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A Word from the President

During the last six months the Society has continued with several of its traditional activities. I would like to add a few comments on them and report on some initiatives approved or currently under discussion in the Executive Committee, the Council and some standing and ad-hoc committees.

It is worthwhile to spread the word that for the year 2010 the membership fees and subscription prices for the Bernoulli Journal remain the same as for 2009. Likewise, free membership offerings to Ph. D. students as well as 50% reduction fees to new members in 2010, postdocs and permanent residents of some developing countries also continue. By the end of March of this year, the number of members had increased by 9% with respect to 2009. The Council is currently discussing an initiative to be effective from 2011 on, in the direction of enlarging the list of countries with reduced fees, in order to match those of competing societies. This is an asymmetry which has been pointed out by several members.

The Committee for Conferences on Stochastic Processes (CCSP) was renewed at the beginning of the year due to end of terms. From January 2010 on, James Norris took the chair instead of Marta Sanz-Solé. I would like to welcome James and all the new members of the CCSP and thank Martha for her leading work, which included, among other important aspects, a revision of the guidelines for the organization of Conferences on Stochastic Processes and their Applications. Thanks also to the members leaving this standing committee for the service they have provided to the Society. The Executive Committee is discussing several initiatives for a better support of the Bernoulli Society to these conferences.

The XI Latin American Congress in Probability and Mathematical Statistics (CLAPEM) took place last November in Venezuela. A detailed report of this congress appears in this issue of Bernoulli News. It was fortunate that the ISI Permanent Office supported the logistics of electronic registration, showcasing the importance of collaboration and support of our umbrella organization. I would also like to add that several of the participants in this congress witnessed the efforts and work done – far beyond the call for duties – by the local organizers leaded by Stella Brassesco, Carenne Ludeña and José R. León.
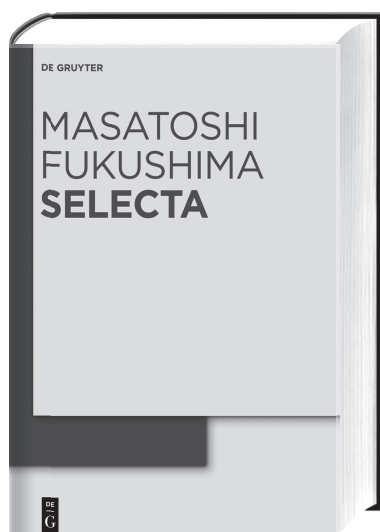
Two traditional meetings with a proud tradition will be held in the summer of this year: the 28th European Meeting of Statisticians in Piraeus, Greece (August 17-22) and the 34th SPA Conference in Osaka (September 6-10). As a result of funding opportunities obtained by the ISI, limited funds have been made available from the ISI's World Bank Fund to support the participation in these two meetings of colleagues resident in some developing countries.

The organization of the 8th World Congress of the Bernoulli Society in Istanbul, Turkey (July 9-14, 2012) has already started. As done five times in the past, this congress will be held jointly with an annual meeting of the IMS. After the invitation of the Bernoulli Society and the IMS, Arnoldo Frigessi has accepted to chair the Program Committee of this world congress. Elvan Ceyhan and Mine Çağlar have taken the challenge of acting as co-chairs of the Local Organizing Committee and have been working on that for eight months. The present issue of Bernoulli News includes some reminiscences of the first two World Congresses, where the pioneering view of the organizers and their organizational efforts can be appreciated.

***Deadline for the next issue:* September 30, 2010**

A Word from the President (continued from front cover)

… As an association of the ISI, the Bernoulli Society participates in the organization of the 58th ISI World Statistics Congress (WSC), which will take place in Dublin, 21-26 of August, 2011. Several Bernoulli Society Invited Papers Sessions are already organized. This issue of Bernoulli News contains a call for proposals for Special Topics Sessions and Satellite meetings that might be attractive to the members of the Bernoulli Society. Another important activity for the Society during the 2011 Dublin WSC is its General Assembly. Members are also encouraged to provide suggestions for the agenda of this assembly.

The Publications Committee continued being very active in its responsibility for the publications and some related strategic questions. Since January 2010, Richard Davis is the Editor-in-Chief of the Bernoulli Journal, replacing Holger Rootzen who ended his three-year term. I take this opportunity to warmly thank Holger for the editorial service he has done for one of the official journals of the Society. Also approved was the appointment of David Ruppert as Editor-in-Chief of the Electronic Journal of Statistics, a publication co-sponsored with the IMS since 2006, which has become well-known and accepted quite quickly. I welcome Richard and David and wish them success in their leading editorial works.

The initiative of an electronic information bulletin, Bernoulli E-Briefs, was approved by the Council last February. Its recommendation emerged from several members as a way to improve the Society's communication channels, taking advantage of new electronic technologies. It is a service to the membership, which provides a large coverage simple mechanism that summarizes and draws the attention of relevant information, so that members interested in further details could follow them easily either in the Bernoulli News, the Bernoulli Society website or other sources. The character of all communication channels would be complementary to each other. Bernoulli E-Briefs will be edited in February, April, June, September and November, with the possibility of extra issues according to important needs. My warm thanks to Carenne Ludeña and Ramses Mena for having accepted being the founder editors of Bernoulli E-Briefs as well as to the several members that contributed to the conception of this project.

The May 2010 issue of Stochastic Processes and their Applications – one of the official journals of the Bernoulli Society – is a tribute to Kiyosi Itô. I would like to thank Eulalia Vares for her initiative on this tribute issue, as well as to express a word of appreciation to Elsevier´s fortunate gesture of granting a perpetual free access to this issue on the journal website. Our recognition also to Thomas Mikosch – SPA Editor-in-Chief – and Michael Sorensen – chair of the Bernoulli Society Publications Committee – for their negotiations with Elsevier, which made this perpetual free access possible. The Bernoulli Society must continue with strategic negotiations and decisions for favorable and reasonable commercial conditions for the official publications.

Finally, I encourage the membership to continue making suggestions of initiatives and activities for a stronger Bernoulli Society for Mathematical Statistics and Probability.

Víctor Pérez-Abreu, Guanajuato

News

World Statistics Day

20-10-2010 is World Statistics Day (WSD). On this day, the many achievements in statistics will be celebrated worldwide under the credo 'Service – Professionalism – Integrity, Celebrating the Many'.

The initiative of the United Nations Statistical Commission is fully endorsed by the International Statistical Institute. Whilst the UNSC made an appeal on official statistics worldwide to contribute to the celebration, the ISI encourages all organisations, institutes and individuals to publish and celebrate this event. Please inform us about your plans and eventual publications at isi@cbs.nl. The ISI will create a web page displaying all initiatives as soon as the new website is operational (June 2010).

The United Nations Statistical Division has developed a logo and posters that may be used for giving more publicity to World Statistics Day. You can find these and more information on the following website http://unstats.un.org/unsd/wsd/. Additional information will follow in the next issue.

ISI Permanent Office
isi@cbs.nl

Special Volume of Stochastic Processes and their Applications in May 2010

The forthcoming special issue 120/5 of the journal SPA "*A Tribute to Kiyosi Itô*", edited by Marc Yor and Maria Eulalia Vares, can be downloaded free of charge from the SPA website

www.elsevier.com/wps/find/journaldescripti on.cws_home/505572/description#description

T. Mikosch (SPA editor)

Electronic Journal of Statistics (EJS)

David Ruppert, Cornell University, is the new editor of the Electronic Journal of Statistics (EJS), starting January 2010. EJS is an open access publication sponsored by the Bernoulli Society and the Institute of Mathematical Statistics.

ISI's World Bank Fund

As a result of funding opportunities obtained by the ISI for the year 2010, limited funds have been made available to the ISI Sections from the ISI's World Bank Fund.

Applicants of the World Bank Fund are required to be permanent residents of recognized developing countries in order to apply for funding to participate in one of the two Bernoulli Society meetings that will take place during the year 2010:

- 28th European Meeting of Statisticians, Piraeus, Greece, August 17-22, 2010 (Piraeus-EMS)
- 34th Conference on Stochastic Processes and their Applications, Osaka, Japan, September 6-10, 2010 (Osaka-SPA).

Those who wish to apply to the World Bank Fund for Bernoulli Society conferences are asked to please send

an application, preferably via e-mail, to:

> Shabani Mehta (s.mehta@cbs.nl)
> International Statistical Institute
> P.O. Box 24070
> 2490 AB The Hague
> The Netherlands

The application must include:

- An official proof from the local organizers of the acceptance to present a talk at the conference.
- A copy of the approved abstract.
- A copy of the curriculum vitae of the applicant.

Deadline for applications is the 30th May 2010. Confirmation of support will be informed by the 20th of June 2010.

Francisco Aranda-Ordaz Award

The Latin American Regional Chapter of the Bernoulli Society announces and congratulates the winners of the 2009 CLAPEM edition of the Francisco Aranda-Ordaz award for the best Ph.D. theses written by Latin American students. The winners are:

In Probability, Sebastián Grymberg, Universidad de Buenos Aires, Argentina, for his thesis "*Construcción y*

simulación perfecta de campos markovianos con splines", adviser Pablo Ferrari.

In Statistics, Maria da Gloria Abage de Lima, Universidade Federal de Pernambuco, Brazil, for her thesis "*Essays on heteroskedasticity*", adviser Francisco Cribari.

SPA travel Awards for Lévy 2010 conference

Elsevier and the journal Stochastic Processes and their Applications (SPA) are pleased to sponsor two travel grants of 500 EUR each for participants (non invited speakers only) of the 6th International Conference on Lévy Processes: Theory and Applications (26.07.2010 - 30.07.2010), TU Dresden, Germany.

Eligible are young researchers (up to the age of 35) who have already published in the journal SPA or any other Elsevier journal. To apply for the grant please send your

CV, list of publications and a draft of a poster for the conference to levy2010@tu-dresden.de Please use the subject "SPA Elsevier Travel Award" in your e-mail header.

Closing date: Your application should reach us not later than May 1, 2010. The decision on the awards will be made mid May. The grants will be awarded during the opening ceremony of the conference.

History of the Bernoulli Society

Notes about the Bernoulli Society from Jef L. Teugels presented during the opening lecture of the Fifth World Congress of the Bernoulli Society in Guanajuato 2000.

The Bernoulli Society now

The Bernoulli Society has been officially created on 10 June 1975 at Voorburg in the Netherlands. Past-President Louis Chen mentioned in one of the recent issues of Bernoulli News that the collective history of the Bernoulli Society is diminishing quickly and that something should be done to recover and sustain it. I therefore gladly accepted the challenge to dive into the archives hoping to refresh the latent memory of the society. I'm very grateful to the Programme Committee of the Fifth World Congress for instigating me to cover some of the highlights of the past 25 years and before.

Three rather independent groups have been involved before the conception of the Bernoulli Society. There was first the *International Association for Statistics in the Physical Sciences*, IASPS for short. This society was linked to the International Statistical Institute and should be viewed as the main predecessor of our current Bernoulli Society. Then there was a link with the Institute of Mathematical Statistics through its former European Regional Committee. Finally, from a totally different and independent direction came the Committee for Conferences on Stochastic Processes.

In what follows, I will sketch the role that has been played by each one of these three groups. In a nutshell, on 10 June 1975 IASPS legally adopted the two other committees as daughters and renamed itself Bernoulli Society. But before doing that, let me quickly survey what has happened since the creation of the Bernoulli Society.

A first newborn showed up almost instantaneously. At the Warsaw ISI-session in August 1975, the Bernoulli Society Council decided that a subject-area *Committee for Statistics in the Physical Sciences (CSPS)* should be created. The committee had to take up the special responsibility for statistics in the physical sciences, which, by the transition of IASPS into the Bernoulli Society, might disappear. ASA Director F.C. Leone was appointed as chair and he was asked to set up the committee. In its initial period, the committee was rather active till about 1980. Activities then slowed down to return with full vigour around 1990.

Two regional committees were added in 1980. For the first of them, the conceptual scene was the 41st Session of the International Statistical Institute in Delhi in 1977.

It was President Klaus Krickeberg who took the initiative by meeting with delegates from Venezuela, Cuba and Mexico and to suggest the creation of a regional structure to accommodate for the scientific needs of Latin-American probabilists and statisticians. The inauguration took place on 24 March 1980 at a first Symposium on Probability and Mathematical Statistics, held at the Universidad Simon Bolivar in Caracas, Venezuela with Enrique Cabaña as first chairman. This regional committee has never ceased to remain remarkably active, for example by organizing the CLAPEM biennial meetings but also in many other ways. The participation of a large number of people from the Latin-American region at the Fifth World Congress in Guanajuato has been gratifying and encouraging.

The next committee was conceived during the Bernoulli Council meeting in Canberra, July 1978. It again was President Klaus Krickeberg who now asked David Vere-Jones to investigate the possibility of setting up a committee for the East-Asian region. Geographically, this region was broadly interpreted as the triangle bordered by India in the West, China and Japan in the North, Australia and New-Zealand in the South-East. At first, it appeared that the interest in a regional committee was limited to India, Australia and Japan, where there already was a well-established tradition in statistical activities. Other countries like Singapore, Hong Kong, New Zealand, Malaysia and the Philippines were much less enthusiastic. Also, the interest in a regional committee only came from the academic side while most statisticians from the region were employed in governmental offices. Nevertheless, the inaugural meeting of the *East Asian and Pacific Regional Committee of the Bernoulli Society* took place on 29 August 1980 during the Fifth Australian Statistical Conference in Sydney, organised by Chris Heyde. Also this committee went through a period of inertia but it revived under the baton of Louis Chen, past-president of the society.

The most recent addition to the Bernoulli Society is the *Committee on Probability and Statistics in Biological Sciences* that will soon become active.

The Roots of the Society

Let me return to the time before 1975. While I was collecting material on the Bernoulli Society and on each one of its committees, I became fascinated by the intricate way in which the society had been created. In what follows, I hope to give you a bird's eye view on how the Bernoulli Society has been created and why it has been called that way. In a final remark I will highlight the relations between the IMS and the Bernoulli Society. That IMS has been playing a crucial role in the conception of the Bernoulli Society will

become clear. Both the International Statistical Institute and IMS should be considered as coaches, watching from the sideline.

The creation of the *Bernoulli Society* twenty five years ago has been made possible thanks to the efforts of a number of individuals. However, I would like to single out the role played by three of them, i.e. Jerzy Neyman, Henri Theil and Julian Keilson. I don't think that they ever physically met on the same location. Still, the three together have been responsible for the ingredients that made up the Bernoulli Society. I would like to call them the grandfathers of the society.

I will introduce these three scholars through their Bernoulli relevance and in an historic perspective. Then I'll tell you how the three resulting groups have been amalgamated into what is currently called the Bernoulli Society.

IASPS

There happens to be a predecessor to IASPS. On 4 September 1958, the General Assembly of ISI gathered in Brussels for its 31st session. On that occasion Jerzy Neyman submitted to the General Assembly of ISI the following draft resolution signed by 26 ISI members.
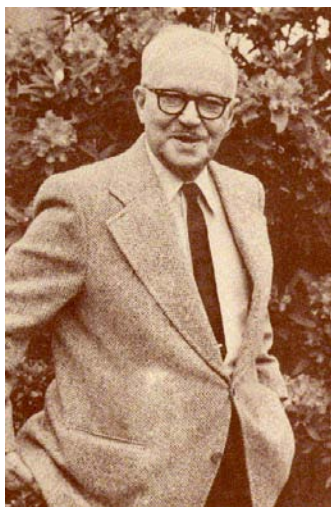
Jerzy Neyman

The ISI having noted the recent marked development and fruitfulness of statistical applications to the physical sciences, and considering the need for a more systematic study of statistical problems raised by these applications, decides to establish, in accordance with Subsection 306 of the Statutes, a Committee on Statistics in Physical Sciences for the purpose

(i) to delineate the more fruitful fields of application of statistics to physical sciences and

(ii) to recommend steps to be taken in order to promote new development in these fields.

Calls for nomination of charter members of the Committee.

In the subsequent discussion, Sir Ronald Fisher challenges the phrase *physical sciences* while Livio Livi fears the total disintegration of ISI when such a

committee would be formed. Among the audience, there is strong support from people like Mahalanobis, Tippett and van Dantzig. After a long discussion, ISI-President Georges Darmois, asks the General Assembly to vote on the proposal that ISI should take up the activities mentioned in the resolution. The proposal is accepted unanimously by all 63 voters. Now something interesting happens: Neyman inquired whether the chairman's proposal implied that the resolution itself was accepted and that a committee could be formed. Seemingly not, as one needed another lengthy ISI discussion. Finally the resolution itself has been adopted with 37 for, 3 abstentions and 17 votes against. A *Committee for Statistics in the Physical Sciences* was then established. This committee turned into the *International Association for Statistics in the Physical Sciences IASPS* during the 33rd ISI session in Paris in 1961. ISI members who expressed the wish to join the new association were called *founder members*. They were instructed to elect the first officers and the first council.

Here is the list of the successive presidents of IASPS.

- 1963-1965: Tosio Kitagawa (Japan),
- 1965-1967: Maurice S. Bartlett (UK),
- 1967-1969: A.N. Kolmogorov (USSR),
- 1969-1971: Jerzy Neyman (USA),
- 1971-1973: Leopold K. Schmetterer (Austria),
- 1973-1975: David G. Kendall (UK),

The association increased its membership from an original 80 founding fathers to 350 at the time of the transition into the Bernoulli Society. An increasing number of meetings was organized and sponsored. Here is a very short selection from the many, many meetings in which IASPS has been involved over the period 1972-74 only.

- 1972 (8 September), Varna, Third Congress of Bulgarian Mathematicians: meetings on *Splines and Statistics* and *Weak Convergence and Approximations in Mathematical Epidemiology*.
- 1972 (December), Tucson: *Uncertainties in Hydrologic and Water Resource Systems*.
- 1973 (August), Vienna, ISI session: *Random Walks and its Applications* and *Earthquakes and Statistics*.
- 1973 (3-6 September), Prague, *Asymptotic Methods of Statistics and Their Applications*.
- 1973 (6-8 September), Fontainebleau, Geometrical Statistics.
- 1974 (25 June - 6 July), Cambridge: session on *Statistical Methods in Geophysics* during the *International Symposium on Mathematical Geophysics* organized by the *International Union of Geodesy and Geophysics*.
- 1974 (17-19 September), Dublin, meeting on *Probability and the Physical Sciences* jointly organized by the *London Mathematical Society* and the *Royal Irish Academy*.
- 1974 (23-29 December), New Delhi, symposium in memory of P.C. Mahalanobis on *Recent Developments in Statistical Theory and*

Methodology, organized by the *Indian Statistical Institute.*

There is something remarkable in this list as it convincingly shows that it became increasingly difficult for IASPS to constrain its activities purely to the physical sciences. Many other applications of stochastic thinking suggested the creation of an opening to the universal nature of the methodology. Gradually pressure developed within the society for a revision of the statutes that would reflect the broader range of interests. As I will show a bit later, it was the sixth president of IASPS, David Kendall, who geared his society into this broader assignment.

ERC/IMS

The idea of creating a European regional group of statisticians arose at a meeting between Henri Theil and Jim Durbin at Harvard in April 1960.

Henri Theil

Theil, who was President of the Econometric Society (ES) at the time, told Durbin that he wanted to attract more statisticians to the annual regional meetings of the ES. Durbin said that the best way to do this would be to set up a regional group of statisticians in Europe and organise joint meetings between it and the ES. They decided to go ahead and Theil agreed to approach the ISI to establish such a group under its aegis on his return to the Netherlands, while Durbin agreed to approach George Nicholson, who was secretary of the IMS, about the possibility of establishing it under the IMS.

Ultimately, ISI turned down the proposal but IMS accepted it. At a meeting of the IMS Council at Stanford in August 1960 under President Erich Lehmann, it was decided to establish a European Regional Committee of the IMS. With this decision IMS indicated its desire to play a more important role on the international scene. The creation of the European Regional Committee had a strong influence on IMS because from that time on, IMS made a major effort to be sure that all of its principal committees, Editorial Boards and even Nominating Committees had substantial representations outside of North America.

Soon after the creation of the European Regional Committee, there was a conflict between Theil and IMS President Bowker that resulted in the resignation of Theil as chair. Theil was succeeded by Anders Hald who successfully guided the brand new committee through the next three, four years. Roy Geary of the

Dublin Economic Research Institute invited the committee to hold its first meeting, jointly with the Econometric Society and TIMS in Dublin in 1962 and some 300 participants turned up at this first European meeting. Here is a list of the chairmen prior to the transition of the committee into the Bernoulli Society.

- 1961: Henri Theil (Netherlands)
- 1961-1964: Anders Hald (Denmark)
- 1964-1968: Peter Whittle (UK)
- 1968-1970: Jan Hemelrijk (Netherlands)
- 1970-1972: Klaus Krickeberg (Germany)
- 1972-1974: Joe Gani (UK)
- 1974-1975: Jim Durbin (UK)


Anders Hald

In its report to the Council of IMS in 1969, the European Regional Committee complained that it was too much dominated by IMS. This feeling seems to have been voiced at other IMS meetings both in Europe and in US. In the late sixties, the aggravation of the situation in Vietnam might have been partly responsible for the anti-US feelings that became more and more apparent, particularly among British statisticians. Also the impossibility to involve Soviet statisticians in European activities was seen as a drawback to the US controlled European Regional Committee. One has to understand these resentments against IMS within their historic context. For example, the fact that the President of IMS appointed the members of the European Committee rather than having them elected by the European statisticians at large, caused uneasiness. On the other hand no IMS influence had ever been experienced on the scientific programmes of meetings and no financial support has been provided by IMS.

The continuation of the European meetings also caused a major headache. There was a tendency within the European Regional Committee that the next organiser of a European meeting would automatically become the next chairman of the committee. It is not hard to imagine that this arrangement did not guarantee the quality or even the continuation of the meetings. That the meetings still continued during the early seventies was greatly due to the efforts of Willem Van Zwet and Joe Gani who also saw the necessity to find a more stable umbrella for the committee.

Here is a list of meetings organized prior to the transition into the Bernoulli Society.

- Dublin, 3-7 September 1962
- Copenhagen, 8-10 July 1963
- Bern, 14-18 September 1964
- London, 5-10 September 1966
- Amsterdam, 2-7 September 1968
- Hannover, 19-26 August 1970
- Budapest, 31 August - 5 September 1972
- Prague, 18-23 August 1974

It is interesting to note that ISI did most of the administration for these meetings, even the registrations; scientifically however it remained at the side line. This was going to change soon. The discussion on shifting the affiliation of the European Committee from IMS to ISI was brought up at the ISI-session in Vienna in 1973 by Jim Durbin who was incoming chairman of the European Regional Committee. An amalgamation with IASPS was mentioned as one of the possible alternatives.
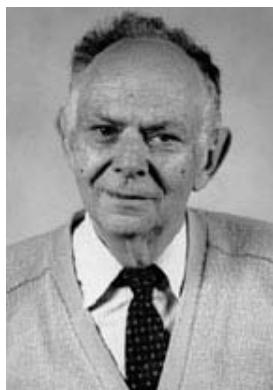
Julian Keilson

CCSP

The youngest partner in the Bernoulli triad was the Committee for Conferences on Stochastic Processes. In July 1971 Julian Keilson took the initiative to organize a

Rochester Conference on Stochastic Processes. About the same time he, together with Uma Prabhu, Richard Syski and Wim Cohen, had negotiated a contract with *North Holland* for the publication of a new journal *Stochastic Processes and their Applications*.

Wim Cohen from the Technical University in Delft was a participant at the meeting in Rochester. When he returned, he called me on the phone and suggested that I should organize a similar meeting in Leuven in the summer of 1972. During the spring of that year, I had the opportunity to visit Keilson in Rochester to talk about the arrangements to be made for the conference. He asked me to call the Leuven meeting, the *2nd Conference on Stochastic Processes and Applications*, making his conference at Rochester automatically the first. The evening before the conference started in Leuven, a *Standing Committee* has been installed and tentative working rules were drafted. I was asked to be the first chairman of that committee. In the next few years, an annual conference on stochastic processes was held at different locations; till 1975 they were the following:

- 1971 (27-30 July), Rochester, New York, USA
- 1972 (12-16 August), Leuven, Belgium
- 1973 (13-17 August), University of Sheffield, UK
- 1974 (5-9 August), York, Canada
- 1975 (8-13 June), College Park, Maryland, USA

From the beginning, the CCSP had been looking into possibilities for a more formal structure through which the activities of the group on stochastic processes could develop. One possibility was the creation of an independent society with the newly established journal as flagship publication. Alternatively, the group could associate itself with an existing scientific society.

Initiation of the Bernoulli Society

We are ready to bring the three groups together under the Bernoulli umbrella. Since 1972, the Dutch probabilists and statisticians meet every year in Lunteren, a village close to Utrecht. In November 1973, Jim Durbin and John Kingman were among the speakers that had been invited by Willem van Zwet. Remember that Jim Durbin was at that time chairman of the European Committee of IMS while I chaired the Stochastic Processes Committee. With the four of us, Jim Durbin, John Kingman, Willem van Zwet and myself, we discussed a wide set of problems: the desire of IASPS to broaden its interests, the wish of the European Statisticians for reallocation and the possible umbrella society for the Stochastic Processes Committee. It quickly became clear that a transformation of IASPS would be among the best possible solutions for most if not all of of these problems.

David Kendall

An intensive correspondence and diplomatic activity started. Joe Gani and Jim Durbin invited David Kendall, President of IASPS, to investigate the possibility for a transformation.

Early July '74, Kendall was ready with a first draft of the necessary changes in the statutes and sent them to the members of the IASPS council. The reactions were mixed to say the least. For example, P.A.P. Moran was

against because it would weaken ISI, while Arthur Linder formulated his fear for conflicts with the Biometric Society. Joe Gani however was fully in favour and forecasted that the ERC/IMS and the CCSP would give their blessings easily.

The reactions of the two committees were indeed positive. At its York meeting in June 1974, the CCSP agreed in principle to affiliate itself to the new society. The committee welcomed that I would change my chairmanship of the committee for the Scientific Secretary of the *Bernoulli Society*. As part of the agreement, the CCSP proposed Julian Keilson for nomination on the new council of the Bernoulli Society. IASPS President Kendall replied that this was not immediately feasible as the IASPS statutes were still in vigour and therefore not more than two council members could come from the same country. Now, both Marc Kac and Marvin Zelen were already elected for the period 1973-77. Kendall left Keilson the two alternatives to either shoot one of his compatriots or to change his nationality. Keilson was later elected for the period 1977-81. However, his interests in the activities of the Bernoulli Society decreased rapidly.

Similarly, at the meeting in Prague in August '74, the IMS Committee for European Meetings reacted favourably. It welcomed that its chairman Jim Durbin would become the Treasurer of the new society. The President of IMS at that moment, Fred Mosteller, said that *the creation of the reconstituted IASPS made him envious as he had always wanted to be a Bernoulli.*

After a final set of cosmetic changes, the draft of the rewritten statutes was submitted to the ISI Bureau on 4 September 1974. The Bureau, under the administrative guidance of ISI Director Bart Lunenberg, gave its blessing to the new developments.

The role played by Bart Lunenberg, who died in January 2000, has been far reaching. He was like the surveyor who knew all the partners and their subtleties. His administrative skills were unsurpassed. He fully cooperated in the transformation of IASPS that he saw as a crucial component in the changes that were necessary to give a more scientific face to the otherwise bureaucratic ISI.

Bart Lunenberg

On 1st March 1975, Kendall wrote to all IASPS members with the request to cast a vote on the proposed amendments. The outcome was made public in a letter of 6th June from the ISI Permanent Office to Kendall. Of the 126 valid ballots, 101 voted in favour, 20 voted against while there were 5 abstentions. The ballots are in the ISI archives at the Permanent Office. Also those of the 20 members that voted against. Some of them made use of all the blank space on the ballot paper to express their disappointment with the changes. Here are two of them.

This new title conflicts so drastically with the IMS that I cannot remain a member of the Bernoulli Society if it is approved.

I am outraged at this slick scheme of the mathematical statisticians to take over a subsection initiated to serve physical science applications.

Also the fact that the name *Bernoulli was too European* was voiced a couple of times.

As amendments to the Statutes of an ISI-subsection are only subject to approval by the ISI-Bureau, IASPS ceased to exist as such on 10 June 1975 and was immediately reconstituted into the *Bernoulli Society for Mathematical Statistics and Probability*. David Kendall transferred the presidential responsibilities to his successor David Blackwell during the ISI-session in September 1975 in Warsaw. At this meeting, the Bernoulli Society held its first official General Assembly. From then on the society started to live its own life.

Why the name?

A classical question among members of our society is, how the society got its name. Already in the first draft of the statutes for IASPS, Neyman had suggested the name *International Bernoullian Association* for the new ISI subsection. However, the ISI Bureau insisted on *International Association for Statistics in the Physical Sciences.*

Neyman's reasoning behind this name was that the Bernoulli's had been covering most areas of scientific knowledge. The Bernoulli's form a large family of mathematicians, physicians, pharmacists, physicists, geologists, lawyers, priests and teachers, but we also find a fair number in trade and commerce. Let me single out a few Bernoullis that are close to the goals of the society. The most well-known is Jacob (1655-1705), mathematician, astronomer and the author of *Ars Conjectandi*. He applied probability theory to moral, political and economic subjects. Then there is Johann (1667-1748), brother of Jacob, chemist, mathematician and (as you might not know) discoverer of *de l'Hôpital's rule*. A third is Daniel (1700-1782), son of Johann, mathematician and philosopher. These three Bernoulli's can be seen in the picture below. Further there is Niklaus (1687-1759) who was responsible for the

printing of the *Ars Conjectandi* in 1713. These four are just a few from a very remarkable family.


Three members of the Bernoulli family

In 1974, when Kendall was redrafting the IASPS-statutes, Neyman was still alive. He wrote the letter to Kendall on 24 January reproduced below. It is most remarkable that Neyman inserted the second "i" in the name Bernoulli. This reminds me of a beautiful story about De Morgan that I learned among many other things from Steve Stigler. At a very young age De Morgan had lost the sight of an eye. Once an actuary by the name of Hendricks approached De Morgan on one of the Bernoullis but spelt the name wrongly, that is with two i's. "Oh," replied De Morgan, "you have deeply offended me. Pray always keep in mind the personal interest I take in one-eyed philosophers".

At the time of the restructuring of IASPS, Arthur Linder mentioned to David Kendall that he became acquainted with one of the Bernoulli descendants in Switzerland. Kendall got in contact with Peter Ferdinand Bernoulli-Stiffler, a chemist living in Basel, Switzerland, who did graduate studies at the Manchester College of Technology. Kendall requested the Bernoulli family to allow the society to use elements of the Bernoulli family's *coat of arms*. This is the reason for the *argent* and *vert* colours on all of the Bernoulli stationery. Peter Bernoulli offered a book to Kendall with the family history and genealogy. It was Kendall's intention that this book should be passed from president to president at the occasion of the take over at the ISI-sessions.

Letter of J. Neyman to D. Kendall

The last figure shows a page of the book and contains the signatures of the first presidents of the Bernoulli Society. In 1995, I got the book from Ole Barndorff-Nielsen. At that time, it contained all the signatures from David Cox onwards except the one of Betty Scott who unfortunately died in 1988. I hunted for the remaining signatures. The list proves that the memory of the society is indeed fading quickly. When David Cox signed the book, he forgot that his term of office ran from 1979 to 1981, not from 1981 to 1983. To be correct, his name and that of Paul Révèsz should be reversed. The only other missing signature is that of the current President David Siegmund. There are plenty of blank pages at the back of the book to allow numerous presidential signatures.
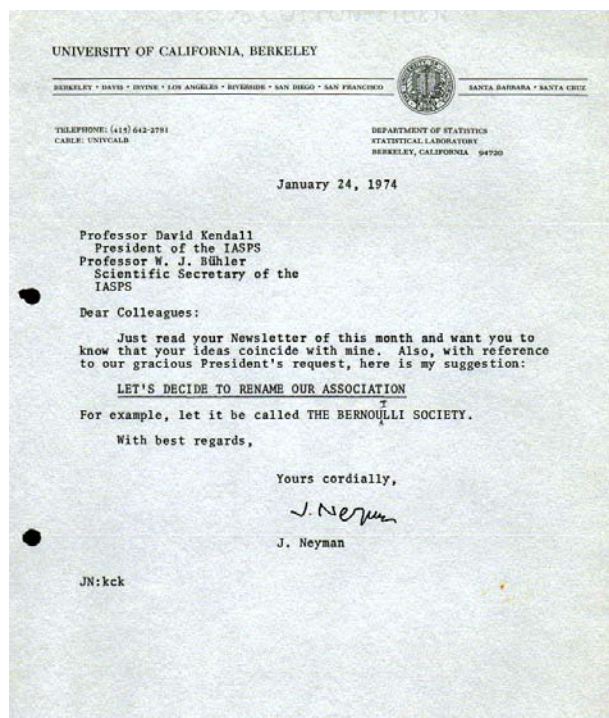
Letter of J. Neyman to D. Kendall
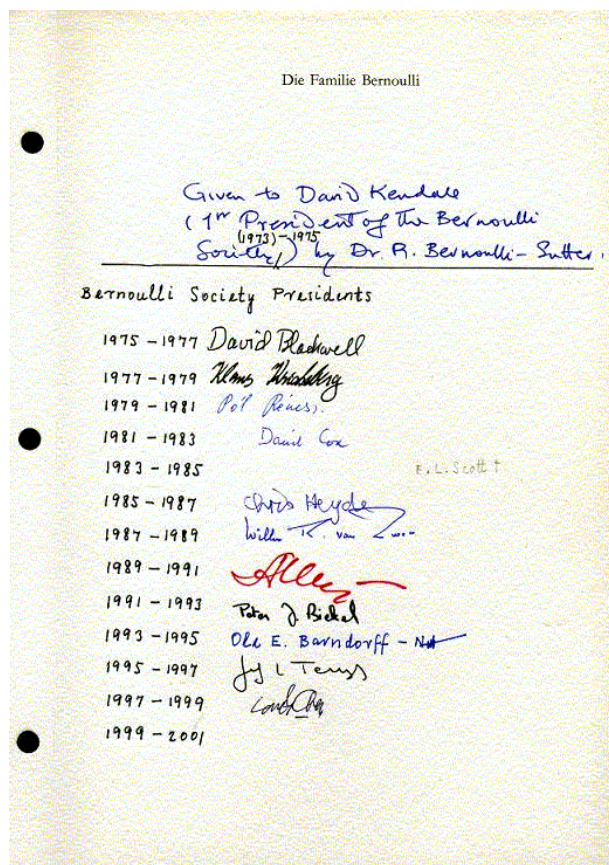
The Bernoulli Society and IMS

Let me finally deal with the Bernoulli Society's relation to IMS. As I explained in the first part of my lecture, IMS played a decisive role in the creation of the society through its European Regional Committee. The fact that ISI has had its headquarters in the Netherlands might partly explain why still many North-American statisticians consider the Bernoulli Society a *European* society.

As soon as the *European Regional Committee of IMS* became the first regional committee within the Bernoulli Society, official relations between IMS and the Bernoulli Society came to a standstill. No liaison was even appointed between IMS and the newborn society and this remained the case for many years. To avoid friction, the *Bernoulli Society* never seriously pondered to establish a *North American Regional Committee* although the idea has been phrased occasionally.

The first jointly organized activity was a satellite meeting to the Amsterdam ISI-session in 1985. In August that year a *Conference on Mathematical Statistics and Probability* was held in Maastricht. A major breakthrough however came with the jointly organized Second World Congress of the Bernoulli Society in Uppsala, Sweden in 1990. This change resulted from the fact that since 1988 there existed a genuine *Coordination Committee* between the two societies; it had been established by Bernoulli President Willem van Zwet and IMS President Peter Bickel. In the meantime four of the Bernoulli Society presidents came from IMS circles.

We can only hope that this fruitful collaboration will continue and may even extend to issues where both societies are gearing towards the same goals like international cooperation and publications.

Jef L. Teugels
Katholieke Universiteit Leuven

The First Bernoulli Congress

Among the remarkable events of the 80s was the First World Congress of the Bernoulli Society which was held 8–14 September 1986 in Tashkent. The preparatory work was done by the Soviet Organizing Committee (Honorary Chairman – A.N. Kolmogorov, Chairman – Yu.V. Prokhorov, Vice-Chairmen – S.Kh. Sirazhdinov and A.N. Shiryaev). The statistic of the Congress is the following: 35 scientific sections, 100 forty-minute talks, 181 fifteen-minute contributions, 430 stand posters, 15 non-formal discussions, 3 round tables on topics: "Computational methods and tools in theoretical and applied statistics", "Relationship between theory and applications", "Historical aspects of development of probability theory and mathematical statistics".

The Congress was opened by written "Greetings" of A.N. Kolmogorov to the participants followed by the forum talk of A.N. Kolmogorov and V.A. Uspensky (at that time A.N. Kolmogorov was very sick and could not participate in the Congress; his "Greetings" were recorded in Moscow by V.M. Tikhomirov and A.N. Shiryaev).

A.N.Shiryaev, Moscow

Greetings of A.N. Kolmogorov

"Dear ladies and gentleman! Allow me to welcome you today to the opening of the Congress.

It is significant to me that the Society that has taken the name Bernoulli, a Society uniting specialists in just one field of mathematics – probability theory and mathematical statistics – has succeeded in organizing a conference of its fellow members so representative that it is comparable to international mathematics congresses. But if one thinks about it, then one can find an explanation for this seemingly paradox phenomenon.

James Bernoulli, one of the eminent members of the Bernoulli family, has entered the pages of the history of science by virtue of his many achievements. But two of his credits should be mentioned especially. He is the father of the science of probability theory having obtained the first serious result known everywhere as Bernoulli´s theorem. But apart from this, it should not be forgotten that he was essentially also the father of combinatorial analysis. He used the elements of this discipline to prove his theorem but he delved into the field of combinatorial analysis considerably further discovering in particular the remarkable sequence of

numbers which now bear his name. These numbers are encountered continually in scientific investigations right down to our time.

We all feel that one of the basic requirements of mathematics that is evident at present is the investigation of very complex systems. And this complexity on the one hand is very closely related to randomness and on the other – it necessitates in some measure an extension of combinatorial analysis itself.

All this gives hope that as time passes the Bernoulli Society will increase its influence more and more in the mathematical world. I wish the participants of the Congress all of the very best."

Some reminiscences and highlights of the Bernoulli meeting in Uppsala, August 13 –18, 1990

Strictly speaking, the complete heading should be *Some reminiscences and highlights of "The 2nd World Congress of the Bernoulli Society for Mathematical Statistics and Probability and the 53rd Annal Meeting of the Institute of Mathematical Statistics"*.

Anyway, it all began in 1986 in Tasjkent during the First Bernoulli meeting, when Georg Lindgren approached me while I was having breakfast at Hotel Uzbekistan and asked me how I felt about having Sweden, maybe even Uppsala, arrange the second Bernoulli meeting in 1990.

It soon became clear that Uppsala was the place for this event. One reason was that we were the only ones with an aula seating more than 1500 persons; Tasjkent had around 1100 participants and we had to be prepared for a similar number.

We soon formed a formal organizing committee with a nucleus consisting of Peter Jagers, Göteborg (chairman), Georg Lindgren, Lund (vice chairman), Allan Gut, Uppsala (secretary and main local organizer), and Lars Holst, Uppsala, later Stockholm (executive member). I think none of us was quite aware of the combination of work and fun that we had ahead of us.

Some immediate practicalities that had to be taken care of were to engage a conference bureau that would be the main responsible for some of the administrative non-mathematical tasks, and to fix a convenient time period in order to make reservations for the conference venue and for hotel rooms; after all if maybe 1000 persons would come here there must be a bed available for everyone. I also contacted Orphei Drangar (http://www.od.se), one of the most famous and successful male-voice chairs in the world, for the traditional concert. We also booked the Linnæus garden for a welcome reception and the Uppsala castle for the banquet.

Next in line was the forming of a programme committee with representatives from the various areas of probability and statistics, as well as from the various parts of the world, and then to try to find the most important, hot, or otherwise attractive topics for sessions, and then to find chairmen who were willing to organize them. We also had to start worrying about a budget and to think about organizations who were willing to support the meeting financially.

Another idea that came up, partly in order to attract people from overseas, was to make it a joint meeting with the IMS. And, indeed, the meeting turned out as The 2nd World Congress of the Bernoulli Society for Mathematical Statistics and Probability and the 53rd Annual Meeting of the Institute of Mathematical Statistics, and was held in Uppsala, Sweden, August 13 – 18, 1990.

At this point it might be interesting to recall the state of the art and the world. We are now back in 1987/1988. At that time there was still an iron curtain running through Europe, and computers and email was not commonplace. A letter from Uppsala to Moscow could take 2 months, in spite of the fact that an aeroplane reaches Moscow from here in 2 hours; it should also be mentioned that a letter to the US needed a week or two (although the plane only requires 6-8 hours). And sometimes letters did not arrive at all. One example was a letter of invitation that we sent twice, in vain, to Moscow. Finally we were told that someone else who was now in California would be on the east coast in about two weeks time, so we sent the letter to the east coast with the hope that it would arrive in time to be carried back to the Soviet Union in order to be handed over in person. Needless to say, letters of invitation were vital for visa purposes.

Touching upon these problems we must also remember that money from eastern Europe was not convertible, so in order to have people from there coming to Uppsala it was important to exploit the exchanges that existed between the academies of sciences in Sweden and other countries as well as exchanges between universities, such as Uppsala and Vilnius, Uppsala and Prague, Uppsala and Bucharest, and so on.

In the Fall of 1988 we sent out a preliminary announcement – via ordinary mail to a large number of researchers around the world, followed by Bulletin 1 in the spring of 1989 where it, i.a., was stated that those who preregister will get subsequent information. Also by "snail mail".

As time went on we received the abstracts, all in all about 550 of them. Once again we must recall "the old days". This was well before template times. Abstracts arrived in various shapes; typed, hand written, on papers of different sizes, and so on. I recall one day I was lying with my son on the living room floor with the abstracts spread out around the room in order to arrange them in alphabetical order. Then the problem came of reshaping

them into an abstract booklet. For this endeavour we had tremendous help from G.P.H. Styan in Montreal who (re)typed all of them and then faxed them to me for proofreading after which I faxed them to him with corrections made after which ... But we succeeded. The abstract booklet also contained lists of speakers and sessions and so on in various orders, something that in those days was much harder to create than it is today.

I guess it is by now clear that many letters to many persons were written, and that today this would be taken care of with one single email to "undisclosed recipients". This should not be interpreted as hidden complaints, rather as a message describing some of the changes we have experienced over the last 20 years. I would, however, at the same time stress that it was great fun and exciting to be in touch with our research community all over the planet.

A most dramatic event occurred one month prior to the meeting. On July 16 we, the four of us, were going by car downtown when a definite smell of fire struck our nostrils. I said, jokingly, "that's just the conference bureau burning down with all our abstracts". And, indeed, it was! Upon our arrival there we found the fire brigade in full action. Since (only) the upper floor of the house was on fire I asked for, and got, permission to enter the ground floor in order to save the paper bags with the original abstracts that, as I was told, were put underneath a certain table. As I entered I heard a telephone ringing. In the Kafka like atmosphere I felt like answering "the house is on fire, we cannot take your call right now, please call back later". Anyway, I found the abstracts and brought them out into safety.

The talks were of the usual format with a mixture of invited and contributed papers. One invention was that we created three very special named lectures: An opening Bernoulli lecture, which was delivered by Yakov G. Sinai, a closing Kolmogorov lecture, delivered by David G. Kendall, and between those a Cramér lecture by Søren Johansen. Subsequent meetings have kept those lectures and at times added others.

The traditional concert was held on Monday evening. The above mentioned male-voice choir Orphei Drangar, all dressed in tails (the penguin outfit), entertained for about one hour with a mixed programme. This was of course a particular joy for yours truly, being an active member of the choir at that time. I know that this surprised some conference participants, because later I was approached by a few who were convinced that I was standing there faking as a kind of joke.

In addition to some guided tours for accompanying persons (and maybe also for participants who skipped

talks), Wednesday afternoon was devoted to the traditional excursion. One alternative was to visit Stockholm which is reachable in less than one hour by train, one was a round trip – one way by boat and one way by bus – to the 17th century baroque palace "Skoklosters slott" (http://sko.lsh.se/default.asp?id=4620), and one was a tour to some Wallonian ironwork settings north of Uppsala.

The Thursday conference banquet was held in the big hall at the Uppsala castle. In fact, since we were 750 > 600 participants we had to split the festivities into two banquets. The main problem(?) with this was that I had to enjoy the gravad lax (salmon), the reindeer and the good wines on two consecutive evenings.

There was one rather important thing that we could not arrange or prepare for – the weather. August in Sweden can be lovely but also terrible. We were extremely lucky in this respect. Participants could visit outdoor restaurants in the evenings, and the excursions could take place without additional clothing or umbrellas.

To summarize, although the first World Congress was most successfully held in Tasjkent, I think we all (in particular the four of us) felt that the Uppsala meeting was the beginning of a new era in stochastics. One very successful ingredient was the jointness with the IMS, which has broadened the scope of the meeting, well, for the meetings, I guess, it goes both ways. It was also amusing to observe how several formulations from the Bulletins that we had sent out reappeared in the bulletins of subsequent meetings.

A local additional benefit was that the conference, and even more so the organizing of it, brought probability and statistics in Sweden together in the sense that we got to know each other more closely and, somehow, almost developed into a large family, not just into a professional community.

So, all in all, it is a lot of work to organize such a meeting, but it is extremely rewarding, not only personally, but also scientifically, in that Uppsala and Sweden is not just some unknown place near or even at the arctic circle. Rather, it is now known world-wide that some high quality research is going on here. And for many years I was reminded at meetings, "Oh Uppsala, such a great meeting"; although people mostly remember the concert, the banquet, the excursion, and the pleasant weather.

So to all of you I wish to say: Don't hesitate to host a future meeting should you be asked to do so!

Allan Gut, Uppsala

David's Musings: Popular books on Chance, and Teaching Non-Technical Probability

There are many non-technical (i.e. non-textbook) books on "mathematics in general" or "statistics in general", but let us focus more specifically on probability. I have read and reviewed (the reviews, and other material marked (*), can be found on my web site <www.stat.berkeley.edu/~aldous>) over 70 such non-technical books relating to probability. Most of these books have almost no mathematics, so what is in them? Well, here are some titles, chosen to illustrate the breadth of topics.

- *Dicing With Death. Chance, risk and health*
- *A Random Walk Down Wall Street*
- *Risk. A practical guide for deciding what's really safe*
- *The Black Swan: The impact of the highly improbable*
- *Chance: the life of games and the game of life*
- *Dance with Chance: Making luck work for you*
- *The Drunkard's Walk: How Randomness Rules*
- *Luck: the brilliant randomness of everyday life*
- *The Cult of Statistical Significance*
- *Rock, Paper, Scissors: Game Theory in Everyday Life*
- *God, Chance and Purpose*

Clearly the notion of "chance" in these books is much broader than what mathematically-oriented readers regard as "probability". After thinking about this contrast for several years, partly through developing a "Probability in the Real World" course (*), I have come to some conclusions – just personal opinions, of course – that I would like to share with readers in this article.

Probability: our tradition

Let me point out two features of a first undergraduate course in probability. What we actually teach is *mathematics* – random variables and independence and so on. And underlying the mathematics is some historically-derived view of *what probability is about.* Coin tossing and random sampling, LLNs and CLTs, regression and hypothesis testing, and so on. A student who takes more courses in probability, does so within pure mathematics or mathematical statistics or one of a familiar list of academic "applied probability" subjects – finance, information theory, population genetics, queueing, statistical physics, algorithms, etc. Over the last 75 or so years since probability and mathematical statistics became established disciplines, the list of applications has grown but the underlying "what probability is about" viewpoint remains the same. To caricature a little, *we have built a vast intellectual edifice upon the observation that there's a mathematical model for the results of throwing dice.*

Of course there's nothing *wrong* with this edifice, but let me make an analogy with History. It would be much easier to teach human history in terms of kings and battles – very concrete matters – rather than (say) the evolution of ideas about how societies should be run or the effect of technological advances. Analogously, I believe that much of what we traditionally teach about chance, is taught because it is easy to teach by virtue of being definite mathematics. If you doubt this, try teaching from *The Black Swan* or another non-mathematical book!

Chance: is there a big picture?

Here's my view. We live in several overlapping worlds. There's the natural world that exists independently of humans; the human social and economic worlds; the world of human artifacts; the world of ideas and perceptions and motivations. Outside the classroom, we know that chance enters all these worlds in many ways; from the way we first meet a future spouse to the spatial fluctuations in mass density of the early universe that led to galaxy formation; from the chance of Sarah Palin becoming the 2012 Republican Presidential nominee (currently 20% on the prediction market) to the event that Kokura was covered by clouds on August 9, 1945. Inside the classroom we forget all this, and revert to the mathematical tradition that implicitly views probability as "things that are similar to dice".

Amongst the books I have reviewed, the majority (quite sensibly) explicitly address some particular part of the world of chance, but a dozen or so with titles like *How Randomness Rules our Lives* (I categorize these as "popular science") seem to attempt a big picture. But –

to my taste – the result is a sampling of stories rather than an articulation of a big picture. As an alternative I am working on a project to make a list of 100 representative instances of chance, and thereby give one illustration of "a big picture" by examples. Let me encourage readers to look at the current draft list (*) and send me additional suggestions.

Missing books

Returning to the topic of books, my opinion is that there are too many undergraduate textbooks on probability – "too many" in the sense that they are insufficiently distinctive. With non-technical books also, I sometimes get the impression that authors have not made the effort to read what already exists before writing their own book! But those books which uncover a novel topic are often remarkably good. A nice example is *Fortune's Formula*, which combines a clear non-mathematical exposition of the Kelly criterion with entertaining anecdotal history of personalities from Shannon and Thorp to Boesky and the principals of Long Term Capital Management.

Two topics unexpectedly lack books. Dawkins' *Climbing Mount Improbable* is a great sequel to *The Origin of Species* but, like the latter, doesn't actually engage probabilities. I don't know any non-technical book relating chance to evolution, genetics or wider areas of biology in any substantive way. Haigh's *Taking*

Chances is a wonderful collection of elementary probability calculations involving real-world sports and games, and many books give detailed analyses of strategies for particular sports or games, but no-one seems to have tried to engage the bigger picture of the role of chance in sport.

Only a few of the reviewed books are popular exposition by mathematicians. These tend to combine the interesting parts of undergraduate courses with popular topics such as the Monty Hall problem, a style which I find competent but rather unimaginative.

Write for Wikipedia!

Finally, on the topic of popular exposition of what we academics know, I view Wikipedia as an under-exploited venue. Currently there are around 600 pages relating to Probability, listed on an obscure page *Catalog of articles in probability theory.* Many are useful, giving a definition (*Contiguity (probability theory)* or a theorem statement (*Lovasz local lemma*) or a set of formulas (*Beta distribution*) or an explanation (*Benford's law*). But as one moves away from such specific topics I find the coverage less complete and less

satisfactory. In particular, even for the usual academic "applied probability" subjects mentioned before, I don't find the entries very authoritative. If it is a fact that the thousands of academic papers involving probability models in *Queueing theory* or *Population genetics* have contributed substantially to human knowledge, then this fact is not apparent from the current Wikipedia articles! Of course, to write a short article on a huge topic is very difficult. It should be less difficult to choose some level intermediate between *Population genetics* and *Ewens's sampling formula,* or intermediate between *Queueing theory* and *M/M/1 model*, and write authoritative Wikipedia articles at that level. Arguably, one such article represents a much more valuable contribution to scholarship than the average research paper! So let me encourage readers to write such articles.

David Aldous, Berkeley

Editor's note: This is the first installment of a regular opinion column by David Aldous (U.C. Berkeley).

EURANDOM brings together leading researchers in 100 workshops

Stochastics Institute at Eindhoven University of Technology reaches milestone

The gathering of over 4000 researchers who share current knowledge and new results from their own research in the area of stochastics, leads to fruitful collaboration and new scientific contacts. This is what EURANDOM, an international research institute in stochastics and part of TU/e, achieved in the 100 workshops they initiated during the past 11 years. On December 14, the institute celebrates this milestone. "We will surely continue these initiatives; next year there will be an emphasis on workshops organized for and by young researchers," so tells the director Onno Boxma.

The first workshop took place on November 14, 1998 and was organized by Professor Mike Keane. This and the next workshops hosted many Dutch and even more international researchers. These activities have broadened and strengthened the international position of Dutch stochastics.

How fast do diseases spread?

Many subjects of recent workshops have great societal relevance. The study of stochastic networks helps answering questions like: in which way do diseases spread and how fast? How do social networks like Hyves develop? What happens if the internet grows twice as big? The study of probabilistic models for production processes on the one hand and for traffic in communication systems on the other hand, showed a huge overlap, in which both areas could learn from the other. Statistical image analysis is of great importance for all kind of medical applications, and workshops on multivariate risk modeling helped understanding and controlling financial instruments for banks.

The milestone will be celebrated on the first day of the 100th workshop, the workshop on "Dynamic

Randomenvironments". Originally motivated by problems in physics, the mathematical investigation of transport in random media has been an active area of research over the last thirty years, rich in surprising effects and in mathematical challenges. Epidemics, genetics, and evolution of competing populations (from biology), catalytic systems, localization of waves, and ageing in disordered systems (from physics), and dynamic random networks (from computer science) are just a few examples where randomness in a medium is the source of interesting new phenomena, not displayed by static random media.

EURANDOM is an international institute, specialized in probability and statistics. The research is fundamental but with an open eye for applications in physics, biology, image analysis, communication and risk management as well as in industry. EURANDOM, part of the Department of Mathematics and Computer Science at TU/e, has world-wide gained an outstanding reputation through her workshops and extensive postdoc program.

Obituaries

Miguel Angel Arcones, 1963-2009

Miguel Angel Arcones, 46, Professor of Mathematical Sciences at Binghamton University, died on December 30, 2009, after a long battle with cancer. A native of Segovia, Spain, Arcones began his graduate studies in the US in 1987 and earned his PhD in 1991 from the CUNY, working with Evarist Giné. After several postdoctoral appointments, Miguel joined the faculty of Binghamton University in 1998. In spite of periods of illness and hospitalization, he carried out his duties as a teacher and scholar with determination and grace, and he distinguished himself in both. He was well known for the depth and breadth of his research and was an elected member of the ISI and a Fellow of the IMS. He was highly appreciated by his students for his passion for the discipline and for his devotion to their learning. While serving as a Wylie Instructor at the University of Utah early in his career, he received an outstanding instructor award. Later, he enthusiastically served as the faculty mentor of the Mathematics Club at Binghamton University. He was the driving force behind the establishment of a thriving actuarial degree program at BU.

Miguel's research interests and achievements were impressive, both broad in range and marked by conceptual and technical sophistication. His work in Probability Theory includes notable contributions to the theory of U-processes, limit theory under dependence conditions and large deviations theory. Particularly influential were his series of papers published in 1993-4 on the asymptotic theory of U processes, his celebrated 1994 paper on the limit distribution of functionals of stationary sequences of Gaussian vectors and his definitive treatment, in 2003-4, of the large deviation principle for stochastic processes. His work in Mathematical Statistics was equally broad, including contributions to bootstrap theory, the asymptotics of U-Statistics and M-estimators, the Bahadur-Kiefer representation in a wide array of statistical contexts and order-restricted inference in Reliability. His contributions to the theory of U-statistics, beginning with his 1992 *Annals of Statistics* paper on bootstrapping U-Statistics, and including subsequent papers on large deviations, inequalities, the LLN, the CLT and the LIL for U-Statistics, were especially notable. He also wrote a diverse stream of research papers on M-estimator asymptotics. His contributions to reliability were focused on constrained estimation of a survival function. His work on estimation under a uniform stochastic ordering constraint appeared in the *AoS* in 2000, and his work on estimation under a "stochastic precedence" constraint was published in *JASA* in 2002.


For seven years, Miguel served as an Associate Editor for JASA's Theory and Methods Section. The Editors he served for will readily attest to the outstanding service he rendered in this capacity. His AE reports were, without exception, timely and thorough, always containing insightful commentary on the reviews he commissioned and always including an independent analysis that added value. Additional evidence of the generosity of his professional service is the fact that he published over 130 articles in *Mathematical Reviews*. He was the founding Editor of the *International Journal of Statistics and Management Systems* and nurtured the fledgling journal for its first four years. His high standards and breadth of expertise are readily apparent from the volumes of the IJSMS that he saw through to publication. He passed away just weeks after having participated in the search for his replacement.

Miguel Arcones was a gentle giant in the statistical sciences, shy and sometimes unnoticeable in social settings, yet animated, stimulating and highly creative in his professional interactions. To his research visitors, he was a warm and gracious host. His colleagues and collaborators will not soon forget his generous nature, the excitement that he felt and shared when thinking about research questions, his sense of humor and hearty laugh and the friendship that he offered so fully and sincerely. His premature passing is a great loss to our discipline. While his work will continue to influence students and researchers in Probability and Statistics for years to come, the role he played in the lives of his friends, students, colleagues and collaborators is irreplaceable. He is a man who left a strong positive imprint, both personally and professionally. May he rest in peace.

E. Giné, D. Mason, F. Samaniego and A. Schick

Lester Eli Dubins, 1920-2010

Lester E. Dubins, a distinguished probabilist and Professor Emeritus of Mathematics and Statistics at UC Berkeley, passed away peacefully in his home on February 11, 2010. He is survived by his son Benjamin, his sister Blanche, his nephews Aaron, Mathew, Michael and Ross and his nieces Marylyn and Sarah.
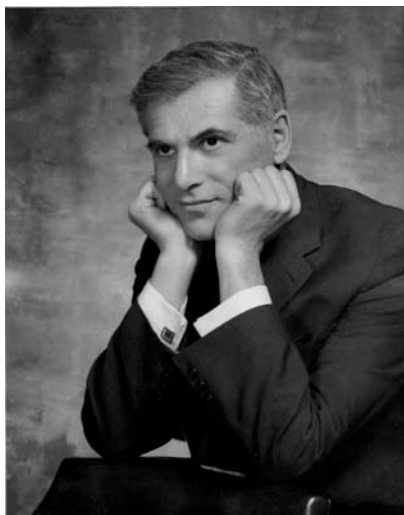

Lester grew up in New York City. His college education was interrupted by World War II in which he served as an Air Force officer stationed at a radar installation in Iceland. After the war, in the late 1940s, Lester continued working (as a civilian) for the radar research & development branch of the US Air Force. In 1951 he resumed his studies as a graduate student of mathematics at the University of Chicago where he obtained his Ph.D. degree in 1955 submitting a thesis on Generalized Random Variables under the guidance of Irving E. Segal. In those days Chicago's mathematics department was fortunate to have an excellent cohort of graduate students, among them Paul Cohen, Don Ornstein and Jack Feldman.

After a year at the Princeton Institute for Advanced Study and a few years at Carnegie Institute of Technology in Pittsburgh, Lester joined the Mathematics and Statistics departments at UC Berkeley in 1962, where he remained for the rest of his life. Lester was forced to retire at 70, shortly before the abolition of mandatory retirement age in public institutions in the USA went into effect. He challenged the university, won his case in court and was reappointed. He then continued teaching until retiring in 2004 by his own volition.

While still in Chicago, Lester met Jimmie Savage (then on the mathematics faculty there) and surprised him by showing that bold play is not uniquely optimal in classical *Red & Black* (roulette). Jimmie was impressed and invited Lester to join him in trying to better understand the probabilistic structure of gambling situations. This encounter developed into a collaboration generating several key papers and culminating (in 1965) in the ground-breaking monograph *How to Gamble if You Must* (*Inequalities for Stochastic Processes*) which presented a coherent mathematical theory of gambling

processes and optimal behavior in gambling situations, pointing out their relevance to traditional approaches to probability. In consultation with Bruno de Finetti and under his influence, Dubins and Savage presented their theory in the *finitely additive* framework in order to bypass measurability technicalities inherent in maximizing an uncountable set of functions in searching for optimal strategies. Lester paid tribute to Jimmie Savage - to his remarkable intellect and scholarship, and to their mutual friendship - in a beautifully phrased preface to the Dover edition of the book which appeared in 1976, five years after Jimmie's untimely death at the age of 54.

Lester continued to contribute to finitely additive probability throughout his entire career. As late as 1999 he published a paper entitled *Paths of Finitely Additive Brownian Motion need not be Bizarre*, demonstrating that those paths can be, for example, continuous piecewise linear or piecewise polynomial functions, etc. Not unrelated to his fondness of finite additivity, was Lester's great admiration for Bruno de Finetti and his firm belief in the *subjective* nature of probability according to which probabilities should not be thought to be inherent in objects, but instead in one's ideas and expectations about those objects.
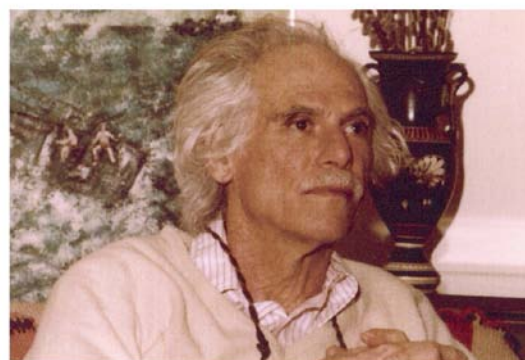
Although primarily a probabilist, Lester had deep interest in mathematics in general. Thus scattered among his close to 100 publications (the latest of which appeared in 2009) are papers on a variety of mathematical themes, such as curves of minimal length (under some constraints), Tarski's Circle Squaring problem, convex analysis and geometry.

Lester was an unconventional teacher. He seemed unable to bore himself and his audience by a systematic recitation of a textbook. Even the most elementary material would receive a fresh and original treatment under his hands. In teaching as in research, Lester would never be satisfied with just having a logically correct proof of a statement, but would always strive for a natural, simplest possible argument. He was at his best in advanced graduate seminars and informal discussions. In front of small groups of colleagues, international visitors and graduate students he challenged his audience, exposed and explored his own thoughts and still-evolving ideas, and inspired them

with unexpected basic questions and insights. He would often open a session asking if anyone had anything interesting to tell the class, and his seminars were fascinating Socratic dialogues that continued informally between regular sessions.

As much as he lived for mathematics, Lester also cared deeply about people, especially his students and friends, who came from all walks of life. He was always a champion of the underdog, whether they were California farmworkers or oppressed people anywhere, and was an outspoken advocate of civil liberties. He loved words and stories and humor, and led a vigorous life, traveling and hiking and mountain-biking into his eighties, roaring with laughter or immersed in explorations of mathematical subtleties as he went. He

was a person of the highest integrity in everything he did, scientifically and socially, and did not bend to political or peer pressures. You did not ask Lester how he liked the restaurant you were in or how good a logical argument was, unless you were prepared for the polite but unadulterated truth. For those of us who were fortunate enough to know him well, hardly a day passes when we do not ask ourselves "What would Dubins have done in this situation?" or "What would Lester have said?" Lester Dubins was the quintessential maverick mathematician, and above all, an absolute gentleman and scholar.

David Gilat, Ted Hill, Bill Sudderth

Past Conferences, Meetings and Workshops

9th German Open Conference on Probability and Statistics (GOCPS), Leipziger Stochastiktage 2010

The ninth biannual meeting of the Probability and Statistics Group of the German Mathematicians Society (DMV) took place in Leipzig from 2 to 5 March, 2010. This meeting covers all areas of mathematical probability and statistics and has become one of Europe's big probability events. It attracted some 450 participants from all over Europe and partially also from overseas, among them the four invited plenary speakers Paul Embrechts, Michel Ledoux, Benedikt Pötscher and Michael Steele. The main body of the meeting consisted of 15 parallel sections on various areas. These sections presented an invited speaker, among them well-known scientists like Geoffrey Grimmett, Jean Bertoin and Sidney Resnick. Including all contributed talks, a total of about 300 talks were given during the four days of the meeting.

The local conditions at the host institution, the University of Leipzig, were excellent, as the meeting

took place in the entirely new renovated lecture hall building, which is located in the heart of the city of Leipzig. This made it especially easy for the participants to enjoy the athmosphere of the cosmopolitan city with all its cultural offers. The conference dinner took place at the stylish restaurant "Bayerischer Bahnhof", which hosts an own brewery. The local conference organisation was efficiently handled by event lab Leipzig.

The sponsors and supporters of the meeting were the German Science Foundation (DFG), the Association of the Friends and Supporters of the University of Leipzig and the Deutsche Gesellschaft für Versicherungs- und Finanzmathematik e.V. (DGVFM). The next GOCPS will take place in early March 2012 at Mainz University.

Wolfgang König

XI CLAPEM

After 24 years, the Latin American Congress of Probability and Mathematical Statistics (CLAPEM) took place again in Venezuela, from 1st to 6th of November 2009. The venue of this XIth edition was the Club Puerto Azul, a location at the beach on the central coast, not far from Caracas.

There were 169 registered participants, mostly from Latin American countries and also from the other continents.

The scientific program included eight invited plenary lectures, by Peter Bickel, Peter Bühlmann, David Donoho, Luis Gorostiza, Peter Hall, Gregory Lawler, Marta Sanz–Solé and Vladas Sidoravicius, and fifteen invited thematic sessions in different research areas of current interest within the disciplines of probability and statistics.

A thematic session organized by Jean–Marc Azais was dedicated to Mario Wschebor, one of the organizers of the first CLAPEM, and was devoted to the presentation of results related with the work of Wschebor along his carrier. There were also sessions of contributed talks, a poster session which counted with more that fifty participants, and two short courses:

- *Classification and Cluster Analysis for Functional Data* by Ricardo Fraiman from Universidad de San Andrés (Argentina) and Universidad de la República (Uruguay).

- *Quasi Stationary Distributions* by Servet Martínez from Universidad de Chile.

Peter Bickel gave a lecture in remembrance of Eric Lehmann. The closing session on Friday 6th consisted on the presentation and the lectures of the two recent doctors distinguished with the Francisco Aranda Ordaz award: Maria da Glória Abage de Lima, from Universidade Federal de Pernambuco (Brasil), for the thesis in statistics *Essays on heteroskedasticity*, supervised by Francisco Cribari, and Sebastián Grynberg from Universidad de Buenos Aires

(Argentina), for the thesis in probability *Construction and perfect simulation of Markov fields with bounded spines*, supervised by Pablo Ferrari. The pleasant location by the sea, and the welcoming spaces of the place fostered further discussions and conversations after the scheduled activities, helping to establish links between the participants.

The event is organized every two years by the SLAPEM (Latin American Society of Probability and Mathematical Statistics), under the auspices of the Bernoulli Society, the IMS and ISI. Financial support was provided by several Venezuelan institutions:

Fondo Nacional de Ciencia Tecnología e Innovación, Instituto Venezolano de Investigaciones Científicas, and Universidad Central de Venezuela, and also by the Bernouli Society and the National Institutes of Health (USA).

The program book, including the abstracts of the works presented is available at the web site of the conference:
http://www.cesma.usb.ve/xiclapem/

Stella Brassesco, Caracas

International Workshop on Ambit Processes, Non-Semimartingales and Applications

An international exploratory workshop on "Ambit processes, non-semimartingales and applications" was

held at the Aarhus University Conference Centre Sandbjerg, Sønderborg, Denmark, from 24-28 January 2010.

The workshop, which was exploratory in nature, addressed recent developments in the theory and applications of ambit processes. Ambit processes form a general class of processes for tempo-spatial modelling, but have interesting and non-trivial aspects already in the purely temporal case. Ambit processes are generally not of the semimartingale type, and the subject of ambit processes thereby links closely to another topic of substantial current interest, that of properties and applicability of non-semimartingales. For the study and solution of key problems in the fields concerned the

newly established results on multipower variation and on central limit theory based on Malliavin calculus are essential and were presented at the meeting. Furthermore, applications to turbulence, finance and cell growth were discussed.

About 45 people participated in the workshop which comprised a number of survey talks, given by Ole E. Barndorff-Nielsen (Ambit processes), Mark Podolskij (Multipower variation), José-Manuel Corcuera (Central limit theorems in Malliavin calculus), Jan Rosinski (Infinite divisibility), Albert Shiryaev (On the evolution of the von Mises' notion of randomness), Jürgen Schmiegel (Turbulence) and Fred Espen Benth (Ambit processes in energy markets). Furthermore, there were 17 invited talks and also a number of excellent poster presentations given by the junior workshop participants. These presentations as well as the talks gave rise to lively discussions.

The workshop was organised under the auspices of the Bernoulli Society and has been supported financially by CREATES (Centre for Research in Econometric Analysis of Time Series, funded by the Danish National Research Foundation), by the Thiele Centre for Applied Mathematics in Natural Science (both at Aarhus University) and by the Danish Council for Independent Research in the Social Sciences (FSE).

Detailed information is available at

http://www.ambitprocesses.au.dk/

Ole E. Barndorff-Nielsen, Aarhus
José-Manuel Corcuera, Barcelona
Jürgen Schmiegel, Aarhus
Almut Veraart, Aarhus

Summer Academy Stochastic Geometry, Spatial Statistics and Random Fields

On 12 – 6.09.2009, a summer academy on stochastic geometry, spatial statistics and random fields (www.uni-ulm.de/summeracademy09) took place at Söllerhaus, an Alpine conference center of the University of Stuttgart and RWTH Aachen in the picturesque village Hirschegg (Austria) near the German border. It was organized by the Institute of Stochastics of Ulm University in cooperation with the Chair of Probability Theory of Lomonossov Moscow State University.

In contrast to previous schools on this subject (Sandbjerg 2000, Martina Franca 2004, Sandbjerg 2007), this summer academy concentrated on topics such as the asymptotic theory of random sets, fields and geometric graphs that had not been touched upon before. At the same time, it provided an introduction

into more classical subjects of stochastic geometry and spatial statistics, giving (post)graduate students an opportunity to start their own research within a couple of weeks.

The summer academy hosted 38 young participants from 13 countries (Australia, Austria, Denmark, Germany, France, Mongolia, Russia, Romania, Sweden, Switzerland, UK and USA). The generous financial support provided by the International Office of the German Academic Exchange Service (DAAD) and Ulm University allowed to cover the local and travel expenses of the majority of students. Twelve international leading scientists gave lectures on various fields of geometry, probability theory and mathematical statistics. Moreover, students and young researchers had the possibility to give their own short talks. Coffee breaks and evening discussions provided an inspiring framework for an intensive exchange of ideas, new contacts and possible joint research projects. Additionally, mountain hiking and visits to neighbouring German cities (Bavarian royal castle Neuschwanstein and Lindau) rounded the intense scientific program.

The special lecture volume of this summer academy is planned to be published in the ''Lecture Notes in Mathematics'' series of Springer Verlag.

E. Spodarev, organizer (Ulm University)

Forthcoming Conferences, Meetings and Workshops

Conformal Maps: From Probability to Physics

May, 23-28, 2010
Monte Verita, Ascona, Ticino, Switzerland

The conference centers on random structures in the context of complex analysis, inspired by interactions between mathematics and physics. The central example is perhaps the Stochastic Loewner Evolution, introduced by Oded Schramm. SLE arises as the scaling limit of interfaces in 2D lattice models at criticality (percolation, Ising model, self avoiding polymers), and its elegant combination of probability and complex analysis has led to the proofs of many conjectures originating in physics.

Other topics include Diffusion Limited Aggregation (a model for electrodeposition and other phenomena), Hele-Shaw flow (describing interfaces between fluids of different viscosities, e.g. oil and water), 2D Quantum Gravity and Random Maps.

www.unige.ch/~hongler/ascona/

Organizers: K. Astala, S. Rohde, S. Smirnov

Carlo Alberto Stochastics Workshop

June 11, 2010
Collegio Carlo Alberto, Moncalieri, Italy

The theme of the workshop is Bayesian asymptotics. It will be held at the Collegio Carlo Alberto, a Research Institution housed in an historical building located in Moncalieri on the outskirts of Turin, Italy.

Web: www.carloalberto.org/stats_workshop
Email: stats@carloalberto.org

V-International Workshop on Spatio-Temporal Modelling (METMAV)

METMAV will be held in Santiago de Compostela (Spain), from June 30th until July 2nd. The purpose of this workshop is to promote the development and application of spatio-temporal statistical methods in different fields related to Environmental Sciences.

All the information about the conference can be found in the website:

http://eio.usc.es/pub/metma/

Rosa M. Crujeiras, Secretary of METMAV

Probability at Warwick Young Researchers Workshop

The Probability at Warwick Young Researchers Workshop will be held from 19th-23rd July 2010.

It has the principal aim of bringing together young

researchers working in probability and will feature lecture courses by two excellent invited speakers, intended to be accessible to graduate mathematicians and probabilists: Trickle-down growth models, Doob-Martin boundaries, and random matrices, Prof. Steve Evans (University of California, Berkeley) Regularity and convergence of diffusion processes, Prof. Martin Hairer (University of Warwick). Registration is now open. For further details, please see

http://www.warwick.ac.uk/go/paw/paw2010

Christina Goldschmidt, Warwick

XIVth Brazilian School of Probability (XIV EBP)

The Brazilian School of Probability (EBP) has been organized each year since 1997. It is an initiative of the Brazilian probabilistic community, planned as a forum for the discussion of new ideas and developments in Probability and related areas. It is an opportunity to detect new research directions and to establish new collaborations, and an excellent occasion for students to

start their scientific life. The EBP has been organized by IMPA, in Rio de Janeiro, by IME-USP and IMECC-UNICAMP, in São Paulo, and by UFMG in Ouro Preto.

The 14th edition of the Brazilian School of Probability (XIV EBP) will take place jointly with the 2010 Annual Clay Mathematics Institute Summer School "Probability and Statistical Physics in Two and more Dimensions" at

its fourth week. The joint event will be held in Búzios, Rio de Janeiro, from August 1 to 7, 2010.

Mini-courses:

Random Polymers, Frank den Hollander (Leiden University)

Self-avoiding walks, Gordon Slade (University of British Columbia).

Plenary Talks

Marek Biskup (UCLA e Univ. of Southern Bohemia),

Dima Ioffe (Technion),

Nancy Lopes Garcia (Unicamp),

Alejandro Maass (Univ. de Chile, Santiago),

Leonid Mytnik (Technion),

Tatyana Turova (Lund University)

Website: www.impa.br/opencms/pt/eventos/store/evento_1011

e-mail: ebp14@impa.br

New Frontiers in Applied Probability: A Conference in Honour of Søren Asmussen

August 1-5, 2011 Sandbjerg Estate, Sønderborg, Denmark

The conference honours one of the leading researchers in Applied Probability, Søren Asmussen, on the occasion of his 65th birthday. An impressive list of 35 speakers have agreed to contribute to the conference. Among them are the main speakers Hansjörg Albrecher (Lausanne), Ole Barndorff-Nielsen (Aarhus), Mogens Bladt (Mexico), Daryl Daley (ANU Canberra), Serguei Foss (Heriot Watt Edinburgh), Peter Glynn (Stanford), Martin Jacobsen (Copenhagen), Peter Jagers (Chalmers U. Gothenburg), Lester Lipsky (Storrs), Thomas Mikosch (Copenhagen), Reuven Rubinstein (Technion), Tomasz Rolski (Wroclaw), Karl Sigman (Columbia U. New York), Hermann Thorisson (Reykjavik).

The talks will present the state of the art of Applied Probability.

The Scientific Organizing Committee, consisting of

- Peter Glynn, University of Stanford
- Thomas Mikosch (Chair), University of Copenhagen
- Tomasz Rolski, University of Wroclaw
- Reuven Rubinstein, Technion Haifa,

will also edit a Festschrift in Honour of Søren Asmussen with the contributions of the 35 speakers.

The number of participants is restricted to 70. Detailed information about the conference and registration is available on the website

www.thiele.au.dk/asmussen

Thomas Mikosch, Copenhagen

SPA 2011

The 35th *Conference on Stochastic Processes and their Applications* (SPA 2011) will be held at the city of Oaxaca, Mexico in June 19-24 of 2011.

The main venue will be the Hotel Mision de los Angeles, Oaxaca.

This conference is the major annual meeting for researchers working in the field of Stochastic Processes.

Information: Professor M.E. Caballero, chair of the organizing committee (marie@matem.unam.mx)

Website: http://abalontico.matem.unam.mx/SPA/ index.php

58th World Statistics Congress of the International Statistical Institute (ISI)

The 58th World Statistics Congress of the International Statistical Institute (ISI) will take place in Dublin, from the 21st to the 26th August 2011. The Bernoulli Society, as a section of the ISI, sponsors different Invited Paper Sessions (IPS), Special Topics Sessions (STS) and Satellite meetings as well. With this announcement we want to **call, and to encourage people, for proposals** of STS and Satellite meetings that can be attractive to the members of our Society. Please visit the web page of the meeting: www.isi2011.ie, to know the way to submit your proposals and, please, do your submission

as soon as you can. You might also find it useful to visit the websites of the previous editions of the ISI Congress in Durban 2009 www.statssa.gov.za/isi2009/ and in Lisbon 2007 www.isi2007.com.pt/isi2007/, as a reference for these activities.

See you in Dublin next year!

José Manuel Corcuera
Representative of the Bernoulli Society in the PCC

Calendar of Events

This calendar lists all meetings which have been announced in this and previous issues of Bernoulli News together with forthcoming meetings organized under the auspices of the Bernoulli society or one of its Regional Committees (marked by ⚙). A more comprehensive calendar of events is available on the ISI Website `isi.cbs.nl/calendar.htm`

May 2010

➢ May 23rd – 28th, 2010, *Conformal Maps: From Probability to Physics,* Monte Verita, Ascona, Ticino, Switzerland
`http://www.unige.ch/~hongler/ascona/`

June 2010

➢ June 28th – July 2nd, 2010, *10th International Vilnius Conference on Probability and Mathematical Statistics*, Vilnius University, Lithuania,
`www.vilniusconference10.com`

➢ June 11th, 2010, *Carlo Alberto Stochastics Workshop,* Collegio Carlo Alberto, Moncalieri, Italy,
`www.carloalberto.org/stats_workshop`

➢ June 30th –July 2nd, 2010, *V-International Workshop on Spatio-Temporal Modelling (METMAV),* Santiago de Compostela, Spain,
`http://eio.usc.es/pub/metma/`

July 2010

➢ July, 19th-23rd, 2010, *Probability at Warwick Young Researchers Workshop,* Warwick, United Kingdom,
`www.warwick.ac.uk/go/paw/paw2010`

➢ July, 22nd – 24th, 2010, *Satellite Summerschool to the 6th International Conference on Lévy Processes: Theory and Applications,* Technical University at Braunschweig, Germany,
`www.tu-braunschweig.de/stochastik/levyschool`

➢ July, 26th – 30th, 2010, *6th International Conference on Lévy Processes: Theory and Applications,* University of Dresden, Germany,
`www.math.tu-dresden.de/levy2010`

August 2010

➢ August, 1st – 7th, *XIVth Brazilian School of Probability,* Búzios, Rio de Janeiro, Brazil
`www.impa.br/opencms/pt/eventos/store/evento_1011`

➢ August, 9th – 13th, *IMS Annual Meeting,* Chalmers University, Gothenborg, Sweden,
`www.ims-gothenburg.com`

➢ August, 9th – 13th, *ICM Satellite Conference on Probability and Stochastic Processes*, Indian Statistical Institute, Bangalore, India
`www.isibang.ac.in/~statmath/icmprobsat`

➢ ⚙ August, 17th – 22nd, 28th European Meeting of Statisticians, Piraeus, Greece,
`www.stat.unipi.gr/ems2010/`

September 2010

➢ ⚙ September, 6th – 10th, 2010, *34th Conference on Stochastic Processes and their Applications*, Osaka, Japan,
`http://stokhos.shinshu-u.ac.jp/SPA2010/index.html`

June 2011

➢ ⚙ June, 19th – 25th, 2010, *35th Conference on Stochastic Processes and their Applications,* Oaxaca, Mexico,
`www.abalontico.matem.unam.mx/SPA/`

August 2011

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

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

July 2012

➢ ⚙ July, 9th – 14th, 2012, *8th World Congress of the Bernoulli Society*, Istanbul, Turkey,
`www.home.ku.edu.tr/~worldcong2012/`

New Executive Members in the Bernoulli Society

Chair of the Committee for Conferences on Stochastic Processes: James Norris

James Norris is Professor of Stochastic Analysis and Director of the Statistical Laboratory in the University of Cambridge. He is also Director of the Cambridge Centre for Analysis. He received his PhD in 1985 from the University of Oxford. After a year in the University College of Swansea, he moved to Cambridge in 1985. He is a Fellow of Churchill College and a Trustee of the Rollo Davidson Trust.

He is Associate Editor for Probability Theory and Related Fields, Potential Analysis and ESAIM Probability and Statistics. He was main organizer of the 27th Conference on Stochastic Processes and their Applications, held at Cambridge in 2001, and was co-organizer of the Isaac Newton Institute programme on Interaction and Growth in Complex Stochastic Systems in 2003.

He is author of the text Markov Chains (Cambridge University Press, 1997). He was awarded the Rollo Davidson Prize in 1997. His research interests include: Malliavin calculus, analysis of heat kernels, scaling limits for random processes, and models of coagulation and aggregation.

Editor of the Electronic Journal of Statistics: David Ruppert

David Ruppert is Andrew Schulz Jr. Professor of Engineering, School of Operations Research and Information Engineering, and Professor of Statistical Science, Cornell University. He received a BA in Mathematics from Cornell University in 1970, an MA in Mathematics from the University of Vermont in 1973, and a PhD in Statistics and Probability from Michigan State University in 1977. He was Assistant and then Associate Professor of Statistics at the University of North Carolina, Chapel Hill, from 1977 to 1987. He is a Fellow of the ASA and IMS and received the Wilcoxon Prize in 1986. He has had 23 PhD students, many of them now leading researchers.

Professor Ruppert has worked on stochastic approximation, transformations and weighting in regression, and smoothing. His current research focuses on measurement error models, splines, semi-parametric regression, and environmental statistics.

He has published over 100 articles in refereed journals

and has published several books, *Transformation and Weighting in Regression*, *Measurement Error in Nonlinear Models* (first and second editions), *Semiparametric Regression*, and *Statistics and Finance: An Introduction*. He is currently working on a second edition to *Statistics and Finance*.

Council Member: Julia Brettschneider

Julia Brettschneider is a lecturer at the Department of Statistics at the University of Warwick. She primarily works on statistical methodology for high-dimensional molecular data (e.g. microarrays) and on risk communication related to genomic tests. Before coming to Warwick she hold positions at Eurandom, the University of California in Berkeley and Queen's University in Ontario. She holds a Diplom in Mathematics from the University of Bonn with a thesis about measure-valued branching processes supervised by Hans Foellmer. Her Ph.D. in Mathematics from Humboldt University Berlin was done with the same

supervisor on a topic about large deviations in the phase transition regime.

About the Bernoulli Society

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

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

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

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

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

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

For additional information see the Bernoulli website
http://isi.cbs.nl/BS/bshome.htm

Journals of the Bernoulli Society

Official publications of the Bernoulli Society:

- ➢ Bernoulli
  Editor: Richard Davis
  isi.cbs.nl/bernoulli/
- ➢ Stochastic Processes and Their Applications
  Editor: Thomas Mikosch
  www.sciencedirect.com/science/journal/03044149

ISI Publications

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

Journals Co-Sponsored with the Institute of Mathematical Statistics:

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

Who is Who in the Bernoulli Society

Executive Committee 2009-2011

President	Victor Pérez-Abreu (Guanajuato, Mexico)	pabreu@cimat.mx
Past President	Jean Jacod (Paris, France)	jean.jacod@upmc.fr
President Elect	Edward Waymire (Corvallis, USA)	waymire@math.orst.edu
Executive Secretary	Ada van Krimpen (ISI Office, Netherlands)	an.vankrimpen@cbs.nl
Membership Secretary	Josef Steinebach (Cologne, Germany)	jost@math.uni-koeln.de
Scientific Secretary	Nakahiro Yoshida (Tokyo, Japan)	nakahiro@ms.u-tokyo.ac.jp
Treasurer	José Manuel Corcuera (Barcelona, Spain)	jmcorcuera@ub.edu

Council Member 2007-2011

2007-2011	Adam Jakubowski (Torun, Poland)	adjakubo@mat.uni.torun.pl
2007-2011	Claudia Klüppelberg (Munich, Germany)	cklu@ma.tum.de
2007-2011	Alexander Novikov (Sydney, Australia)	alex.novikov@uts.edu.au
2007-2011	Philip Protter (Ithaca, USA)	pep4@cornell.edu
2007-2011	Peter Spreij (Amsterdam, Netherlands)	spreij@science.uva.nl
2007-2011	Maria Eulalia Vares (Rio de Janeiro, Brazil)	eulalia@cbpf.br

Council Member 2009-2013

2009-2013	Paolo Baldi (Rome, Italy)	baldi@mat.uniroma2.it
2009-2013	Probal Chaudhuri (Calcutta, India)	probal@isical.ac.in
2009-2013	Julia Breitschneider (Warwick, UK)	julia.brettschneider@warwick.ac.uk
2009-2013	Ricardo Fraiman (Buenos Aires, Argentina)	ricardo.fraiman@adinet.com.uy
2009-2013	Zenghu Li (Beijing, China)	lizh@bnu.edu.cn
2009-2013	Nancy Reid (Toronto, Canada)	reid@utstat.utoronto.ca

Commitee Chairs

Conferences on Stochastic Processes	James Norries (Cambridge, United Kingdom)	J.R.Norris@statslab.cam.ac.uk
Probability and Statistics in the Physcial Scienes	N.N.	
Publications Committee	Michael Sørensen (Copenhagen, Denmark)	michael@math.ku.dk
Stochastic Science Institutes	N.N.	

Regional Committee Chairs

European	Aad van der Vaart (Amsterdam, Netherlands)	aad@cs.vu.nl
East-Asian and Pacific	Tim Brown (Canberra, Australia)	tim.brown@latrobe.edu.au
Latin America	José León (Caracas, Venezuela)	jose.leon@ciens.ucv.ve

Editors

Bernoulli	Richard Davis (New York, USA)	rdavis@stat.columbia.edu
Stochastic Processes and Their Applications	Thomas Mikosch (Copenhagen, Denmark)	mikosch@math.ku.dk
International Statistical Review	Ali Hadi (Cairo, Egypt)	ahadi@aucegypt.edu
Bernoulli News	Vicky Fasen (Munich, Germany)	bnews@ma.tum.de
	Robert Stelzer (Munich, Germany)	
Bernoulli E-Briefs	Carenne Ludena (Venezuela)	cludena@ivic.gob.ve
	Ramses H. Mena (Mexico)	ramses@sigma.iimas.unam.mx

Web Editor

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

Becoming a Member of the Bernoulli Society

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

Membership Fees for 2010:

- Regular BS membership fee is EUR 70 and the reduced BS membership fee is EUR 35.

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

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

- Joint IMS-BS membership fee is USD 148.

- Joint BS-IMS-ISI fee is EUR 139.

Details

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

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

- Ph.D. Students join for free

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

Retired persons, couples and members from developing countries (please refer to the list at http://isi.cbs.nl/developing.htm) continue to receive a *50% fee reduction*.

All the above members receive the full membership benefits of a regular member.

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

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Contact Information

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