your agendas: the next General Assembly and Council meeting are scheduled to take place during the forthcoming SPA Meeting to be held in Berlin from July 27--31, 2009. Although they duplicate with the General Assembly and Council meeting to be held during the next ISI Session in Durban (August 16--22), it has been considered better to do so since the attendance by Bernoulli Society members is likely to be much more numerous in Berlin than in Durban.
By the way, the Berlin meeting is probably on the agenda of most of you already, and if not, there is still time to register! Indeed, it has an extremely attractive program, and this meeting will undoubtedly be at the same level of scientific interest as the World Congress in Singapore last year. You can also think already about the 2010 SPA meeting, in Osaka, and even about the next World Congress in 2012 in Istanbul.

On the publications side, the Society has accepted jointly with other scientific societies like the IMS, to scientifically manage a new project of an online “Encyclopedia of Probability and Statistics” which will be technically produced by Springer, and will be available free of charge. For the other publications sponsored by our Society, Thomas Mikhosh has replaced Maria-Eulalia Vares as the new editor of SPA, whereas the new editors of the electronic journals co-published with the IMS are Timo Seppäläinen for ECP, Balint Toth for EJP and Geoffrey Grimmett for PS. Welcome to all, and thanks to the past editors!

As for the other aspects of the activities of the Society, I could say that things are steady, which means in particular that they could improve: on the one hand, in my opinion, the Society fulfills its role of scientific animation of the community in a rather satisfactory way, by means of the meetings and workshops it sponsors and the publications it edits or co-edits. On the other hand, we still are faced with the same problems of relatively weak membership and too few young members. Of course, the changes in the membership fees that have been implemented cannot yet have improved the situation in a significant way, but we should keep these questions in mind in the near future. And perhaps, we should pay more attention, as a scientific society, to the “exterior” world: in view of the world financial crisis that we are experiencing now and, correlatively, of the many criticisms that mathematicians and especially probabilists are facing from society as a whole; it might be one of our duties to launch a discussion forum about the responsibility that the statistics and probability community might have had in the initiation and the development of (some elements of) this crisis: this question has become a major topic of discussion among mathematicians and within some national societies, but we might perhaps contribute?

Jean Jacod
President of the Bernoulli Society

KIYOSI ITÔ REMEMBERED (1915 -- 2008)

Kiyosi Itô passed away on November 10, 2008, in Kyoto, due to respiratory problems. A few days before, he had been awarded the "Order of Culture", the highest distinction delivered by the Emperor of Japan. A formal reception had been held, for this occasion, in the Research Institute of Mathematical Sciences of Kyoto.

K. Itô was born in 1915, in the prefecture of Mie in Japan. His invention of stochastic calculus is by now a central element in Probability Theory. It took nearly twenty five years for this work, which had been elaborated between 1942 and 1950, to permeate the field until it became a standard topic taught in every course on advanced probability.

In 1970, K. Itô published a second revolutionary paper, in which he developed the theory of excursions of a Markov process. This work immediately inspired new studies, for Brownian excursions in particular, allowing to revisit and extend the pioneering work of Paul Lévy on this topic.

K. Itô is the co-author, with H.P. Mc Kean, of the book *Diffusion Processes and their Sample paths* (1965), which has been extremely influential in the study of diffusion processes, say between 1965 and 1980.

One should also mention Itô's book on infinite-dimensional Markov processes, a topic of which he was particularly fond, as can be seen from the Foreword in *Selected Papers* (1987) in which he writes: *After several years it became my habit to observe even finite-dimensional facts from the infinite-dimensional viewpoint*. Indeed, this viewpoint is extremely fruitful, as Itô's theory of excursions shows very clearly. I consider that Malliavin Calculus hinges upon the same general principle (this is not a very original statement!)

K. Itô has founded an extremely powerful probabilistic school in Japan; among his students let me mention N. Ikeda, H. Kunita, M. Fukushima and S. Watanabe, each of whom had also many students who continued to develop their master's field.

To summarize, K. Itô is one of the greatest probabilists of the twentieth century, in the same vein as P. Lévy and A. Kolmogorov.

Marc Yor

BERNOULLI SOCIETY MEMBERS AND COMMITTEES

The Publications Committee

The new Publications Committee of the Bernoulli Society started its work in June 2008. The members are Michael Sørensen (Chair), Olle Häggström, Claudia Klüppelberg, Peter McCullagh and Maria Eulalia Vares. The committee met for the first time during the World Congress in Singapore in July 2008. The chairman is also a member of the publications committee of the International Statistical Institute (ISI) to improve the relations with our umbrella organization.

A main activity of the committee has been to find new editors of various journals in which the Bernoulli Society (BS) is involved. The committee is very happy that Thomas Mikosch (Copenhagen) has agreed to become the editor of Stochastic Processes and Their Applications from April 2009. He replaces Maria Eulalia Vares. I would like to take the opportunity to thank Eulalia for her enormous work for the journal. Not only has she been an unusually careful and hard working editor, she has also been very active in her contacts with Elsevier, the publisher of the journal. An important result of her efforts is the introduction of the Alternative Institutional Subscription which allows universities to subscribe to the journal at about half the usual price. The publications committee now has an ongoing dialogue with Elsevier about the journal, which should make it a bit easier to be an editor in the future.

Jointly with the Institute of Mathematical Statistics (IMS), the Bernoulli Society publishes three electronic journals. A BS/IMS committee chaired by Steve Lalley has appointed the following editors. Bálint Tóth (Technical University Budapest) is now editor of the Electronic Journal of Probability, Timo Seppäläinen (University of Wisconsin-Madison) is the editor of Electronic Communications in Probability, and Geoffrey R. Grimmett (Cambridge University) is the editor of Probability Surveys.

Another important activity has been negotiations with Springer about the launch of an open-access electronic Encyclopedia of Probability and Statistics. The Publications Committee is enthusiastic about this project, which is jointly shared with Springer and a number of other societies including the IMS and the ISI.

The Publications Committee has also taken care of a number of smaller problems. For instance, the committee decided that Stochastic Processes and Their Applications will publish a memorial issue in honour of Professor Kiyoshi Ito, and has appointed Claudia Klüppelberg to an ISI committee to restructure the editorial board of the International Statistical Review. A main activity in the coming months will be to find the next editor of the Bernoulli journal.

Michael Sørensen
Chair

Call for News of Members and Colleagues

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

Acknowledgements from the outgoing editor of SPA

It is my pleasure to warmly thank all the members of the editorial board of the journal *Stochastic Processes and their Applications* whose term finished on March 31, 2009.
I thank them for their scientific input and for their dedication to the editorial work during the past three years. Besides, all it takes to deal with a mathematical journal as SPA, I also recognize their fundamental collaboration on the effort that has been made during the whole year of 2007, in conjunction with the Bernoulli Society and several members of our probability community, and which resulted in lower prices for the institutional subscription, through the enhancement of the “alternative subscription”. This required extra work, quite beyond the usual tasks of an editorial board, but it was also very important to maintain the good health of SPA given its special challenge: the journal is published and owned by Elsevier under the scientific sponsorship of the Bernoulli Society.

My warm thanks and best wishes to the following colleagues who served as associate editors during this time: Kenneth Alexander, Enrique D. Andjel, Thierry Bodineau, Richard A. Davis, Pierre Del Moral, Freddy Delbaen, Paul Doukhan, Richard Durrett, Damir Filipovic, Mark Freidlin, Frank den Hollander, Monique Jeanblanc, Haya Kaspi, Arturo Kohatsu-Higa, Dmitry Kramkov, Jin Ma, Sylvie Méléard, Thomas Mikosch, Leonid Mytnik, Victor Pérez-Abreu, Philip Protter, Jeremy Quastel, Alejandro F. Ramírez, Ellen Saada, Marta Sanz-Solé, Michael Sørensen, Denis Talay and Roger Tribe.

Maria Eulalia Vares, Past Editor of SPA, 2006--2009

JOURNAL ANNOUNCEMENTS

SPA Itô prize 2009

We are pleased to announce that the 2009 Itô prize will be awarded to Marc Wouts, for the article "A coarse graining for the Fortuin-Kasteleyn measure in random media", Stochastic Processes and their Applications 118, 1929--1972 (2008).

The prize honors the memory and celebrates the legacy of Professor Kiyosi Itô and his fundamental contributions to probability theory. It is awarded bi-annually by the Editorial Board of the journal.

The winning article was selected by the Editorial Board (2006--2009) of the journal. The prize will be presented at the 2009 SPA Conference, Berlin, Germany, and consists of a monetary award of $5000.

Maria Eulalia Vares, Past Editor of SPA, 2006--2009
Thomas Mikosch, Editor of SPA

A tribute to Professor Itô: A special issue of SPA

On November 10, 2008, Professor Kiyosi Itô, one of the giants on the field of probability for the twentieth century, passed away. Soon after receiving this sad news, the editorial board of the journal *Stochastic Processes and their Applications* decided to publish a special volume, as a tribute to Professor Itô's achievements. The volume is under preparation with the participation of Professor Marc Yor as Guest Editor. This project, one among several others in the mathematical community, plans to celebrate Itô's works and to present original aspects of this Itô era, and its ongoing developments.

Maria Eulalia Vares, Past Editor of SPA, 2006--2009

REPORTS ON RECENT MEETINGS

ISNI2008

The IMS co-sponsored meeting *ISNI2008 -- International Seminar on Nonparametric Inference --* was hosted by the Faculty of Economics and Business of the University of Vigo (Vigo, Galicia, NW of Spain) from November 5--7, 2008. The opening ceremony, chaired by the Rector of the University of Vigo (picture), and all the scientific sessions took place at the modern, 500 seating Conference Room of the Faculty.

The topic of the seminar was Nonparametric Statistics. Recent advances in survival analysis, curve estimation, functional data analysis, goodness-of-fit tests, variable selection methods, extremes and regression under shape constraints (among many other topics) were discussed in the seventeen plenary invited talks. Special invited speakers were: Peter Hall (Melbourne), Hans Müller (Davis), Jan Swanepoel (North-West, Potchefstroom, South Africa), Anthony Davison (Lausanne), Lutz Duembgen (Bern), Anestis Antoniadis (Grenoble), Gerda Claeskens (Leuven), Natalie Neumeyer (Hamburg) and a young local researcher, Juan Carlos Pardo-Fernández (Vigo). In addition, 31 contributed papers were presented. Almost one hundred people attended the seminar.

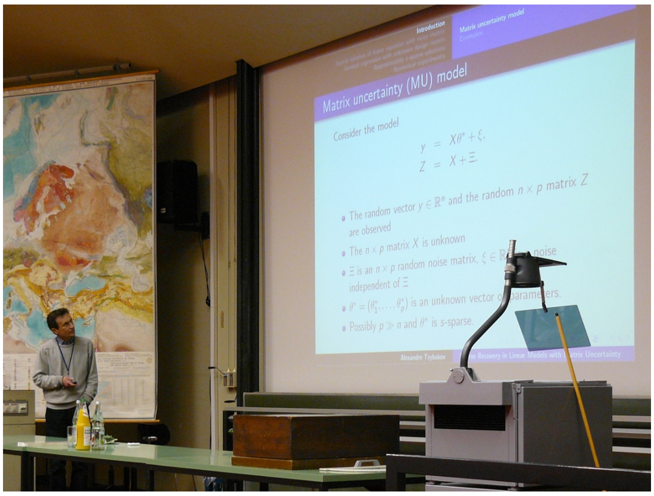
The nice, friendly atmosphere created at the Faculty of Economics during both the scientific sessions and the lunch and coffee breaks helped to create an atmosphere of friendly collaboration. Moreover, the social program allowed the participants to visit enjoyable local monuments and natural areas such as the Pazo Quiñones de León at Castrelos Park where an Official Reception by the Mayor of the town took place, and the Monterreal Fortress in Baiona, that hosted the Conference Dinner on Friday evening (picture).

At the website of the seminar, www.isni2008.com, the proceedings are freely available. This website also lists a number of institutions and organizations that supported the conference, among which the Bernoulli Society. Notably, the *Journal of Nonparametric Statistics* will dedicate a Special Issue to ISNI2008. The guest editors of this special Issue are Ricardo Cao, Winfried Stute and Philippe Vieu, all of them members of the Scientific Committee of the seminar.

Jacobo de Uña-Álvarez
Local organizer

Statistical Regularization and Qualitative Constraints

From November 20--22, 2008, the German-Swiss (DFG-SNF) research group FOR916 officially started a series of activities by a conference on "Statistical Regularization and Qualitative Constraints" at the University of Göttingen (Germany). Thirteen invited speakers presented their work in plenary lectures and stimulated numerous discussions. About 100 participants enjoyed the opportunity of sharing their ideas. The opening talk was given by Alexandre Tsybakov (Paris) (picture) and the closing lecture by Ya'akov Ritov (Jerusalem).



The conference will be continued in 2011. For further information, including most of the presentations and a picture gallery see

http://www.stochastik.math.uni-goettingen.de/for916/conference

Conference Committee: Joachim Buhmann, Peter Bühlmann, Lutz Dümbgen, Sara van de Geer, Bernd Fitzenberger, Thorsten Hohage, Enno Mammen, Axel Munk, Martin Schlather, Stefan Sperlich, Jeannette Woerner.

Klaus Frick

Forthcoming Meetings

European Meeting of Statisticians 2009

EMS 2009 will be a major European international meeting of 2009 covering mathematical statistics, statistical applications and applied probability. It will be held 20--24th July in Toulouse at the Université Paul Sabatier. The meeting will be held under the auspices of the Bernoulli Society for Mathematical Statistics and Probability, the IMS and ISI. The programme will feature the Opening Lecture delivered by Emmanuel Candes (Caltech), the Forum Lectures presented by Aad van der Vaart (Vrije Universiteit) and the Closing Lecture given by Jeff Steif (Chalmers University of Technology).

The Special Invited Lecturers will be Nina Gantert (University of Muenster), Tillmann Gneiting (University of Washington), Iain Johnstone (Stanford University), Gabor Lugosi (Universitat Pompeu Fabra), Andrew Majda (New York University), Péter Major (Hungarian Academy of Sciences), Geert Molenberghs (Hasselt University) and Thomas Nichols (GlaxoSmithKline). Some of the themes from the Special Invited Lectures will be continued into the Invited Paper Sessions, which cover many other topics as well – see the conference website

http://www.math.univ-toulouse.fr/EMS2009/

Registration fees are 300 € (full rate), 260 € (Bernoulli members) and 170 € (students). Note that these fees include neither the conference dinner nor the Wednesday social events. We will be able to host some participants in student rooms at a cost of €20 per day, breakfast included, with low cost meals.

Toulouse is an occitanian capital at the heart of the south west of France, especially pleasant in the summertime. The conference will open with a "dégustation de vins et fromages" on Monday, 20th July. Several mid-conference excursions and a conference dinner will help to create a friendly atmosphere in which participants can easily establish new contacts. During the free evenings, participants can enjoy the beautiful old town of Toulouse between the quays of the Garonne and the banks of the Canal du Midi.

Jean-Claude Fort
ems2009@math.univ-toulouse.fr

Probability at Warwick Young Researchers Workshop

The Probability at Warwick Young Researchers Workshop will be held from 20--24 July 2009. It has the principal aim of bringing together young researchers working in probability, and will feature lectured courses by two excellent speakers intended to be accessible to graduate mathematicians and probabilists:

- One methodology for random graphs and random networks by Prof. David Aldous (University of California, Berkeley)

- Separation of time scales and averaging of fast subsystems for stochastic chemical reaction models by Prof. Tom Kurtz (University of Wisconsin, Madison)

Registration is now open, with the deadline for the allocation of subsidised places being 1 May 2009. For further details, please see: www.warwick.ac.uk/go/paw

David Croydon

CLAPEM XI 2009

The next Latin American Congress in Probability and Mathematical Statistics, XI CLAPEM, will be held November 1—9, 2009, in Venezuela under the sponsorship of the Latin American Society for Probability and Mathematical Statistics (SLAP'EM), the Latin American Chapter of the Bernoulli Society. The program includes 2 short courses, plenary talks, invited sessions as well as general poster and oral communication sessions.

Short courses:

- Quasi-stationary distributions. Prof. Servet Martnez, Universidad de Chile.
- Classification and cluster analysis for functional data. Prof. Ricardo Fraiman, Universidad de San Andrés, República Argentina y Universidad de la República, Uruguay.

Invited speakers:

- Peter Bickel (University of California, Berkeley)
- Peter Bühlmann (ETH, Zürich)
- David Donoho (Stanford University)
- Luis Gorostiza (CINVESTAV, IPN, México)
- Greg Lawler (University of Chicago)
- Peter Hall (University of Melbourne)
- Marta Sanz–Solé (Universitat de Barcelona)
- Vladas Sidoravicius (IMPA–Brasil, CWI Amsterdam)

Confirmed Invited Sessions:

- Probability models in biology, organized by Sylvie Meleard
- Sea modeling, organized by Georg Lindgren
- Bayesian Methods, organized by Alicia Carriquiry
- Environmental Statistics, organized by Alexandra Schmidt and Lelys Bravo
- Fractional Brownian Motion, organized by Cipriam Tudor
- Levy Processes, organized by M. Emilia Caballero and Víctor Rivero
- Statistical Mechanics and Interacting Particle Systems, organized by Pablo Ferrari
- Random Media, organized by Alejandro Ramírez
- Interface between Probability and Statistics, organized by Gabor Lugosi
- Topics in Robust Statistics, organized by Alfonso Gordaliza
- Statistics in Manufacturing Technology , organized by Vijay Nair
- Session in honor of Mario Wschebor, organized by J-M Azaïs
- Mathematical Finances, organized by Jean-Charles Rochet
- Quantum Probability, organized by Roberto Quezada.

Important dates:
Abstract submission for oral communications and posters: March 20 to June 30, 2009
Registration forms and accommodation reservations: March 20 to September 30, 2009

Website: http://www.cesma.usb.ve/xiclapem/
Contact: xiclapem@gmail.com

Workshop on Statistical Inference for Lévy Processes with Applications to Finance

The Workshop on Statistical Inference for Lévy Processes with Applications to Finance will be held July 15--17, 2009, at EURANDOM, Eindhoven, The Netherlands.

Recent years have witnessed great interest in financial models based on Lévy processes as possible alternatives to the traditional Black--Scholes model of financial markets. An appealing feature of models based on Lévy processes is their ability to reproduce important stylized features of financial time series. Moreover, there exists a well-developed mathematical (probabilistic) theory for Lévy processes.

As any stochastic model, a financial model based on a Lévy process depends on various parameters (finite, or possibly infinite-dimensional). Estimation of these parameters, or in financial terminology, calibration of the model to the available data, is of critical importance to successful applications of these models in practice. This is a new and challenging area of statistical research.

Invited speakers: Yacine Aït-Sahalia (Princeton University, Princeton), Markus Reiß (Universität Heidelberg, Heidelberg), Christian Houdré (Georgia Institute of Technology, Atlanta), Valentine Genon-Catalot (Université René Descartes- Paris 5, Paris), Nick Bingham (Imperial College, London), Ernst Eberlein (University of Freiburg, Freiburg), Alexander Szimayer (Rheinische Friedrich-Wilhelms-Universität, Bonn), Helyette Geman (University of London, London), José Manuel Corcuera (Universitat de Barcelona, Barcelona), Antonis Papapantoleon (Vienna University of Technology, Vienna), Fabienne Comte (Université René Descartes-Paris 5, Paris), Rama Cont (Columbia University, New York).

The registration is now open. There is no closing date for the registration, but the number of places is limited. There is no registration fee for academia. To register, please visit the workshop website. Participants will be given the opportunity to present talks on their own research.

Organisers: Chris Klaassen (Universiteit van Amsterdam & EURANDOM), Shota Gugushvili (EURANDOM) and Peter Spreij (Universiteit van Amsterdam).

For more information, please visit the workshop website at

http://www.eurandom.tue.nl/events/workshops/2009/Levy_processes/index.htm

Peter Spreij

Summer School on Stochastic Geometry, Spatial Statistics and Random Fields

The Summer School on Stochastic Geometry, Spatial Statistics and Random Fields will take place in Hirschegg (Allgaeu Alps) during September 13--26, 2009.

http://www.uni-ulm.de/summeracademy09

Its aim is to give a concise introduction into the methods, results and applications of stochastic geometry and spatial statistics. In contrast with previous summer schools on this subject, the focus will be on asymptotic methods of spatial stochastics, related aspects of the theory of random fields and their applications.

The school is open to master and PhD students as well as to PostDocs with interests in spatial stochastics. For non-German participants, a limited number of DAAD grants are available covering the travel costs, accommodation and meals. These grants will be distributed on a competitive basis.

Please forward this information to any young probabilist who might be interested in participating. The poster of the school can be downloaded at

http://www.uni-ulm.de/summeracademy09/poster/poster_Summer_Academy_2009.pdf

Evgeny Spodarev

JOB ADVERTISEMENTS

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

"WHO IS WHO" IN THE BERNOULLI SOCIETY

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President Elect	Victor Perez-Abreu	Guanajuato, Mexico	pabreu@cimat.mx
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2009 MEMBERSHIP OF THE BERNOULLI SOCIETY FOR MATHEMATICAL STATISTICS AND PROBABILITY

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

Members of the Society receive the following publications free of charge: *Bernoulli (online version only)*, *Bernoulli News,* and the *International Statistical Institute Newsletter*. *International Statistical Review* is available for EUR 11 (online) or EUR 27 (online and hardcopy). (All prices are *per annum*.) Reduced rates are available for *Stochastic Processes and Their Applications*, *Journal of Time Series Analysis*, *Biometrika*, *Chance*, *Probability Theory and Related Fields*, *Scandinavian Journal of Statistics*, *Statistical Science,* and *American Journal of Mathematics and Management Sciences*. Kluwer offers a 20% discount on their books, if ordered directly.

Bernoulli Society members also profit from low registration fees for conferences organized or sponsored by the Society.

Regular membership dues for 2009 are EUR 70. Regular members who are members of the IMS can apply for joint IMS-BS, or BS-IMS-ISI membership (elected ISI members only), offering a reduction in dues.

Students can apply for free membership (a proof of student status is required).

Certain members can apply for a 50% dues reduction, rounding upward to the nearest integer (only one reduction possible!). These members receive full benefits of memberships and include

- all new members in 2009 (for regular BS membership);
- post docs until two years after graduation (proof of post doc status is required);
- retired persons;
- couples (only one receives publications); and
- members from developing countries (Please refer to the list at http://isi.cbs.nl/developing.htm).

Alternatively, permanent residents of the above countries can apply for membership with 'extraordinary' status. There are no annual dues, but an entrance fee (given below) is charged to cover administrative costs of membership, but otherwise extraordinary members will enjoy the usual benefits of individual membership of the Bernoulli Society such as voting rights, eligibility to offices of the Bernoulli Society, lower registration fees at conferences of the Bernoulli Society, and reductions to journal subscriptions. However, members with extraordinary status will not receive the publications of the Bernoulli Society free of charge, but may subscribe to publications of the Bernoulli Society at special rates: for example, the annual subscription price for the online version of *Bernoulli* for 2009 is EUR 19, and for online and hard copy it is EUR 34.

Entrance fee for extraordinary membership in 2009 is EUR 19.

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

J.Steinebach (Membership Secretary)
Mathematical Institute Köln University
Weyertal 86-90
D-35931 Köln tel +49 221 4702891
GERMANY fax +49 221 4706073
e-mail: **jost@math.uni-koeln.de**

Applications for regular BS membership should be sent to:

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

An online BS application form can be found at http://isi.cbs.nl/bern-form.asp

An online application form for a joint IMS-BS membership can be found at http**s**://www.imstat.org/secure/orders/IndMember.asp.

An online application form for a joint BS-IMS-ISI membership can be found at http://isi.cbs.nl/Bern_IMS_ISI-form.asp.

Please make all payments in EURO only and made payable to "The International Statistical Institute."

Membership Application Form — The Bernoulli Society 2009

☐ I am a new member in 2009

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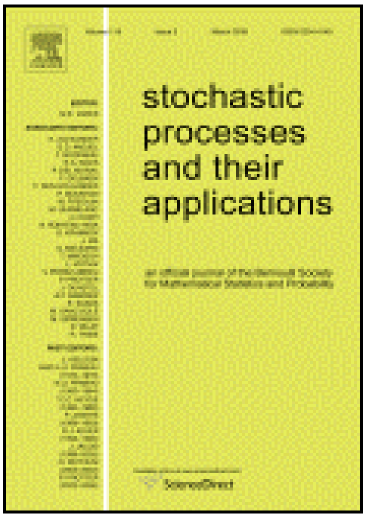
ITÔ PRIZE 2009
ANNOUNCEMENT

To be awarded at the 33rd Conference on
Stochastic Processes and their Applications
Berlin, Germany, 27-31 July 2009.



The journal **Stochastic Processes and their Applications** awards the 2009 Itô prize to a paper published during 2007-2009 recognizing a significant contribution to the advancement of the theory or applications of stochastic processes.
The prize honors the memory and celebrates the legacy of Professor Kiyosi Itô and his seminal contributions to probability theory.

The winning article was selected by the Editorial Board (2006-2009) of the journal. The prize will be presented at the 2009 SPA Conference, Berlin, Germany, and consists of a monetary award of $5000.

The 2009 Itô prize is awarded to Marc Wouts for the paper
A coarse graining for the Fortuin-Kasteleyn measure in random media
Stochastic Processes and their Applications, Vol. 118, Issue 11, November 2008, Pages 1929-1972

The 2007 Itô prize was awarded to Sylvie Roelly and Michèle Thieullen for the paper
Duality formula for the bridges of a Brownian diffusion: Application to gradient drifts
Stochastic Processes and their Applications, Vol. 115, Issue 10, October 2005, Pages 1167-1700

The 2005 Itô prize was awarded to Nicolai V. Krylov for the paper
On weak uniqueness for some diffusions with discontinuous coefficients
Stochastic Processes and their Applications, Vol. 113, Issue 1, September 2004, Pages 37-64

The first Itô prize was awarded to Ben Hambly, James Martin and Neil O'Connell for the paper
Concentration results for a Brownian directed percolation problem
Stochastic Processes and their Applications, Vol. 102, Issue 2, December 2002, Pages 207-220