

Bernoulli NEWS

Newsletter of the Bernoulli Society for Mathematical Statistics and Probability

SOME HIGHLIGHTS FROM THIS ISSUE:

The Bernoulli Logo

Bernoulli Society on WWW

Reports on Recent Activities

Conferences

Forthcoming BS Events

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If you have a complete issue (e.g. paper version) or some missing
materials, please contact secretariat@bernoullisociety.org.**

Bernoulli News, Volume 3 (Number 1) 1996. Published two times each year by the Bernoulli Society

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1. The Bernoulli Logo

A society needs a logo, and if the society is called the Bernoulli Society it seems natural to look for the logo in the works of our namesake, the Swiss mathematician Jacob Bernoulli (1654–1705).

Though we may value Bernoulli's contributions to probability theory (where would we be without Bernoulli trials?) Jacob Bernoulli had a special attachment to his work on the logarithmic spiral. In his 1692 paper 'Lineae Cycloïdales, evolutae, anti-evolutae, causticae, anti-causticae, pericaustice' this spiral and related curves are studied intensively. The paper is reproduced as number 49 in the 'Opera'. As logo we have taken the central part of the main figure from that paper, which illustrates the construction of the spiral. Along with a spiral repeated (by rotation) six times, the detail shows parts of various construction lines and annotations. This detail is reproduced in silver on the cover of BERNOULLI. The tracery art-work on the cover, very professionally designed by Chapman and Hall, does not have a specific Bernoulli connection, but the colours (silver and green) are taken from the Bernoulli family coat of arms.

The logarithmic spiral, also known as growth spiral, is the course taken by a ship always sailing in a direction at a fixed angle to the straight line between the ship and a certain fixed point, e.g., a lighthouse. It is characterised by the property that rotation through a fixed angle corresponds to a fixed proportional increase in distance from the origin. In polar coordinates, $r = e^{a\theta}$. Consequently, rotating the curve at constant speed cannot be distinguished from a constant rate magnification of scale. This is actually a self-similarity property: one could say that the logarithmic spiral is one of the earli-

est known fractals. Bernoulli found this the most remarkable property of all and described the spiral as 'spiralis mirabilis', the miraculous spiral. He closes his paper expressing his pride in his discoveries, eulogising the spiral, and remarking that he would like the phrase 'eadem mutata resurgo semperdem', (though transformed I rise again unchanged, again and again) engraved on his tombstone together with a depiction of the spiral.

Indeed his tombstone in the cathedral of Basel does show a spiral of sorts (though in my opinion it looks more like the rather more boring Archimedean spiral $r = a\theta$ – perhaps the stone-mason did not carefully read Bernoulli's paper). Also interesting is the fact that the epitaph has been shortened to 'eadem mutata resurgo'. In the Christian religion one is only reborn once, not time and time again! Still, with the addition 'time and time again' implicitly understood, the epitaph remains appropriate as motto for a scientific society which as long as our science is truly alive will be subject to continual change and renewal.

The logo has been programmed in the Postscript language by Dr. Frits Beukers (University of Utrecht) for the Bernoulli Society. I would like to express my thanks to him here! Organisers of Bernoulli Society activities (conferences, etc.) are encouraged to make use of the logo. It made a first appearance on conference material and t-shirts at Aarhus and can be seen inside the Ferris wheel logo of the Vienna World Congress.

*Richard Gill
Utrecht*

Editor's comment:

Richard Gill is of course right: the spiral shown on Jacob Bernoulli's epitaph is Archimedean; it is not the logarithmic spiral, by which J. Bernoulli was so much fascinated. A simple explanation was offered by Fritz Hohenberg, *Praxis der Mathematik* **26** (1982/12), p. 373f. We present a translation of parts of his text.

“According to customs, the production of an epitaph was arranged by the closest relative, who was Bernoulli's widow; this is apparent from the text of the epitaph. The maker of the epitaph is unknown. Today the epitaph is situated on a pillar of the cathedral of Basel. It has been observed that the “drawing” of the spiral is wrong [Otto Spiess, *Basler Nachrichten* 192 (1955)], since the epitaph shows several windings of an Archimedean, but not of a logarithmic spiral. What is the reason for such a mistake? One possible

explanation might be that, since antiquity, in the art of painting a spiral was Archimedean, this being so approximately also for Ionic capitals. Neither Bernoulli's widow nor the craftsman making the epitaph knew the logarithmic spiral, and knowledgeable mathematicians did not participate in the project.”

The photo of the epitaph as well as some very interesting material on the Bernoulli family and the logarithmic spiral was kindly provided by BERNOULLI-EDITION, Forschungsstelle Basel, Universitätsbibliothek Basel.

Text of the epitaph:

Loved by his family:
Jacob Bernoulli
the incomparable mathematician,
more than 18 years professor
at the University of Basel,
member of the royal academies
of Paris and Berlin,
famous for his writings.
By a chronic disease,
being in unimpaired mind until the end,
in the year of grace 1705, on the 16th of August
at the age of 50 years and 6 months
extinguished,
awaiting the resurrection of the devout.
JUDITH STUPAN
20 years his wife,
has with both their children
to the alas! sadly missed
husband and father
erected a monument.

Transformed I rise again.

2. Visit the Bernoulli Society on WWW

The Bernoulli Society now has two World Wide Web sites. General information on the society, its journals, conferences, standing committees, and so on can be found at

<http://www.math.ruu.nl/bernoulli>

This site has been set up by Erik van Zwet (vanzwet@math.ruu.nl) and is currently administered by him and the scientific secretary (gill@math.ruu.nl).

Meanwhile this newsletter is also available on www. You find a link at the above www site. The following address provides direct access (and a link to the above site)

<http://www.uni-mainz.de/bernoulli>

This site has been set up by Matthias Kapffer (kapffer@mathematik.uni-mainz.de) and is currently administered by him and the editor of Bernoulli News (cklu@mathematik.uni-mainz.de).

You are welcome to visit us and send us your comments.

Some further interesting www sites are listed below (more are to be found at our www site):

- Probability Web:
<http://www.maths.uq.oz.au/~pkp/proweb.proweb.html>
Phil Pollett (Queensland) email: pkp@maths.uq.oz.au
- Matrix-Analytic Cyberhome:
<http://bigdog.engr.arizona.edu/~jli/matana.html>
Marcel Neuts (Arizona), email: marcel@sie.arizona.edu
- Stochastic Analysis Digest:
<http://www.sad.princeton.edu/>
René Carmona and Rick Durrett (Princeton), email: rcarmona@chelsea.princeton.edu
- Allstat Statistics:
<http://www.maddog.fammed.wisc.edu/~helberg/statistics.html>
Clay Helberg (Wisconsin), email: helberg@maddog.fammed.wisc.edu
- Allstat (UK-based worldwide e-mail broadcast system for the statistical community):
<http://www.stats.gla.ac.uk/allstat/>
Stuart G. Young (Glasgow), email: young@stats.gla.ac.uk
- StatLib Index: <http://lib.stat.cmu.edu>
S-PLUS: <http://lib.stat.cmu.edu/S/>
S-news Archive: <http://lib.stat.cmu.edu/s-news/>
Mike Meyer (Carnegie Mellon University), email: meyer@stat.anu.edu
- Frequently Asked Questions about S and S-PLUS:
<http://www.stat.math.ethz.ch/~roosen/S-faq.html>
Charles Roosen (Stanford), email: charles@playfair.stanford.edu
- European Series in Applied and Industrial Mathematics
ESAIM: Probabilités et Statistique
<http://www.emath.fr/ps/>
P. Massart, E. Pardoux (Eds.)
- Math Soft:
<http://www.mathsoft.com>
webmaster@mathsoft.com
- Probability Abstract Service:
<http://www.math.washington.edu/prob/>
Krzysztof Burdzy (Washington), email: burdzy@math.washington.edu
- Electronic Journal of Probability and Electronic Communications in Probability:
<http://www.math.washington.edu/ejpecp/>
Krzysztof Burdzy (Washington), email: burdzy@math.washington.edu

3. Committee Work

CCSP

Committee for Conferences on Stochastic Processes

CCSP sponsors the (almost) annual conference on Stochastic Processes and their Applications. These week-long meetings typically feature lectures by 15–20 invited speakers and a large number of contributed talks. Topics include both theoretical developments in probability and stochastic processes and important areas of application. Because of the Vienna World Congress, there is no meeting in 1996.

The 24th Conference will be held in Viña del Mar, Chile, June 16–20, 1997. The primary organizer is Rolando Rebolledo (rrebolle@mat.puc.cl, <http://www.mat.puc.cl/~spa24/spa24.html>)

The 25th Conference will be held at Oregon State University in Corvallis, Oregon, USA, July 5–11, 1998. The meeting will be organized by Ed Waymire (waymire@math.orst.edu), Mina Ossiannder, and Robert Burton. Since this meeting will be the 25th in the series, CCSP is interested in hearing from people who attended the first meeting in Rochester in 1971. Please send comments or anecdotes to kurtz@math.wisc.edu.

C(PS)²

Committee on Probability and Statistics in the Physical Sciences

Several members of the committee participated in a very successful interdisciplinary workshop at CIMAT in Guanajuato, Mexico, in March '96 on Stochastic and Statistical Methods in Hydrology. The workshop, which is described in more detail on p. 6 focused on Rainfall, Landforms and Floods.

The following conferences provide opportunities for probabilists and statisticians to interact with physical scientists.

1) The tentative dates and location of the 7th International Meeting on Statistical Climatology are May 25–29, 1998 in Whistler, British Columbia, Canada. Peter Guttorp is the program chair (email: guttorp@math.washington.edu).

2) Information on the satellite conference on Environmental Statistics in Brno can be found on p. 9.

3) The Indian Statistical Institute is organizing a conference on Recent Advances in Statistics and Probability with participation of the Bernoulli Society. The meeting emphasized on new theory and innovative applications in biology and environmental studies, industry and financial areas. This will be a 4-day meeting tentatively being planned

for December 27–30, 1997. Yoshihiko Ogata is a Bernoulli Society member serving on the International Advisory Committee for this conference (ogata@sunyo.ism.ac.jp).

4) The satellite conference on Water and Statistics will be held in Ankara, August 28–30, 1997. The local sponsors are the State Institute of Statistics, Turkish Statistical Association, Ankara University and the Turkish Water Authorities. The programme committee will be composed of three people from Turkey, three BS representatives and a BS-chairman to be announced.

The committee would like to host a special C(PS)² satellite conference to the Helsinki meeting in 1999 and is seeking suggestions and volunteers for a host site. BS members may contact C(PS)² through Ed Waymire (chair, waymire@math.orst.edu) in this regard. In addition we invite readers to let us know about any potential opportunities for Bernoulli Society involvement in the physical sciences.

EAPRC

East-Asian and Pacific Regional Committee

The working committee comprises:

Timothy C. Brown (Australia)
Louis H. Y. Chen (Chairman, Singapore)
Bong Dae Choi (South Korea)
Masatoshi Fukushima (Japan)
Hwang-Chii Ruey (Taiwan)
Tran Manh Tuan (Vietnam)
Ann Lee Wang (Malaysia)
Wing Hung Wong (Hong Kong)
Jia-An Yan (China)

A www site will be set up, the address will be announced in the next issue of Bernoulli News.

LARC

The Latin American Regional Committee

LARC plans an Electronic News Bulletin. The editor will be our enthusiastic friend Alicia Carrquiry (alicia@iastate.edu), assisted by Silvia Ferrari (Brasil), Pilar Iglesias (Chile), Mariaigle Perez (Venezuela) and Belem Trejo (Mexico). Suggestions and comments are welcome.

A series of Latin American books in probability and statistics in Spanish is planned. The Editorial Committee consists of Victor Yohai (Argentina, editor), Chang Dorea (Brasil), Daniel Pena (Spain), Luis Pericchi (Venezuela), Guido del Pino (Chile), Mario Wschebor (Uruguay) and Manuel Mendoza (Mexico, Executive Editor). Proposals are welcome.

4. Report on Recent Activities

Probability Towards 2000

October 2–6, 1995

Columbia University, New York, USA

The Symposium was jointly organized by the Centro Vito Volterra, University of Rome, Tor Vergata, and the Center for Applied Probability, Columbia University, with the assistance of the Italian Academy for Advanced Studies in America at Columbia University. The Symposium brought together some 35 experts in diverse branches of probability from across the world to discuss developments in their area of specialization and their views on where the subject is heading. On the last day of the Symposium, a round-table discussion was held to consider areas of importance which warrant, and are likely to undergo, major development, or additional development in the not-too-distant future. The following topics, in no particular order of priority, were raised in this context:

large deviations, measure valued processes, stochastic networks, mathematical finance, applications of quantum probability, tomography, random matrices, stochastic partial differential equations, uses of probability in mathematics, coupling and decoupling, theory of rough signals, modelling noise, relations between probability and chaos, complexity theory, stochastic dynamical systems, genome sequencing applications, branching and random trees, random environment problems, stochastic numerics, quasi-random generators, self-similar processes, criticality phenomena, non-equilibrium statistical mechanics, intrinsic geometric structure of stochastic models, combinatorial probability, random fields, infinite particle systems.

Following on from the Symposium, a volume of perspectives is being prepared, also titled “Probability Towards 2000”, with L. Accardi and C.C. Heyde as Editors. It is expected that this will be published before the end of 1996.

*Chris C. Heyde
New York*

VI CLAPEM

6th Latin–American Congress

of Probability and Mathematical Statistics

November 20–24, 1995

Valparaíso, Chile

The 160 participants of the Congress came from Argentina, Belgium, Bolivia, Brazil, Canada, Colombia, Chile, France, Italy, Mexico, Spain, United Kingdom, USA, Uruguay, and Venezuela.

This meeting is an official activity of the Bernoulli Society and this year it was held concurrently with the workshop New Directions in Stochastic Processes and with the Winter School in Probability and Statistics. Financial support for the meeting came from many sources: the National Science Foundation, CIENES, CONICYT, Fundación Andes, the Bernoulli Society, the British Council, the French Regional Cooperation, the International Mathematical Union, and several governmental institutions of participating countries.

The excellent scientific level of the meeting is clear from the list of invited speakers: L. Accardi, R. Bañuelos, M. J. Bayarri, J. Besag, G. Boente, H. Bolfarine, J. Breidt, K. Burdzy, P. Collet, D. Cook, C. Christiansen, A.P. Dawid, C. Dellacherie, R. Durrett, S. Fienberg, W. Fuller, A. Galves, A. Gelfand, E. George, L. Gorostiza, C. Heyde, R. Khasminskii, F. O’Reilly, L. Pericchi, P. Picco, P. Pollett, P. Protter, J. San Martín, A. Smith, M. Vares, R. Wolpert, and M. Wschebor. It is also reflected in the 99 contributed papers presented. Apart from the scientific aspects the meeting had a friendly atmosphere encouraging communication among the participants, both in the sessions and in the various social events.

During the opening ceremony homage was paid to Emilio Ellena, former professor at CIENES, in recognition for his important contribution to the training of statisticians in Latin America.

It is expected that the VI CLAPEM will have a significant impact on research and training in probability and mathematical statistics throughout Latin America, as well as on fostering scientific collaboration between researchers from this region with those in other important centers around the world.

*Guido del Pino
Santiago*

Spruce III
December 11–15, 1995
Mérida, Yucatan, Mexico

Spruce (Statistics for Public Resources, Utilities, and in Care of the Environment) is a very successful series of conferences. The theme of last year's Conference was Statistical Aspects of Pollution: Assessment and Control.

The Opening Lecture was given by P. Ross (Statistical issues in environmental monitoring and assessment of anthropogenic pollution) from EPA (Environmental Protection Agency, USA). The Closing Lecture was delivered by Vic Barnett (Statistical analysis of pollution problems) from Nottingham University. In addition there were 10 invited seminars and 84 contributed papers. The conference had participants from Argentina, Canada, Chile, Colombia, Finland, France, Germany, Hungary, Mexico, Portugal, Spain, Sweden, United Kingdom, USA, and Venezuela.

The Local Organizing Committee was chaired by Miguel Nakamura and Victor Pérez-Abreu from CIMAT, Guanajuato.

A Proceedings Volume of this Conference will be published (it will be number 3 in series) entitled: "Statistics for the Environment 3. Aspects of Pollution: Assessment and Control", edited by Vic Barnett and Feridun Turkman, to appear by Wiley.

Victor Pérez-Abreu
Mexico

Workshop on Stochastic and Statistical
Methods in Hydrology
March 25–28, 1996
CIMAT, Guanajuato, Mexico

The purpose of this conference was to "brainstorm" on the role of stochastic methods in solving fundamental problems of surface water hydrology. There were eight general lectures on the three topics Networks and Landforms; Rainfall; Runoff and Floods, given by V. Gupta, I. Rodriguez-Iturbe, B. Trutman, E. Foufoula-Georgiou, D. Cox, V. Isham, E. Waymire and U. Lall. The program also included round-table discussions, general and specialised on research topics comprising the perspectives of hydrologists, physicists, probabilists, and statisticians regarding this special field of hydrology.

A book will be published to serve as a basic reference for new researchers interested in this broad theme and for succeeding workshops. Participants in the round-table discussions included F. Avila, M. Bladt, O. Barndorff-Nielsen, E. Cinlar, J. L. Jensen, M. Nakamura, S. Peckman, V. Pérez-Abreu, M. Sørensen, V. Sapozhnikov, B. Trejo and J. Van Horebeck. The workshop was supported by CIMAT.

A second workshop on the theme is planned for 1998, with an extended number of participants and including a pre-workshop training period.

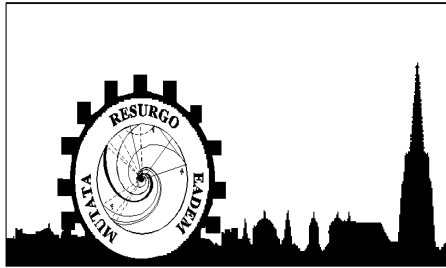
Victor Pérez-Abreu
Mexico

Membership Statistics

The following membership statistics (as of December 31) was provided by Volker Mammitzsch, the Membership Secretary of the Bernoulli Society. We let the figures speak for themselves.

Year	New	Deceased	Resigned	Struck-off	Membership
1991	63	4	37	54	1489
1992	70	2	40	55	1462
1993	92	6	14	56	1478
1994	54	8	48	50	1426
1995	234	–	27	31	1602

5. Conferences 1996



4th World Congress of the Bernoulli Society Vienna, Austria, August 26-31, 1996

The 4th World Congress of the Bernoulli-Society will be held in Vienna, Austria, August 26-31, 1996. Chair of the Scientific Programme Committee is F. Götze and Chair of the Local Organizing Committee is G. Pflug.

Special Lectures will be presented by P. Hall (Kolmogorov Opening Lecture), M. Talagrand (Laplace Forum Lectures) with E. Bolthausen, L. Lovasz and L. Birgé as discussants and D. Donoho (Bernoulli Closing Lecture).

Special invited lectures will be given by E. Arjas, E. Bolthausen, E. Gassiat, E. A. Thompson. The 'Stochastic Processes and Applications' lecture (sponsored by Elsevier) will be given by D. A. Dawson. IMS special invited lectures will be presented by J.-P. Kahane and D. Stoyan.

There will also be a Royal Statistical Society Ordinary Meeting and a special lecture by P.J. Diggle and I. Al Wasel.

Venue of the meeting

Wirtschaftsuniversität Vienna
Augasse 2 - 6
A-1090 Vienna

The **Opening Ceremony** is scheduled for Monday morning (9:15), the **Closing Ceremony** ends on Saturday at noon.

Registration Desk

Sunday	August 25, 1996	16:00-20:00
Monday	August 26, 1996	
to		08:00-18:00
Friday	August 30, 1996	
Saturday	August 31, 1996	08:00-12:30

On **Sunday**, August 25, 19:00-21:00, there will be an **informal reception** at the Congress venue.

Women's Luncheon

As an opportunity for women to meet other women in probability and statistics, there will be a luncheon on Monday, August 26. For details about time and restaurant, please contact the registration desk (or Gesine Reinert; greinert@hto.usc.edu).

For more information about the meeting visit our www-site

<http://smc.univie.ac.at/~bernoulli>

Contact address:

Bernoulli Society Meeting
Prof. G. Pflug
Department of Statistics, OR and Computer Science
University of Vienna
Universitätsstrasse 5
A-1010 Vienna

phone: +43 1 407 63 55 210
fax: +43 1 407 63 55 88
email: wc96@smc.univie.ac.at

The contributed sessions are not limited to special topics. Presentations of new results in any area of mathematical statistics and probability are welcome. Deadline for abstracts is May 1, 1996. Abstract guidelines may be obtained by an email to the auto-reply-mailbox: abstyle@smc.univie.ac.at

The invited paper sessions are listed below. They cover wide areas of recent developments in probability, statistics and applications.

Probability

1. Stochastic analysis and random fields: I. Kubo
2. Ergodic theory and dynamical systems: M. Keane
3. Stochastic PDE's: T. G. Kurtz
4. Large deviations: A. Greven
5. Functional limit theorems: P. Deheuvels
6. Probability models on trees (IMS): Y. Peres
7. Measure valued processes: A. Etheridge
8. Probability in mathematical physics: R. Rebolledo
9. Numerical methods in SDE: D. Talay
10. History of probability and statistics: N. H. Bingham

Statistics

1. Spatially adaptive methods: A. Nemirovskii
2. Sharp asymptotics in curve estimation: A. Korostelev
3. Wavelets with applications: E. Bacry and D. Picard
4. Model selection and complexity: A. Barron
5. Semiparametric statistics: A. van der Vaart
6. Statistical problems in stochastic processes: R. Liptser
7. Bayesian time series: M. West
8. Nonlinear time series: H. Tong
9. Causality in observational studies: J. M. Robins
10. Missing data: D. B. Rubin
11. Multivariate survival analysis: P. K. Andersen
12. Graphical displays (in data analysis) (IMS): A. Buja

Applications

1. Inference in forensic sciences: K. M. Roeder
2. Industrial statistics (IMS): N. I. Fisher
3. Prediction errors in large scale environmental models: R. Smith
4. Signal processing in physical sciences (IMS): D. Donoho
5. Information extraction from images: J. Kent

6. Probabilistic methods in pattern analysis: L. Devroye
7. Probabilistic algorithms: L. Lovasz
8. Probabilistic methods in information theory: I. Csiszar
9. Quantum probability: H. Maassen
10. Transportation networks: A. F. Karr
11. Stochastic models in biology: D. Mollison
12. Probability in finance: W. Schachermayer

There are also five **workshops/satellite meetings** being held in Europe in the period just before and after the 4th World Congress. We present them below together with a contact address. For more detailed information see the last issue of Bernoulli News (1995, No. 2).

ESES'96

Environmental Statistics and Earth Sciences
August 20–24, 1996

Brno (Czech Republic)

Ivana Horová, ESES

Department of Applied Mathematics

Janáčkovo nám. 2a

CZ-662 95 Brno, Czech Republic

fax: +425 4121 0337

ESES@math.muni.cz

<http://www.karlin.mff.cuni.cz/akce/eses/eses.htm>

Asymptotic Methods in Stochastic
Dynamics and Nonparametric Statistics
September 2–4, 1996

Berlin (Germany)

M. Nussbaum

fax: +49 30 204 49 75

Weierstrass Institute

Mohrenstr. 39

D-10117 Berlin, Germany

email: nussbaum@wias-berlin.de

<http://www.wias-berlin.de>

Conference on Stochastic Equations

August, 21–24, 1996

Gyor (Hungary)

Laszlo Markus

Department of Probability Theory and Statistics

Eotvos Lorand University

H-1088 Budapest, Hungary

phone: +36 1 266 3556

markus@ludens.elte.hu

Stable Processes and Other Heavy-Tailed
Models for Highly Volatile Phenomena

August 23–25, 1996

Wrocław (Poland)

Alexander Weron

Hugo Steinhaus Center

Technical University of Wrocław

Wyspianskiego 27

phone: +71 20 35 30

50-370 Wrocław, Poland.

fax: +71 22 77 51

email: weron@im.pwr.wroc.pl

<http://www.im.pwr.wroc.pl/~hugo/wsm96.html>

International Workshop
on Computational and Statistical Issues
for Stochastic Processes

September 2–5, 1996

Cremona (Italy)

Federico Marchetti

Politecnico di Milano

Dipartimento di Matematica

p. Leonardo da Vinci 32 phone: +39 2 2399 4570

I-20133 Milano, Italy fax: +39 2 2399 4568

email: marchett@ipmma3.mate.polimi.it

<http://stradivari.cremona.polimi.it>

6. Conferences 1997

International Symposium on Contemporary Multivariate Analysis and Its Applications

May 19–22, 1997

Hong Kong

In recent years there has been an explosive development of new statistical theories, methods and applications. Multivariate analysis has expanded to include non-normal, nonlinear and nonparametric models. Moreover, computing technology has facilitated the development of Bayesian methods, graphical methods and resampling.

In 1997 experts in various fields will come to Hong Kong to discuss the latest advances in contemporary multivariate analysis. This symposium will focus on both new theories and methods as well as the applications arising in economics, finance, industry, medicine, science and social science. The interdisciplinary nature of the symposium will provide researchers from different fields an opportunity to discuss their recent work and unsolved problems. As was the case during our previous symposium in 1992 participants will be able to establish valuable contacts with others from all over the world – contacts that are increasingly easy to maintain through email and the internet.

The symposium is sponsored by Hong Kong Baptist University, the Bernoulli Society and the Institute of Mathematical Statistics. It will be followed by one or two workshops on May 24. The International Program Committee will invite a number of distinguished speakers to address the symposium. The program will also include contributed papers. Selected papers will be published in a refereed proceedings.

International Program Committee:

P. J. Bickel (Berkeley), K. T. Fang (Hong Kong Baptist U), Y. Fujikoshi (Hiroshima U), P. Hall (Australian National U), I. Olkin (Stanford U), W. H. Wong (Chinese U of Hong Kong).

As a fusion of the Oriental and Western cultures Hong Kong is an exciting metropolis of more than 6 million people. The year 1997 is very important for Hong Kong because of its return to China on July 1. Come join us and observe this city in transition.

The registration fee is US \$250 for the symposium and US \$50 for the workshop. Those interested should request the second announcement, which will contain information on registration, accommodation, and submission of abstracts. The deadline for registration and submission of abstracts is January 15, 1997.

Local Organising Committee in Hong Kong:

S. N. Chiu (Baptist U), H. W. Fung (Statistical Society), W. K. Fung (University), F. J. Hickernell

(Baptist U), F. W. H. Ho (Census & Statistics Department), I. C. Hu (U of Science & Technology), W. C. Ip (Polytechnic U), T. S. Lau (Chinese U), C. K. Li (City U).

For further information please contact:

Multivar 97 phone: +852 2339 5056
c/o Dept. of Mathematics fax: +852 2336 1505
Hong Kong Baptist University
Kowloon Tong, Hong Kong
email: multivar97@hkbu.edu.hk

SPA'97

24th International Conference on Stochastic Processes and Their Applications

June 16–20, 1997

Viña del Mar (Chile)

The 24th Conference on Stochastic Processes and Their Applications will take place at the Convention Center Gala in Viña del Mar. It is organized by the U. Católica de Chile, in conjunction with the U. de Chile, U. de Santiago de Chile and the U. Católica de Valparaíso, under the auspices of the Sociedad de Matemática de Chile and the Bernoulli Society.

The Programme Committee consists of L. Accardi (Rome), T. Hida (Japan), L. Gorostiza (Mexico), T. Kurtz (USA), P. Protter (USA), C. Heyde (Canberra), C. Dellacherie (Rouen), A. Galves (Sao Paulo), L. Arnold (Bremen), A.N. Shiryaev (Moscow), R. Rebolledo (Santiago, chair).

The Local Organizing Committee includes R. Rebolledo (chair), J. San Martín (secretary), G. Bobadilla, E. Saavedra, R. Fierro, F. Quintana and R. Allende.

The scientific programme will consist of invited lectures and fifteen–minutes contributed talks.

Invited speakers (tentatively):

G. Ben Arous, D. Dawson, P. Imkeller, H.H. Kuo, V. Pérez-Abreu, E. Platen, M. Sanz, D. Talay, V. Bogachev, F. Fagnola, C. Fernandez, P. Ferrari, E. Olivieri, S. Janson, R. Lyons, S. Martinez, R. Williams, J.A. Yan.

The second announcement for the meeting will be mailed in November 1996. It will contain information on registration, accommodation, contributed talks and social events.

For further information please contact:

Organizing Committee SPA24

Facultad de Matemáticas

Universidad Católica de Chile

Casilla 306, Santiago 22, Chile

fax: +562 552 59 16

email: spa24@mat.puc.cl

<http://www.mat.puc.cl/~spa24/spa24.html>

ISI'97
51st Biennial Session of the ISI
August 18–27, 1997
Istanbul (Turkey)

The 51st Session of ISI will be held at the Lütfü Kırdar (LK) Istanbul International Congress Center and the Military Museum Cultural Center in Istanbul. These centers are next to each other and are located right at the heart of the Istanbul conference valley.

The BS Programme Committee consists of: Y. Ogata (Chair), E. Arjas, N. Cressie, L.R. Pericchi Guerra, F. Pukelsheim, J.F.C. Wu and J.-A. Yan.

During the Beijing meeting the decision was taken that the ISI meeting will last about one week, but several invited sessions will take place in parallel. Therefore, the number of invited paper meetings is no longer limited to 31, and there will be no Special Topic Contribution Paper Meetings.

The ISI Programme Coordinating Committee has finalized the titles of the 66 invited topics. Among these the Bernoulli Society is to arrange the following (organizers are in brackets)

BS Invited Papers Sessions:

1. Recent advances in probability theory and stochastic analysis. (D. Nualart, Spain)
 2. Stochastic models in finance. (C. Klüppelberg, Germany)
 3. Analysis of random points and shapes. (W. Kendall, UK)
 4. Successful applications of time series analysis in sciences. (G. Kitagawa, Japan)
 5. Statistics in geophysics and astronomy. (P. Stark, USA)
 6. Bayesian approaches to model selection and prediction. (L.R. Pericchi, Venezuela)
 7. Image analysis, including applications in biomedicine. (joint with IASE and IASC) (K. Worsley, Canada)
 8. Computationally intensive methods of estimation (incl. MCMC) (joint with IASC) (C. Geyer, USA)
 9. Simulation of stochastic processes in engineering. (joint with ISI) (E. Çinlar, Turkey/USA)
 10. Likelihood and geometry. (P. Blæshild, Denmark)
 11. Coupling. (H. Thorisson, Iceland)
 12. Nonlinear dynamics and statistics. (C. Cutler, Canada)
- The Bernoulli Society also has a share in the following Invited Papers Sessions of ISI and other Sections:
1. Applications of longitudinal data analysis in sample surveys and official statistics. (A.J. Scott, New Zealand)
 2. Merging and mixing two or more stochastic processes: index and indicator series. (I. Sahin, Turkey/USA)
 3. Mathematical statisticians in official statistics. (Tim Holt, UK)
 4. Environment: spatial & temporal modelling, climate change and the greenhouse effect. (V. Barnett, UK)
 5. Modern experimental designs and their use in agriculture. (Linda Haines, South Africa)
 6. Statistical and computational methods in genetics. (M. Baur, Germany)
 7. Latent variable models. (P. van der Heijden, The Netherlands)
 8. Statistical models for aging populations. (A. Ferligej, Slovenia, and A. Yashin, Denmark).
 9. Difficulties in meta-analysis. (Tom Louis, USA)
 10. Statistical challenges in observational epidemiology. (Annette Dobson, Australia)
 11. Research and teaching of probability and statistics in the physical sciences. (David Vere-Jones, New Zealand, and Edward C. Waymire, USA)
 12. Imputation and missing values. (D. Rubin, USA)
 13. Computer networks and new directions for statistical applications. (F. Murtagh, Ireland)

The following satellite meeting will be held after the ISI Session.

**Mathematical Statistics and Its
Applications to Biosciences
August 31–September 4, 1997
Rostock (Germany)**

Unfortunately, E. Jolivet has resigned from the chair of the Programme Committee. It has been taken over by Dieter Rasch (Wageningen). Further members of the Committee are:
Peter Diggle (Lancaster), Niels Keiding (Copenhagen), Catherine Laredo (Paris), Enno Mammen (Heidelberg), Stephan Morgenthaler (Lausanne).

Sessions are planned on the following topics:
Selection Procedures, Optimization in Statistics, Sequential Experimentation, Planning Experiments, Growth Curve Analysis, Nonparametric Estimation, Bayesian Statistics, Statistical Graphs, Markov Chains – Monte Carlo, Population Genetics, Animal and Plant Production, Spatial and Environmental Statistics, Clinical Trials, Pharmacokinetics and -dynamics, Large Deviations, Change

Points, and Forensic Statistics.

For further information please contact:
Dieter Rasch
Wageningen Agricultural University
Department of Mathematics
Dreijenlaan 4
Wageningen 6703 HA, Netherlands
email: rasch@rcl.wau.nl

or
Friedrich Liese fax: +381 498 1520
Department of Mathematics
University of Rostock
Universitaetsplatz 1
D-18055 Rostock, Germany
email: biostat@likeli.math.uni-rostock.de

**EYSM'97
10th European Young Statisticians Meeting
August 18–22, 1997
Warsaw (Poland)**

Local Organizing Committee: Agata Boratynska, Witold Florczyk (chairman), Przemyslaw Grzegorzewski, Marcin Kotulski, Barbara Krug.

The European Young Statisticians Meetings, patronized by the Bernoulli Society, are a series of conferences for young researchers, who are younger than 30 years, or have two to eight years research experience and are chosen by invitation in a uniformly distributed way from all European Countries. The main idea of the EYSM is to create the base of research-cooperation between young statisticians, and introduce young researchers to the international scene within a broad subject area - from pure probability theory to applied statistics.

Information can be obtained from the organizer Witold Florczyk

EYSM'97
Institute of Mathematics
Polish Academy of Sciences
8 Sniadeckich Str.
00-950 Warsaw, Poland.

email: eysm@impan.gov.pl

**Recent Advances
in Statistics and Probability
December 28–31, 1997
Calcutta (India)**

This is a joint international conference of the Bernoulli Society and the Indian Statistical Institute.

For further information please contact:
Ayanendranath Basu
Computer Science Unit
Indian Statistical Institute
203 B. T. Road fax: +91 33 556 6680
Calcutta 700 035 fax: +91 33 556 6925
India email: isibern@isical.ernet.in

7. Conferences 1998

SPA '98

25th International Conference on Stochastic Processes and their Applications

July 5–11, 1998

Corvallis, Oregon (USA)

Scientific Programme Committee: A. Baddeley (Australia), R. Burton (USA), M.-F. Chen (People's Republic of China), P. Embrechts (Switzerland), I. Ibragimov (Russia), M. Maejima (Japan), S. Meleard (France), C. O'Brien (Canada), M. Ossianer (USA), V. Perez-Abreu (Mexico), L. Pitt (USA), S. Tavaré (USA), E. Waymire (Chair, USA).

Selection of invited speakers is under way by the scientific planning committee.

Tom Kurtz (kurtz@math.wisc.edu) chairs the general Committee for Conferences on Stochastic Processes and is soliciting requests from participants at the first Rochester meeting in 1971 for comments and anecdotes which may be useful in planning this 25th anniversary of SPA.

The local organizers are R. Burton, M. Ossianer and E. Waymire. Oregon has many natural attractions and provides a wonderful opportunity for planning family vacations around this special 25th anniversary of SPA.

A contact address is

E. Waymire

Department of Mathematics

Oregon State University fax: +1 503 737 0515

Corvallis, OR 97331, USA.

email: waymire@math.orst.edu

EMS '98

22nd European Meeting of Statisticians

August 12–18, 1998

Vilnius (Lithuania)

The meeting will be combined with the **7th Vilnius Conference**. It is also planned to organise a special meeting on the statistical problems of transition economies together with the IAOS (International Association of Official Statistics).

Scientific Committee: P. Jagers (Chair), V. Paulauskas (Co-chair), B.A. Grigelionis, I.A. Ibragimov, J. Palmgren, E. Ronchetti, P. Diggle (ex officio), E. Mammen (ex officio).

Local Organizer:

V. Statulevicius

Institute of Mathematics & Informatics

4, Akademijos st.

Vilnius 232600/Lithuania

email: mathematica@mii.lt

The following item has reached us from Richard Gill, Utrecht.

50 Years Dutch Society for Statistics and Operations Research

Last year (1995) the Dutch Society for Statistics and Operations Research celebrated its 50th birthday, and this year its official journal *Statistica Neerlandica* followed suit. Volume 50, issue number 1, of *Statistica Neerlandica* is a special jubilee issue containing the following invited papers:

K. Aardal and S. van Hoesel: Polyhedral techniques in combinatorial optimization 1: theory

R.J.M.M. Does and K.C.B. Roes: Industrial Statistics and its recent contributions to total quality in the Netherlands

M.W.M. Donders and A.C.F. Vorst: Options and earnings announcements: an empirical study for the European options exchange

R.B. Geskus and P. Groeneboom: Asymptotically optimal estimation of smooth functionals for interval censoring, part 1

J.A.P. Heesterbeek and K. Dietz: The concept of

R_0 in epidemic theory

P.G.M. van der Heijden and K. Sijtsma: Fifty years of measurement and scaling in the Dutch social sciences

F. den Hollander: Random polymers

B. Jansen, C. Roos and T. Terlaky: Interior point methods, a decade after Karmarkar—a survey, with application to the smallest eigenvalue problem

B. Melenberg and A.H.O. van Soest: Measuring the costs of children: parametric and semiparametric estimators

J.H. Petersen, P.K. Andersen and R.D. Gill: Variance components models for survival data

For a **free copy** of *Statistica Neerlandica* (you may ask for the golden jubilee special issue Volume 50, No. 1) send an email to julsamples@blackwellpublishers.co.uk stating your full postal address.

8. Summary of Forthcoming BS Events

- **4th World Congress of the Bernoulli Society**

Vienna (Austria), August 26–31, 1996

Venue: University of Vienna.

Chairman of the Programme Committee: F. Götze, Department of Mathematics, University of Bielefeld, D-33501 Bielefeld, Germany.

Phone: +49 521 106 4797, fax: +49 521 106 4743, email: goetze@mathematik.uni-bielefeld.de .

Local Organizer: G. Pflug, Department of Statistics, University of Vienna, A-1010 Wien, Austria.

Phone: +43 1 407 6355 210, fax: +43 1 407 6355 88, email: wc96@smc.univie.ac.at,

<http://smc.univie.ac.at/~bernoulli>

Satellite Meetings:

- **ESES '96**

Environmental Statistics and Earth Sciences

Brno (Czech Republic), August 20-24, 1996

Venue: Masaryk University, Brno.

Information: I. Horová, ESES, Department of Applied Mathematics, Janáčkovo nám. 2a,

CZ-662 95 Brno, Czech Republic. Fax: +425 4121 0337, email: ESES@math.muni.cz,

<http://www.karlin.mff.cuni.cz/akce/eses/eses.htm>

- **Conference on Stochastic Equations**

Gyor (Hungaria), August, 21-24, 1996

Venue: Szechenyi Istvan College, Gyor.

Information: L. Markus, Department of Probability Theory and Statistics, Eotvos Lorand University, H-1088 Budapest, Hungary. Phone: +36 1 266 3556, email: markus@ludens.elte.hu

- **Stable Processes and Other Heavy Tailed Models for Highly Volatile Phenomena**

Wrocław (Poland), August 23–25, 1996

Venue: Hugo Steinhaus Center for Stochastic Methods, Technical University of Wrocław, Bld. C-7.

Information: A. Weron, Hugo Steinhaus Center for Stochastic Methods, Technical University of Wrocław, Wyspińskiego 27, 50-370 Wrocław, Poland. Phone: +71 20 35 30, fax: +71 22 77 51,

email: weron@im.pwr.wroc.pl, <http://www.im.pwr.wroc.pl/~hugo/wsm96.html>

- **Asymptotic Methods in Stochastic Dynamics and Nonparametric Statistics**

Berlin (Germany), September 2–4, 1996

Venue: Weierstrass Institute, Berlin.

Information: M. Nussbaum, Weierstrass Institute, Mohrenstr. 39, D-10117 Berlin, Germany.

Fax: +49 30 204 49 75, email: nussbaum@wias-berlin.de, <http://www.wias-berlin.de>

- **International Workshop on Computational and Statistical Issues for Stochastic Processes**

Cremona (Italy), September 2–5, 1996

Venue: Politecnico di Milano

Information: F. Marchetti, Politecnico di Milano, Dipartimento di Matematica, p. Leonardo da Vinci 32, I-20133 Milano, Italy. Phone: +39 2 2399 4570, fax: +39 2 2399 4568,

email: marchett@ipmma3.mate.polimi.it, <http://stradivari.cremona.polimi.it>.

- **SPA '97**

24th International Conference on Stochastic Processes and their Applications

Viña del Mar (Chile), June 16–20, 1997

Venue: Convention Center, Viña del Mar.

Information: R. Rebolledo, Department of Mathematics, Universidad Católica de Chile, Casilla 306, Santiago 22, Chile. Fax: +562 552 5916, email: spa24@mat.puc.cl,

<http://www.mat.puc.cl/~spa24/spa24.html>.

- **EYSM'97**
10th European Young Statisticians Meeting
Warsaw (Poland), August 18–22, 1997
Venue: Stefan Banach International Mathematical Center, 25 Mokotowska Str., P.O. Box 137, 00-950 Warsaw, Poland.
Information: Witold Florczak, EYSM'97, Institute of Mathematics, Polish Academy of Sciences, 8 Sniadeckich Str., 00-950 Warsaw, Poland, email: eysm@impan.gov.pl
- **ISI'97**
51st Biennial Session of the ISI
Istanbul (Turkey), August 18–27, 1997
Venue: Lütü Kirdar (LK) Istanbul International Congress Center and the Military Museum Cultural Center, Istanbul.
BS Representative: Y. Ogata, Institute of Statistical Mathematics, 4-6-7 Minami-Azabu, Minato-ku, Tokyo 106, Japan. Fax: +81 3 3446 1695, email: ogata@sunyo.ism.ac.jp .
Chairman of the BS Programme Committee: Y. Ogata
Information: ISI Permanent Office, 428 Prinses Beatrixlaan, P.O. Box 950, 2270 AZ Voorburg, The Netherlands. Fax: +31 70 38 600 25, email: isi@cs.vu.nl
Satellite meeting:

Mathematical Statistics and its Applications to Biosciences
Rostock, Germany, August 31–September 4, 1997
Venue: University of Rostock
Chairman of the Programme Committee: Dieter Rasch, Wageningen Agricultural University, Department of Mathematics, Dreijenlaan 4, Wageningen 6703 HA, Netherlands, email: rasch@rcl.wau.nl
Local Organizer: F. Liese, Department of Mathematics, University of Rostock, D-18051 Rostock, Germany. Fax: +381 498 1520, email: biostat@likeli.math.uni-rostock.de
- **Recent Advances in Statistics and Probability**
Joint International Conference of the Bernoulli Society and the Indian Statistical Institute
Calcutta (India), December 28–31, 1997
Venue: Indian Statistical Institute, Calcutta
Information: Ayanendranath Basu, Computer Science Unit, Indian Statistical Institute, 203 B. T. Road, Calcutta 700 035, India. Fax: +91 33 556 6680, +91 33 556 6925, email: isibern@isical.ernet.in
- **SPA '98**
25th International Conference on Stochastic Processes and their Applications
Corvallis, Oregon (USA), July 5–11, 1998
Venue: Oregon State University, Corvallis
Information: E. Waymire, Department of Mathematics, Oregon State University, Corvallis, OR 97331, USA. Fax: +1 503 737 0515, email: waymire@math.orst.edu
- **22nd EMS and 7th Vilnius Conference**
Vilnius (Lithuania), August 12–18, 1998
Information: V. Statulevicius, Institute of Mathematics & Informatics, 4, Akademijos st., Vilnius 232600/Lithuania, email: mathematica@mii.lt
- **ISI'99**
52nd Biennial Session ISI
Helsinki (Finland) 1999
- **5th World Congress 2000**
Guanajuato, Mexico
Venue: Guanajuato (Mexico).
Local Organizer: Victor Pérez-Abreu, CIMAT, A.P. 402, Guanajuato, Gto., 36000 Mexico. Phone: +52 473 27155, fax: +52 473 25749, email: pabreu@mercurio.cimat.mx