Bernoulli NEWS

Newsletter of the Bernoulli Society for Mathematical Statistics and Probability

SOME HIGHLIGHTS FROM THIS ISSUE:

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Editor:

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1. Society News

The Bernoulli Society Outreach Program

Because of a combination of certain factors, including the lack of availability of hard currency, some members of the Bernoulli Society do not have access to the Society's publications. In an effort to make these publications available, the Bernoulli Society has instituted a new initiative called Bernoulli Society Outreach program. The purpose of the program simply is to help distribute Society Publications to libraries and/or organizations in regions of the world where Bernoulli Society members would not ordinarily have access to such material.

The cost of the program is borne partly by the Bernoulli Society and partly by contributions from Bernoulli Society members. For this reason the dues notices from ISI have an item labelled "Contributions to BS Outreach".

It is with great pleasure that I can report that the money raised during 1996 by more than one hundred donators, whose names are listed on p. 2, amounts to 3230 Dutch Guilders, and I look forward to continued support for this most important cause.

Allen Gut (Treasurer)
Uppsala

The Bachelier Finance Society

It will be of interest to many readers to hear of the formation of a new scientific society, the *Bachelier Finance Society*, devoted to mathematical finance. The founders include a considerable number of Bernoulli Society members, making it appropriate to note it here. The current president is Jørgen Aase Nielsen (atsjan@mi.aau.dk) and the first international conference will be held in Moscow 1998 and organized by Albert Shiryayev.

Wilfrid Kendall (Scientific Secretary)
Warwick

1996 Latsis Symposium

Under the auspices of the ISI, the Bernoulli Society and the European Mathematical Society, a Cutting Edge Conference was held in Zürich, September 24–25, 1996 with the title "1996 Latsis Symposium on Financial Mathematics, Insurance and Society". It was organized by O.E. Barndorff–Nielsen (Aarhus) and P. Embrechts (ETH Zürich).

The meeting forms part of the First Diderot Meeting organized by the European Mathematical Society simultaneously in London, Moscow and Zürich.

The speakers included: Hans Bühlmann (On Value in Insurance and Finance); Hans Föllmer (Interaction between Finance and Probability); Neil Shephard (Interactions between Finance and Statistics); Ragnar Norberg (After Black–Scholes: What is Insurance?); David Heath (A Characterization of Measures of Risk); Stewart Hodges (New Models of Security Price Processes); Richard Olsen (Views from the Frontier).

More than four hundred Swiss college students and their teachers listened to an impressive general audience talk given by Hans Föllmer (photo) on the subject "Strategien gegen den Zufall oder wildes Wetten? Zur Mathematik von Börsenkursen und Optionen".

2. The Bernoulli Society Outreach Program

The following Bernoulli Society members paid a contribution to the outreach program

Adrover, J.G., Argentina
Aerts, M., Belgium
Alonso-Rodriguez, A., Spain
Alsmeyer, G., Germany
Arai, K., Japan
Atkinson, A.C., United Kingdom
Barbour, A.D., Switzerland
Barnard, G., United Kingdom
Bellavista, L., Italy
Boari, G., Italy
Boente, G., Argentina
Born, E., Germany
Bühler, W., Germany
Chaghaghi, F.S., Switzerland
Chen, L.H.Y., Singapore
Commenges, D., France
Copas, J.B., United Kingdom
Cortinez Pontoni, A., Spain
Crow, E., USA
den Hollander, F., The Netherlands
Depaix, M., France
Derquenne, C., France
Deshayes, J.R., France
Downham, D.Y., United Kingdom
Drygas, H.G., Germany
El-Sayyad, G.M., Saudi Arabia
Ölffers, H., The Netherlands
Fernandez Rodriguez, A.J., Spain
Föllmer, H., Germany
Garca Prez, A., Spain
Gervini, D., Argentina
Giovagnoli, A., Italy
Graf-Jaccottet, M., Switzerland
Grillenberger, C., Germany
Groshen, S., USA
Hajnal, J., United Kingdom
Hallin, M., Belgium
Hampel, F., Switzerland
Höpfner, R., Germany
Hutton, J., United Kingdom
Hwang, Chii-Ruey, Taiwan
Jacobsen, M.S.B., Denmark
Jones, D.A., United Kingdom
Kawamura, K., Japan
Kendall, W.S., United Kingdom
Kubacki, K., Poland
Ledoux, J., France
Lombardo, A., Italy
Luna Del Castillo, J.D., Spain
Mammen, E., Germany
Mammitzsch, V., Germany

Martinez, J.R., Argentina
Mateu-Mahiques, J., Spain
McCormick, W.P., USA
Mecke, J., Germany
Meisner, M., USA
Miguez, F., Spain
Minozzo, M., United Kingdom
Monnez, J.-M., France
Montes, F., Spain
Moulton, L.H., USA
Müller-Funk, U., Germany
Ni Chuiv, N., Canada
Nishiyama, Y., Japan
Norros, I., Finland
Oliveira, P.E., Portugal
Papangelou, F., United Kingdom
Perman, M., Slovenia
Pfeifer, D., Germany
Pitts, S., United Kingdom
Pynnonen, S.J., Finland
Regazzini, E., Italy
Ribe, M.G., Sweden
Robert, A., Belgium
Rodrigo, A., Spain
Rodriguez Munoz, J.E., Mexico
Rydberg, T.H., Denmark
Salisbury, T.S., Canada
Schweder, T., Norway
Shibata, R., Japan
Shibata, Y., Japan
Sievers, W., Germany
Snijders, T.A.B., The Netherlands
Sørensen, M., Denmark
Souto de Miranda, M.M.,Portugal
Stander, J., United Kingdom
Steerneman, T., The Netherlands
Steutel, F.W., The Netherlands
Teugels, J.L.M., Belgium
Valderrama-Bonnet, M.J., Spain
Valkeila, E., Finland
van Es, B., The Netherlands
van Zwet, W.R., The Netherlands
Vasdekis, V., Greece
Vazquez, M., Spain
Wakolbinger, A., Germany
Waymire, E., USA
Whitehead, J., United Kingdom
Wilson, S.R., Australia
Yu, J., Sweden
Zachary, S., United Kingdom

3. The Bernoulli Society on WWW

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).

This newsletter is also available on the web. You find it and links to various interesting sites, also one to the International Calendar of Statistical Events, at

http://www.mathematik.tu-muenchen.de/bernoulli

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

International Calendar of Statistical Events

The Institute of Mathematical Statistics (IMS) publishes an "International Calendar of Statistical Events", edited by Norbert Schmitz (schmnor@math.uni-muenster.de). This calendar of statistical conferences, meetings, workshops etc. from all around the world is available on the web page

http://wwwmaths.anu.edu.au/ims/

4. 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. Featured topics include both theoretical developments in probability and stochastic processes and important areas of application. Because of the Vienna World Congress, there was no meeting in 1996.

The 24th Conference will be held in Vina 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 Ossiander, and Robert Burton.

The 26th Conference will be held in Beijing in 1999. The primary organizer will be Jia-an Yan.

There will be no meeting in 2000, again because of the World Congress. Groups interested in organizing the first meeting of the new millennium should contact the Committee chair, Tom Kurtz (kurtz@math.wisc.edu). Discussions concerning the location of the 27th Conference to be held in 2001 will begin at the CCSP meeting in 1997 with a final decision made at the meeting in 1998.

Tom Kurtz, Madison

EAPRC
East–Asian and Pacific Regional Committee

Activities under EAPRC are beginning to get off the ground. The International Conference on Probability and Its Applications will take place at the Korea Advanced Institute of Science and Technology (KAIST) in Taejon, Korea, February 24 – 26, 1998. The local organizer is Bong Dae Choi (bdchoi@math.kaist.ac.kr). For details see p. 9

Louis Chen, Singapore

LARC
Latin American Regional Committee

Recent graduates from Latinamerica may be interested in the PhD Thesis contest "Francisco Aranda". Those who want to participate should send three copies of their thesis before December 31, 1997 to Ricardo Fraiman, Centro de Matematicas, Eduardo Acevedo 1139, Montevideo, Uruguay

Victor de Perez-Abreu, Guanajuato

C(PS)^2
Committee on Probability and Statistics in the Physical Sciences

There are two projects which the committee has been pursuing in recent months.

• BS/IASE PANEL TO ISTANBUL ISI'97

The Bernoulli Society and the International Association of Statistical Education have initiated a panel discussion on "Research and Teaching of Probability and Statistics in the Physical Sciences", for the ISI'97 Session. It will include discussions of the following questions:

1. What are some of the major physical problems requiring probabilistic and statistical methods? 2. What have been some of the past major scientific accomplishments to employ probabilistic and statistical methods from the point of view of physical scientists? 3. What are some of the most important methods employed in modern research? 4. Where is the statistical training normally provided today? 5. How should the training best be provided tomorrow?

In addition to panelist discussion of these questions, the committee will present a summary of its views on these matters in this session. This session is being viewed as a "first attempt" to initiate a dialogue on a sharing of "triumphs and challenges" between statisticians and physical scientists. At this point the objective is to bring attention to the host of overall issues. A report on this dialogue will be shared with Bernoulli News and possibly other professional society newsletters in the physical sciencs.

• C(PS)^2 SATELLITE TO HELSINKI ISI'99

The committee has initiated plans for a C(PS)^2 satellite meeting in Athens, Greece, to the Helsinki ISI'99 meeting. In continuation with the Leuven 1989 theme, the proposed theme is "Earth and Space Sciences," with some sessions devoted to environmental issues. The local organizing committee will be chaired by Harry Pavlopoulos and the scientific program committee will be chaired by Abdel El-Shaarawi (abdel.el-shaarawi@cciw.ca).

The following conferences may be of interest to probabilists and statisticians interested in applications to physical sciences.

1. IMS program for the Joint Statistical Meetings in Anaheim, August 10–15, 1997, will include an emphasis on applications of probability and statistics in geosciences. Consult ASA, IMS Bulletins or look up the WWW at http://www.amstat.org/meetings/jsm/1997/.

2. The satellite conference on Water and Statistics will be held in Ankara, August 28–30, 1997. See p. 8.

3. The Indian Statistical Institute is organizing a conference on Recent Advances in Statistics and Probability with participation of Bernoulli Society. They are particularly interested in new theory and innovative applications in biology and environmental studies, industry and financial areas. This will be a 4-day meeting from December 29, 1997 to January 1, 1998. See p. 8.

4. The 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. For more information consult the WWW location at http://www.stat.washington.edu/peter/7IMS .

Ed Waymire, Oregon

Bo Lindquist (Trondheim) and Elias Arjas (Oulu), one of the BS–editors of IS Review (see next page).

5. Journals of the Bernoulli Society

IS Review

Bernoulli Society Editors:

E. Arjas
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J.A. Wellner
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The IS Review is the flagship journal of the International Statistical Institute. In order to strengthen the links to the Bernoulli Society, and to make the IS Review a more uselful publication to the Bernoulli members, two Associate Editors (Elja Arjas and Jon Wellner) have been appointed as representatives of the Bernoulli Society.

Primarily, the IS Review is soliciting from the Bernoulli members good review papers, where the word "review" is to be interpreted broadly. We want to encourage papers that are interesting, more than the traditional review papers. For this, papers on new emerging areas, on recent directions in statistics, and on challenges facing the profession, will be of particular interest. Also, we would like to encourage papers on exciting contemporary topics, such as statistical issues in global warming, environment, space, health, DNA, or the hunt for disease genes. The IS Review will of course also publish the usual review papers, but for traditional review, the paper must contain some critical evaluation of the literature, not just a summary of who did what. Papers don't have to be very complete or thorough, as long as they do a good job in introducing readers to exciting new fields, what is going on, and what the important problems are.

Currently the journal does not have a serious backlog, so interesting contributions may not need to wait for long until they are published.

Elias Arjas
Oulu

The Journal of Time Series Analysis

Editor:

M.B. Priestley
Department of Mathematics
University of Manchester Institute of Science and Technology
PO Box 88   fax: +44 61 200 3669
Manchester M60 1QD , UK   email: mcbsxmp@mh1.mcc.ac.uk

JTSA continues to make good progress and it is pleasing to note that the quality of papers submitted remain at a high level.

We have maintained our previous output with six issues per year covering in 1996, a total of approximately 35 papers.

The submitted papers over time show a strong concentration on theoretical developments, although one or two papers of a more applied nature are beginning to appear. This is a welcome feature.

It may be worth reminding readers of Bernoulli News that members of the Bernoulli Society can subscribe to the Journal at a 10% reduction in rates. Anyone interested should contact the publishers: Blackwells, 108 Cowley Road, Oxford, OX4 1JF, England,
email: blackwell.subscriptions@world.std.com

Maurice Priestley
Manchester

6. Conferences 1997

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.

By that time, it is typically rainy, and with temperatures ranging between 8°C and 18°C.

The following is a list of invited speakers:
G. Ben Arous, V. Bogachev, F. Fagnola, C. Fernández, P. Ferrari, P. Imkeller, H.H. Kuo, S. Martínez, P. Ney, V. Pérez-Abreu, E. Olivieri, R. Lyons, M. Sanz, D. Talay, R. Williams, J.A. Yan.

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

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

The European Young Statisticians Meetings, patronized by the Bernoulli Society, are a series of conferences for young researches, 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 provide young researches to the international scene within the broad subject area - from pure probabilty theory to applied statistics.

This year's organisor is:
Witold Florczak
EYSM'97
Institute of Mathematics
Polish Academy of Sciences
00-950 Warsaw, Poland
email: eysm@impan.gov.pl
The next European Young Statisticians Meeting will take place in Paris in 1999.

Conference on Environmetrics in Austria
8th International Conference on Quantitative Methods for the Environmental Sciences
August 4–8, 1997
Innsbruck (Austria)

The 8th International Environmetrics Conference will be organized by the International Environmetrics Society in association with the Technical University Vienna. The main focus of this conference will be on environmental models in various related fields such as Biology, Ecology, Geology, Hydrology, Meteorology, Oceanography.

The scope of the meeting includes applications of statistical and mathematical methods to environmental issues with potential for quantified interpretation, encompassing but not limited to the following topics: climatic change; population growth, resource depletion and over-consumption; population abundance; biodiversity; tropical ecosystems; water and air quality; field and laboratory quality control; regulation and control; waste management; health aspects of pollution; environmental economics; education in Environmetrics.

The J. Stuart Hunter Lectureship, introduced at the 7th conference in Brazil, will be a regular feature of these conferences.

New to the Austrian meeting will be a student-paper competition.

For information please contact:
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email: abdel.el-shaarawi@cciw.ca

or

Reinhard Viertl
Institut für Statistik
Technische Universität Wien
Wiedner Hauptstrasse 8/107
A-1040 Wien   phone: +43 1 58801 5425
Austria   fax: +43 1 586 8093

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 Bernoulli Society has arranged the following 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.
   (I. Tunah, Turkey)

2. Merging and mixing two or more stochastic processes: index and indicator series.
   (E. Uygur, Turkey)

3. Mathematical statisticians in official statistics. (Tim Holt, UK)

4. Spatial–temporal modelling of meteorological fields with applications to 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.
    (J.N.K. Rao, Canada)

13. Computer networks and new directions for statistical applications. (F. Murtagh, Ireland)

The complete program can be found via http://www.die.gov.tr/ISI/isi-i.html
For further information please contact:
ISI Permanent Office
428 Prinses Beatrixlaan
PO Box 950
2270 AZ Voorburg   fax: +31 70 386 0025
The Netherlands   email: ISI@cs.cu.nl

The following two satellite meetings will be held after the ISI Session in Istanbul.

Water and Statistics
August 28–30, 1997
Ankara (Turkey)

The Programme Committee and a first draft of the programme has been published in the last issue of Bernoulli News.

Information on the scientific aspects:
Kasim Kocak
Scientific Secretary
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emails: kkocak@sariyer.cc.itu.edu.tr
uckocak@cc.itu.edu.tr

Information on the local arrangements:
Ömer Gebizlioglu
Chairman
State Institute of Statistics
Necatibey Cad. 114   phone: +90 312 4176440
06100 Ankara, Turkey   fax: +90 312 4253387

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

The Programme Committee and a first draft of the programme has been published in the last issue of Bernoulli News. An updated version can be found on the web (see the www address below).

For further information please contact:
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ftp://likeli.math.uni-rostock.de/WWW/biostat/home.html

Recent Advances
in Statistics and Probability
December 29, 1997–January 1, 1998
Calcutta (India)

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

At the conference special attention will be given to new theory and innovative applications in biology and environmental studies, industry and financial areas.

Special Lectures will be given by

- K.R. Parthasarathy, Indian Statistical Institute, New Delhi, India
- G. Kallianpur, Chapel Hill, NC, USA
- Peter Hall, ANU, Canberra, Australia
- S.R.S. Varadhan, New York, USA
- C.R. Rao, Penn State University, PA, USA.

Deadline for submissions of contributed papers was May 31, 1997. Yosihiko Ogata is the Bernoulli Society representative on the International Advisory Committee for this conference (ogata@sunyo.ism.ac.jp). For further details see the last issue of Bernoulli News.

For further information please contact:
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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

**International Conference
on Probability and Its Applications
February 24–26, 1998
Taejon (Korea)**

The venue of the conference is the Korea Advanced Institute of Science and Technology (KAIST) in Taejan.

It is organized by the Center for Applied Mathematics of KAIST in conjunction with the Korean Mathematical Society, and is supported by the Korea Science and Engineering Foundation and the Korea Research Foundation. It will be held under the auspices of EAPRC and with the support of the Bernoulli Society.

For further information, please contact:
Bong Dae CHOI
Center for Applied Mathematics
Korea Advanced Institute
of Science and Technology
Taejon 305-701
Korea   email: bdchoi@math.kaist.ac.kr

Details about the conference will also be available at the website (to be set up soon):

http://sunsite.nus.sg/bernoulli.EAPRC

**SPA'98
25th International Conference on Stochastic Processes and their Applications
July 5–11, 1998
Corvallis, Oregon (USA)**

Details of the scientific programme can be found in the last issue of Bernoulli News.

The local organizers are Robert Burton, Mina Ossiander and Ed Waymire.

The SPA'98 Web Page can be found at
http://www.orst.edu/Dept/math/docs/spa98.html
It will be regularly updated as a principal source of conference information.

A contact address is
E. Waymire
Department of Mathematics
Oregon State University   fax: +1 503 737 0515
Corvallis, OR 97331, USA.
        email: spa98@math.orst.edu

**"Chance" (Der Zufall)
Meeting of the German Academy
of Natural Scientists (LEOPOLDINA)
April 17–18, 1998
Halle (Germany)**

Organizing Committee
H. Bauer, H. Föllmer, J. Moser, V. Strassen, K. Krickeberg (Chair)

The aim of the meeting is to study one of the fundamental themes of the Bernoulli Society, viz. the role of the concept of chance in a variety of sciences. Both "Chance" as an idea and "Chance" as a tool will be discussed, and their roles in the sciences listed in the programme below will be compared, in particular with a view of distilling common aspects. The meeting is sponsored by the Bernoulli Society.

Each lecture, of a duration of 40 minutes, will provide a short general overview, and will then proceed to a deeper analysis of a specific topic as indicated in the subtitle. There will be ample time for discussion. All lectures will be given in German but contributions to the discussion may also be made in English.

Scientific Programme

17. April, morning:
ASTRONOMY (Cosmology): G. Börner
PHYSICS (Statistical mechanics, quantum mechanics): D. Dürr
CHEMISTRY (Polymeres): F. den Hollander
    17. April, afternoon:
BIOLOGY (Molecular evolution): A. von Haeseler
BIOLOGY (Human genetics): M. Baur
MEDICINE (Epidemiology): M. Blettner
    17. April, evening:
Movie "Chance" by Krzysztof Kieslowski
(not yet confirmed)
    18. April, morning:
ECONOMICS (Chance in financial and insurance markets): H. Föllmer.
COMPUTER SCIENCE (Algorithms): R. Seidel
STATISTICS (Resampling): I. Pigeot

Information, in particular regarding registration and accommodation in Halle, can be obtained from:
Kanzlei der LEOPOLDINA
August-Bebel-Str. 50a
D-06108 Halle   phone: +49 345 2 02 50 14
Germany   fax: +49 345 2 02 17 27
    email: president@leopoldina.uni-halle.de

EMS'98
22nd European Meeting of Statisticians
August 12–18, 1998
Vilnius (Lithuania)

The meeting is also the 7th Vilnius Conference on Probability Theory and Mathematical Statistics, and will reflect the traditions of those meetings as well as those of the European Meetings of Statisticians.

The traditional special invited lectures at European Meetings of Statisticians will be given by Richard Gill (The Opening Lecture) Nancy Reid (The Forum Lectures) and Jean-Francois Le Gall (The Closing). A Special Vilnius Lecture will be given by Vidmantas Bentkus.

A Royal Statistical Society session is being planned as well as a special session on the role of statistics in young democracies and transition economies, organized in collaboration with the International Association of Official Statistics. T. Toczynski (President of the Polish National Bureau of Statistics) and Sten Johansson (Professor of Sociology and former Director General of Statistics Sweden) have agreed to give talks in the latter session. There will also be a round table discussion on economy and statistics.

INVITED SESSIONS (organizer)

General inference

Identifiability of causal effects (Juni Palmgren)
Semiparametric models (Susan Murphy)
Robustness (Stephan Morgenthaler)
Smoothing with applications (Alois Kneip)
Statistical aspects of model choice (R. Tibshirani)
Effective and adaptive estimation (Ildar Ibragimov)

Time series

Wavelets in statistics (Michael Neumann)
Bootstrapping time series (Peter Bühlmann)
Long range dependence (H. L. Koul)

Statistics and probability in the life sciences

Inferential approaches to the analysis of longitudinal data (Garret Fitzmaurice)
Sampling in epidemiology (Oernulf Borgan)
Missing data in longitudinal studies (Geert Molenberghs)

Statistics and probability in molecular biology (Simon Tavare)
Branching processes of biology (Marek Kimmel)
Spread of epidemics (Gian Paolo Scalia Tomba)

Statistics and probability in natural and social science

Measurement error and calibration (Phil Brown)
Image analysis (Mats Rudemo)
Income distribution and other statistical problems in economics (Maria-Pia Victoria-Feser)
Financial and actuarial mathematics (F. Delbaen)

Applied probability

Particle systems (Donatas Surgailis)
Spatial interaction (Marie-Colette van Lieshout)
Highly structured systems (Peter Green)
Stochastic algorithms
Probabilities on trees (Vladimir Vatutin)

Probability

Stochastic analysis (David Elworthy)
Asymptotic properties of distributions (Vygantas Paulauskas)
Empirical processes (Sara van de Geer)
Probability and geometry in Banach space (Stanislaw Kwapien)
Quantum probability (Luigi Accardi)
Probabilistic number theory (Jonas Kubilius)
Large deviations (Srinivas Varadhan)
Markov processes and cycle representations (Sofia Kalpazidou)
Random walks with random potentials (Frank den Hollander)
Stochastic differential equations (G. Da Prato)

Local Organizer:
V. Statulevicius
Institute of Mathematics & Informatics
4, Akademijos st.
Vilnius 232600/Lithuania
email: mathematica@mii.lt

Prague Stochastics'98
6th Prague Symposium on Asymptotic Statistics &
13th Prague Conference on Information Theory, Statistical Decision Functions and Random Processes (joint session)
August 23–28, 1998
Prague (Czech Republic)

The conference is organized by the Department of Probability and Mathematical Statistics of the Faculty of Mathematics and Physics, Charles University and the Department of Informatics of the Institute of Information Theory and Automation, Academy of Sciences of the Czech Republic under the auspices of the Rector of the Charles University, President of the Academy of Sciences of the Czech Republic, the Bernoulli Society, the Union of Czech Mathematicians and Physicists and the Czech Statistical Office.

The scientific programme of the conference will cover a wide range of probability and statistics, with special emphasis on such topics of this lively field which have been pursued in Prague. The programme will include invited lectures, contributed papers and poster sessions.

The Programme Committee is chaired by Josef Štěpán and includes the following sections (with organizers in brackets):

Asymptotic statistics (Marie Hušková)
Econometrics - diagnostics and sensitivity (Jan Amos Víšek)
Financial & insurance mathematics (Petr Mandl)
Non-parametric estimation and testing (Jana Jurečková)
Random fields and processes (Martin Janžura)
Statistical information theory (Igor Vajda)
Statistics in biological and epidemiological research (Jana Zvárová)
Stochastic analysis (Bohdan Maslowski)
Stochastic programming (Jitka Dupačová)
Stochastic geometry (Viktor Beneš)
Structured stochastic models (Radim Jiroušek)
Time series (Jiří Anděl)
Uncertainty modelling (Milan Mareš)

Chair of the Organizing Committee:
Zuzana Prášková

For more information please contact:
Martin Janžura
ÚTIA AVČR   phones: +420 2 6605 2572
P.O.B. 18,   +420 2 6605 2426
182 08 Prague   fax: 420 2 688 4702
Czech Republic   email: stoch98@utia.cas.cz
          http://www.utia.cas.cz/stoch98.html

VII CLAPEM
7th Latin American Congress of Probability and Mathematical Statistics
Cordoba (Argentinia)

The VII Latin-American Congress of Probability and Mathematical Statistics (CLAPEM) will take place in Cordoba, Argentina, during fall of 1998. It will be a joint meeting with the Iberoamerican Congress of Statistics. More detailed information will be provided in the next issue of this newsletter.

The Fields Institute for Research in Mathematical Sciences
Program in Probability and its Applications
August 1998 - June 1999
Toronto (Canada)

Organizing Committee
D. Dawson, N. Madras, T. Salisbury, G. Slade
Program Committee
D. Dawson (Fields), G. Grimmett (Cambridge),T. Lyons (Imperial), T. Kurtz (Wisconsin), N. Madras (York), E. Perkins (U.B.C.), T. Salisbury (York), G. Slade (McMaster), S.R.S. Varadhan (Courant)
Topics of Concentration
August - December 1998:
Probability and Physics,
Probability and Communications
January - June 1999:
Probability and Biology,
Probability and Finance.

Approximately 8 workshops are planned. Graduate courses are planned in both terms of the program. The program includes a monthly series of distinguished lectures, to be called the Kolmogorov Lectures. Funding will be available for visitors, postdoctoral fellows, and graduate students.

As it becomes available, information will be posted on the program's website
          http://www.fields.utoronto.ca/
For further information please contact:
The Fields Institute for Research
in Mathematical Sciences
222 College Street, Second Floor,
Toronto, Ontario, M5T 3J1
Canada   phone: +416 348 9710
                              fax: +416 348 9385
          email: probability@fields.utoronto.ca

8. Conferences 1999

ISI'99
52nd Biennial Session ISI
August 11–18, 1999
Helsinki (Finland)

Bernoulli Society proposals for invited paper meetings at the Helsinki ISI session are being prepared by a committee consisting of Wilfrid Kendall, Tom Kurtz, Chii-Ruey Hwang, Colleen Cutler, Ole E. Barndorff-Nielsen, Heleno Bonfarino, Mats Rudemo, Jacek Koronacki, and Richard Gill (chair). The proposals will be put to the ISI programme committee which meets this summer in Istanbul.

Members of Bernoulli Society who have suggestions for topics and organisers are urged to send these to Richard Gill, gill@math.ruu.nl, as soon as possible, for consideration by the committee. Especially interesting are topics which will also be of interest to members of other sections of ISI, and could be possibly jointly organised with them.

During the Istanbul meeting the ISI general assembly will consider the adoption of new guidelines for ISI sessions. These guidelines propose a shorter duration (7 days), more parallel meetings, and inclusion of invited meetings organised by other (statistical) scientific organisations. The Bernoulli Society strongly supports these changes. If you are a member of ISI as well as of Bernoulli Society, you might like to express your support of these changes to the ISI office (isi@cs.vu.nl). See ISI newsletter nr. 1, vol. 21 (February 1997).

For further information please contact:
ISI Permanent Office
428 Prinses Beatrixlaan
PO Box 950
2270 AZ Voorburg   fax: +31 70 386 0025
The Netherlands   email: ISI@cs.cu.nl

C(PS)^2 Satellite Meeting to ISI'99
Athens (Greece)

For some preliminary information see p. 4.

SPA'99
26th International Conference on Stochastic Processes and their Applications
Beijing (The People's Republic of China)
More information will be provided in a next issue of Bernoulli News.

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9. Conferences 2000

5th World Congress
May 15–21, 2000
Guanajuato (Mexico)

The Year 2000 has been appropriately declared "World Mathematical Year" by the International Mathematical Union, and the Guanajuato conference will be the centre–piece of varied Bernoulli Society meetings across the world.

Evarist Giné has agreed to be Programme Chair for this landmark Bernoulli meeting. Here is a short biography and a photograph.

Evarist Giné was born in 1944 in Falset, Catalonia. He obtained his PhD at MIT in 1973, under the supervision of Richard M. Dudley. He is a Professor of Mathematics and Statistics at the University of Connecticut since 1990. Evarist previously worked at several other institutions (Instituto Venezolano de Investigaciones Científicas, Univesitat Autònoma de Barcelona, and Texas A&M University, among others). He is a Fellow of IMS, a member of Bernoulli Society and the ISI, and a corresponding member of the Institut d'Estudis Catalans.

He has published approximately 70 papers in collaboration with several authors, mostly on limit theorems for random variables and processes, and a book, "The Central Limit Theorem for Real and Banach Valued Random Variables" with A. Araujo, Wiley, 1980.

Local organizer of the 5th World Congress

Victor Pérez-Abreu   phone: +52 473 27155
CIMAT, A.P. 402   fax: +52 473 25749
Guanajuato, Gto., 36000 Mexico
                email: pabreu@fractal.cimat.mx

10. Summary of Forthcoming BS Events

- **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: SPA24, Facultad de Matemáticas, 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.

- **Conference on Environmetrics in Austria**
  8th International Conference on Quantitative Methods for the Environmental Sciences
  Innsbruck (Austria), August 4–8, 1997

  Information: A.H. El-Shaarawi, National Water Research Institute, P.O. Box 5050 Burlington, Ontario L7R4A6, Canada. Fax: +1 905 336 4989, email: abdel.el-shaarawi@cciw.ca or R. Viertl, Institut für Statistik, Technische Universität Wien, 1040 Wien, Austria. Fax: +43 1 586 8093.

- **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: Lütfü Kırdar (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 .
  Information: ISI Permanent Office, 428 Prinses Beatrixlaan, P.O. Box 950, 2270 AZ Voorburg, The Netherlands. Fax: +31 70 386 0025, email: isi@cs.vu.nl, http://www.die.gov.tr/ISI/isi-i.html.

  Satellite meetings:

  - **Water and Statistics**
    Ankara, Turkey, August 28–30, 1997
    Scientific Information: Kasim Kocak, ITÜ Meteoroloji Mühendisligi Bölümü, Maslak 80626, Istanbul, Turkey. Fax: +90 212 2853139, email: kkocak@sariyer.cc.itu.edu.tr
    Local Organizer: Ömer Gebizlioglu, State Institute of Statistics, Necatibey Cad., 114, 06100 Ankara, Turkey. Fax: +90 312 4253387.

  - **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, ftp://likeli.math.uni-rostock.de/www/biostat/home.html.

- **Recent Advances in Statistics and Probability**
  Calcutta (India), December 9, 1997– January, 1, 1998

  Venue: Indian Statistical Institute, Calcutta
  Information: Ayanendranath Basu, Computer Science Unit, Indian Statistical Insitute, 203 B. T. Road, Calcutta 700 035, India. Fax: +91 33 556 6680, +91 33 556 6925, email: isibern@isical.ernet.in

- **International Conference on Probability and Its Applications**
  Taejon (Korea), February 24–26, 1998

  Venue: Korea Advanced Institute of Science and Technology (KAIST) in Taejon
  Information: L.H.Y. Chen, National University of Singapore, Singapore. Fax: +65 7795452, email: matchyl@leonis.nus.sg, http://sunsite.nus.sg/bernoulli.EAPRC (to be set up soon).

- **"Chance" (Der Zufall)**
  Meeting of the German Academy of Natural Scientists (LEOPOLDINA)
  Halle (Germany), April 17–18, 1998

  Information: Kanzlei der LEOPOLDINA, August-Bebel-Str. 50a, D–06108 Halle, Germany.
  Fax: +49 345 2 02 1727, email: president@leopoldina.uni-halle.de

- **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

- **Prague Stochastics'98**
  6th Prague Symposium on Asymptotic Statistics & 13th Prague Conference on Information Theory, Statistical Decision Functions and Random Processes
  Prague (Czech Republic), August 23–28, 1998.

  Information: Martin Janžura, UTIA AVČR, 182 08 Prague, Czech Republic. Fax: +420 2 688 4702, email: stoch98@utia.cas.cz, http://www.utia.cas.cz/stoch98.html.

- **VII CLAPEM**
  7th Latin American Congress of Probability and Mathematical Statistics
  Cordoba (Argentinia), Fall 1998

- **ISI'99**
  52nd Biennial Session ISI
  Helsinki (Finland), August 11–18, 1999

  Information: ISI Permanent Office, 428 prinses Beatrixlaan, P.O.Box 950, 2270 AZ Voorburg, The Netherlands. Fax: +31 70 386 0025, email: isi@cs.vu.nl.

  Satellite meeting:

  - **C(PS)^2 Satellite Meeting to ISI'99**
    Athens (Greece).

- **SPA'99**
  26th International Conference on Stochastic Processes and their Applications
  Beijing (The People's Republic of China)

- **5th World Congress 2000**
  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