Bernoulli NEWS

Newsletter of the Bernoulli Society for Mathematical Statistics and Probability

SOME HIGHLIGHTS FROM THIS ISSUE:

Introducing EURANDOM

A new Centre for Mathematical Physics and Stochastics

Members of EAPRC

Report on Recent Activities

Conferences

Forthcoming BS Events

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1. Introducing EURANDOM

EURANDOM is a European research institute for the study of stochastic phenomena. Many real life systems and processes in our society are non-deterministic by nature. Mathematical modelling, very useful in analysing, understanding and possibly optimizing such systems, requires therefore the application of "nondeterministic" mathematics: probability theory, mathematical statistics and the stochastic part of operations research. EURANDOM will carry out research in this area of mathematics and its applications. In short, EURANDOM will be, as the name suggests a EUropean institute for the study of RANDOMness. Formally it is an acronym for "European Unit for Research and Analysis of Non-Deterministic Operational Models". The same elements: Europe, mathematics and randomness are used in the EURANDOM logo. The triangle symbolizes mathematics, the star Europe, and the cloud of points which form the star randomness.

EURANDOM is funded by grants from the government of the Netherlands, Eindhoven University of Technology, the Netherlands Organization for Scientific Research, the European Community (Stimulus) and supported by the national research organizations in a number of European countries. The concept of such a research institute was also supported strongly by industrial and financial institutions.

EURANDOM is located on the campus of Eindhoven University of Technology in the Netherlands.

Research Profile

In its choice of research topics, EURANDOM will be guided by scientific interest as well as potential applicability of the results. Research at EURANDOM will primarily be focused on :

- applications that will enhance the role of stochastics in our society, in particular in service, trade, banking and industry, as well as the public sector,

- applications in the natural and life sciences.

EURANDOM is interested in performing strategic research in collaboration with industries or other groups of users. A part of the research of EURANDOM will be interdisciplinary and will entail collaboration with scientists in other disciplines. The methodology developed by EURANDOM will often be computationally intensive and computer implementation and simulation will play an important role at certain stages of the work.

Scientific Staff

To retain the necessary flexibility only a small percentage of the scientific staff will have long term appointments, in the order of five years. This applies to the scientific director and key researchers who play a major role in a research project. The vast majority of the scientific staff will have appointments ranging from a few weeks for visiting senior consultants to two years for researchers on leave from their home institutions or post-doctoral fellows and four years for graduate students. Of course such contracts may be re-negotiated after a two year period, but on no account should this lead to any kind of permanent employment. A staff of 30-40 persons is envisaged in the steady state. The staff is recruited internationally.

Research Projects

At any time, EURANDOM will carry out a limited number of research projects. As EURANDOM will employ almost exclusively temporary staff, the group of researchers working at EURANDOM will change continuously over time. As a research project develops, there will be an accumulation of expertise at the institutions of scientists who have participated in the project. The program at EURANDOM will then be terminated and a network of institutions can take over this now well established research activity. This moment should arrive after five, or at most ten years. EURANDOM will then transfer resources to another project. Throughout the life of a research project, contact with outside experts will be maintained through workshops and an active visitors program. Great attention will be given to the dissemination of the research results to a wide group of potential users and/or scientists in the substantive area investigated. In this way EURANDOM will foster the growth of a research network in the field of stochastics.

At the moment research programmes are being formulated in the following areas :

- Complex stochastic models
  The advent of high speed computing has made possible the analysis of highly complex models of practical situations. Important areas are spatial statistics, image analysis, statistical inverse problems (such as computer tomography), neural networks, curve and surface estimation.

- Application of statistics
  The future of statistics depends on our ability to attack new and important problems in society and the sciences. Here are some examples. In areas such as the study of shopping behaviour or drug effectiveness extremely large data sets are available and their analysis poses formidable problems. Other challenging areas are molecular biology and industrial processes where statistical methods can play an important role.

- Financial Stochastics
  Here we see a meeting of mathematical disciplines such as financial econometrics, statistics, and probability theory and practical subjects such as investment theory, risk theory, insurance and actuarial sciences. Because of the increasing competiveness in financial markets new advances are almost immediately applied. Hot topics are asset pricing, risk management, volatility estimation, statistics for finance and the interplay between insurance and finance.

- Interacting Stochastic Systems
  The complex behaviour of systems with a large number of interacting randomly behaving components has long been an important topic in physics. More recently similar systems are studied in many other areas including in particular biology. Models for such phenomena as magnetism, chemical reactions, population dynamics and epidemics all come under this heading.

- Stochastic Networks
  Networks of workstations which execute tasks and generate tasks for other stations with a certain randomness are very useful models for telecommunication, transportation and even manufacturing systems. These models can be very helpful in the design of such processing systems and the evaluation of their performance. Massive research efforts are made in this area in the USA and the Far East and Europe has to catch up, concentrating on bridging the gap between theory and application.

Educational Aspects

The activities of EURANDOM will also have important educational aspects other than the direct transfer of knowledge. Post-docs and graduate students with mathematical training will learn about applications to problems in society and in the sciences. Those with a background in other sciences or engineering will be able to carry over the "stochastic" way of thinking to their own fields.

Facilities

EURANDOM will provide office space, meeting and colloquium rooms, a common room and lunch facilities for its staff in its own building. Adequate computing facilities and a modest in-house library will be available. Other facilities like extensive sports facilities or a large library may be found nearby on campus. The campus of Eindhoven University of Technology (5500 students, 1500 faculty) is very nice and situated near the center of Eindhoven. This city, in the south of the Netherlands, has a lot of cultural and recreational possibilities and is at the heart of a high tech industry area.

Board, Scientific Council
Board members:
Dr. J. Borgman (chair)
Dr. ir. H.G.J. de Wilt
Prof. Dr. P.C. Baayen
Scientific council:
Peter Bickel, Berkeley (chair)
Ole Barndorff-Nielsen, Aarhus
Bernard Silverman, Bristol
Paul Embrechts, ETH Zürich
Frank Kelly, Cambridge
Hans Föllmer, Berlin
Richard Gill, Utrecht
Friedrich Götze, Bielefeld
Peter Jagers, Göteborg
Jef Teugels, Leuven
Jean-Francois Le Gall, Paris
Dominique Picard, Paris
Mike Keane, CWI, Amsterdam
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http://www.EURANDOM.tue.nl

Postdoc Positions and Graduate Scholarships at EURANDOM

EURANDOM is a European research institute for the study of random phenomena. It will conduct research in mathematical statistics, probability theory, operations research and their applications. The institute is funded by the Netherlands' Ministry of Education, Culture and Science and Eindhoven University of Technology. It is supported by the research organisations of various European Countries. EURANDOM is located on the campus of Eindhoven University of Technology in the Netherlands.

EURANDOM operates since in early 1998. Its scientific programme, still partly "under construction", contains research in the following areas (see p. 1-2):

- Complex stochastic models (including statistical image analysis and spatial statistics);

- Applications of statistics (including applications to biology and the analysis of large data sets);

- Financial stochastics;

- Interacting stochastic systems;

- Stochastic networks.

These research programmes will be carried out by postdoctoral fellows and graduate students under the direction of senior scientists in the relevant areas. Workshops and an extensive visitors' programme will be part of the scientific activities of EURANDOM.

Postdoctoral fellows will typically receive an appointment for 2 years with a possible extension. Graduate students will receive a scholarship for 1 year, which will be extended by 3 more years, contingent on a favourable review of their progress towards a Ph.D. degree.

Candidates for a postdoctoral fellowship or a graduate scholarship are encouraged to send a letter of application, together with a curriculum vitae, educational details and a list of publications (for postdocs) to
Prof. Dr. W.R. van Zwet, Scientific Director, or
Ir. W.J.M. Senden, Managing Director.

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Requests for further information may be sent to the same address.

2. A new Centre for Mathematical Physics and Stochastics

The Danish National Research Foundation has decided to establish a Centre for Mathematical Physics and Stochastics (MaPhySto) with start April 1, 1998. Its Scientific Director is Ole E. Barndorff–Nielsen.

More information can be found at the Centre's web page at

http://www.maphysto.dk

or by writing to the MaPhySto address:

Department of Mathematical Sciences
University of Aarhus
Ny Munkegade
DK-8000 Aarhus C   phone: +45 8942 3188
Denmark   fax: +45 8613 1769
                    email: maphysto@mi.aau.dk

In January 1999 the Centre has a thematic period on *Lévy Processes, Product Integrals and Pathwise Integration.*
This will comprise
- an International Conference (18–22) on *Lévy Processes*,
- an Advanced Concentrated Course (7–8),
- and a Workshop (11–13) on *Product Integrals and Pathwise Integration.*

The principal lecturers for the Course are Richard Dudley (MIT) and Rimas Norvaiša (Vilnius). Those interested in participating in one or more of the above-mentioned events are asked to indicate their wishes by email or letter to MaPhySto, or to contact the members of the
Organizing Committee:
O.E. Barndorff-Nielsen (Aarhus, oebn@mi.aau.dk),
S.E. Graversen (Aarhus, matseg@mi.aau.dk),
T. Mikosch (Groningen, mikosch@math.rug.nl).

The future editor of Bernoulli News Angelika May (left) and the present editor Claudia Klüppelberg (right).

3. New Members

Membership Statistics

The following colleagues joined the Society in 1997

Arnoldsson, Göran	Morris, Max D.
Bansal, R.K.	Nielsen, Søren F.
Butler, Ronald W.	Olivares, Pablo
Cassar, George	Ortega, Joaquin
Christman, Mary C.	Prabakar, C.
Cordero-Brana, Olga I.	Raghavan, Nandini
Cribari-Neto, Francisco	Reed, William J.
Dennis, Nicki	Ruiz de Chavez S., Juan
Eisenberg, Larry	Salopek, Donna Mary
Figueroa, Gladys	Schonfeld, Peter K.
Frigessi, Arnoldo	Schoutens, Wim
Gadjiev, Asaf	Schrijner, P.
Girlich, Hans-J.	Sekiya, Sho
Gomes, M. Ivette	Siegmund, David O.
Gonzalez-Barrios, Jos M.	Spokoiny, Vladimir
Grama, Ion	Stadtmüller, Ulrich
Guritno, Suryo	Stephen, Tony
Gutierrez-Pena, Eduardo	Taleghani, Mustafa G.
Haroutunian, Evgueni	Tsai, Chih-Ling
Hu, Fei Fang	Tudor, Constantin
Jensen, Katrin	Van Anh, Vo
Keller, Christian	Vinh-Hung, Vincent
Kemperman, Johannes	Vondracek, Zoran
Kharin, Yurij	Wang, Rong-T.
Leung, Chi-Ying	Weldon, Larry
Mania, Michael	Yamamoto, Taku
Miller, Curtis	Yan, Jia-An

Volker Mammitzsch, Membership Secretary

Membership fees

I think most of us have noticed that the membership fee of the Bernoulli Society fluctuates even though it doesn't change. Paradoxical as it may seem this is due to the variation in currency exchange. If the change is beneficial for us we probably raise our eyebrows for a moment after which we pay our fee with a happy smile, whereas if it is not we grumble and feel that, once again, we have been betrayed by the society.

Let us try to smile either way, hoping that we will live long enough for the law of large numbers to straighten things out for us.

Allan Gut, Treasurer

4. Journals of the Bernoulli Society

BERNOULLI

Chief-Editor

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Due to the increased and steady flow of high quality submissions to BERNOULLI the number of pages per issue is increased to 144 in 1998. Moreover, a substantial further increase will take effect from 1999 onwards, the number of annual issues being raised from four to six. Thus, from next year the journal will appear bimonthly.

It is a pleasure to announce that the editorial board has been enlarged by Terry P. Speed, Melbourne.

A more detailed editorial report will appear in the autumn issue of Bernoulli News.

Stochastic Processes and Their Applications

Editor:

J. Jacod
Laboratoire de Probabilité
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75252 Paris Cedex 05, Fance

email: jj@ccr.jussieu.fr

The number of submissions to SPA is quite steady and also the rate of acceptance is rather constant. The average time for reaching a decision is less than 6 months.

The editorial board consists of

R.J. Adler	P. Jagers	H. Rootzén	A. Veretennikov
K. Burdzy	T.M. Liggett	B. Rozovskii	W. Wefelmeyer
E. Çinlar	G. Pagès	V. Schmidt	W.A. Woyczinski
F. Comets	P. Protter	R. Schonmann	O. Zeitouni
S.N. Evans	L.C.G. Rogers	M.S. Taqqu	

Submission / acceptance rates for the past years were as follows:

Time	Submissions	Accepted/ condit.acc.	Rejected	Unresolved
05/96–09/96	102	46	56	0
10/96–03/97	116	53	59	4
04/97–09/97	103	37	45	21
10/97–03/98	126	13	45	68

The Journal of Time Series Analysis

Editor:

M.B. Priestley
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University of Manchester
Institute of Science and Technology
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The Journal has maintained its high standard of published papers, and we again note with pleasure the high quality of the submitted papers.

During the year E. Parzen and P. Diggle retired from the Editorial Board and we were pleased to welcome C. Hurvich (New York) and P. Brockwell (Melbourne) who joined the Board as new Associate Editors.

As in previous years there is still a strong emphasis on theoretical topics in the papers submitted. However, there is now more diversification in the areas covered: the large number of papers on long-memory processes seems to be reducing gradually and more papers on wavelets are beginning to emerge.

During 1997 we published 6 issues (as in previous years) containing approximately 40 papers.

International Statistical Review

Bernoulli Society Editor

E. Arjas
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The editorial board of the International Statistical Review is continuing its efforts to refocus the journal as a review journal of wide interest to the members of ISI and its sections. We have been aiming for a mix of articles that cover the broad spectrum of interests represented within the ISI. While it will take some time before we will have a steady pipeline of high quality articles, we are beginning to get good articles through a combination of submissions and invited papers. There are tentative plans to organize special theme issues on genetics and environmetrics. Bernoulli members with suggestions for topics for theme issues or even individual articles are encouraged to contact the editors. We are especially interested in expository articles on new and emerging areas and papers dealing with statistical issues in contemporary topics of broad interest.

Jon Wellner, one of the two representatives of Bernoulli Society on the editorial board, has stepped down after serving for the past several years. On behalf of the Bernoulli Society and readers of IS Review, we would like to thank Jon for his extremely valuable service. He will be replaced on the editorial board by Anirban Dasgupta from Purdue University. Elja Arjas continues as the other editor representing Bernoulli Society.

Readers with suggestions are encouraged to contact one of us at the following email addresses:

Elja Arjas (elja.arjas@rni.helsinki.fi)
Anirban Dasgupta (dasgupta@stat.purdue.edu)
Vijay Nair, Joint Editor (vnn@stat.lsa.umich.edu)

5. Members of EAPRC

As announced in the last issue of this Newsletter we introduce the members of the East-Asian and Pacific Regional Committee. I would like to thank those who have provided a CV and a photo for this purpose.

Chairman of the Committee is
Chii-Ruey Hwang (crhwang@sinica.edu.tw) who is currently a Research Fellow at the Institute of Mathematics, Academia Sinica in Taipei, Taiwan. In the years 1993-1996 he was Director and in 1986-1993 Deputy Director of the same institute.

He held visiting positions at Brown University, at MIT and IAC in Rome.

Since 1985 he has been editor of the Bulletin of the Institute of Mathematics and since 1986 of the Soochow Journal of Mathematics.

Chii-Ruey Hwang has been a member of the NSC Committee on Mathematical Projects (1988-1991), a member of the NSC Advisory Committee on Mathematical Projects (1993-1996), a member of the Executive Committee of the Mathematical Society of the Republic of China (since 1991) and last but not least a member of the BS Working Committee for the Revival of the EAPRC.

His research interests are the limiting behaviour of Monte Carlo Markov processes and probabilistic problems related to imaging.

Chii-Ruey Hwang

Tran Manh Tuan (tuan@nghiado.ac.vn) has been Professor at the Hanoi Institute of Mathematics in Vietnam since 1991.

From 1985-1990 he was Deputy Director of the Hanoi Institute of Mathematics in Vietnam. Since 1994 he is Deputy Director General of the National Center of Natural Sciences and Technology.

His scientific interest lies in applications of statistical methods, also in statistical software.

Masatoshi Fukushima

Masatoshi Fukushima (fuku@sigmath.es.osaka-u.ac.jp) is since April 1998 Professor at Kansai University, Osaka, Japan. He was Professor at Osaka University from April 1977 to March 1998. From 1964 to March 1977, he was associate professor of Kyoto University, Tokyo University of Education and Osaka University.

His research interests are in the relationship of Markov processes and Dirichlet forms, its applications to stochastic calculus, analysis on fractal sets, infinite dimensional analysis, etc.

He was editor of Probability Theory and Related Fields and of the Journal of the Mathematical Society of Japan. He is currently editor of Forum Mathematicum and of Potential Analysis. He is currently also on the Advisory Board of Probability Theory and Related Fields and of the Electronic Journal of Probability.

Tran Manh Tuan

Jiading Chen (jdchen@sxx0.math.pku.edu.cn) is since 1986 Professor of Statistics at the Department of Probability and Statistics at Peking University, The People's Republic of China.

He is editor of the Chinese Quaterly Journal of Mathematics, of Acta Scientiarum Naturalium Universitatis Pekinensis and of Advances in Mathematics.

Jiading Chen is a member of the Chinese Association of Probability and Statistics, of the International Chinese Statistical Association and of the Institute of Mathematical Statistics.

His research interests covers sequential analysis, survival analysis and reliability theory.

Jiading Chen

Wei-Liem Loh (matlohwl@math.nus.edu.sg) is currently a Senior Lecturer of Mathematics at the National University of Singapore. He received his B.Sc.Hons. in Mathematics from the University of Singapore in the year 1980 and his M.Sc. in 1984 from the National University of Singapore. In 1986 resp. 1988 he received an M.S. and Ph.D. in Statistics from Stanford University.

From 1988-1995 Wei-Liem Loh was Assistant Professor of Statistics at Purdue University. He has published in journals such as the Annals of Applied Probability, Annals of the Institute of Statistical Mathematics, Annals of Statistics, Annals of Probability. He is presently an Associate Editor of Statistica Sinica.

His research interest is in the areas of statistical multivariate analysis and applied probability.

David Scott (d.scott@auckland.ac.nz) is currently at Auckland University, New Zealand.

David Scott

Ana Tabunda (stat@nicole.upd.edu.ph) is since 1995 Professor at the Statistical Center of the University of the Philippines in Diliman, Quezon City, Philippines.

From 1991 to 1997, she held the Central Bank Diamond Jubilee Professorial Chair, and from 1985 to 1988, she was a Ph.D. Fellow on the UNDP-Statistical Education Support Project. In 1987, she went as Visiting Research Scholar to the University of Pennsylvania.

Ana Tabunda has been the Vice-President of the U.P. Statistical Center Research Foundation, Inc. since 1993. She was the Vice-President of the Philippine Statistical Association from 1990 to 1995. She has been an Associate Member of the National Research Council of the Philippines since 1992 and was a Board Member of the Philippine Social Sciences Council from 1994 to 1995. She has been a member of the International Association for Statistical Education since 1994 and a member of the American Statistical Association since 1996.

She has research interests in official statistics. However, she is also doing research on Central Limit Theory for mixing sequences.

Wei-Liem Loh

6. Committee Work

EAPRC
East–Asian and Pacific Regional Committee

The "International Conference on Probability and Its Applications" organized by the Center for Applied Mathematics of KAIST in conjunction with the Korean Mathematical Society was held from February 24–26, 1998 at KAIST, Taejon, Korea. This was the first conference held under the auspices of the EAPRC. BS President Louis H. Y. Chen delivered the opening speech. For a report of this very successful conference see p. 13.

An EAPRC meeting was held on February 26, 1998 in Taejon. A summary of the minutes is as follows.

(1) With the help of BS-President Louis H. Y. Chen, Vietnam would like to organize the 2nd Conference under the auspices of EAPRC. The date for the conference is preferably in June 1999 and the theme would be in the field of statistics.

(2) For the future conferences
- There will be a conference each year except in the year of a World Congress.
- The theme of the conference is suggested to be alternating between probability and statistics.

(3) The Committee agreed on the following procedure for electing the members of the Committee.
- The Committee would invite nominations from members of the BS and national societies in the East Asia and Pacific region. From these nominations the Committee would come up with a slate of candidates.
- With this slate of candidates, the election of the members of the Committee would be conducted at an open meeting during an ISI session.

Chii-Ruey Hwang, Taiwan

Publications Committee

At the urging of Jef Teugels, the Publications Committee has now become a standing committee of the society with a specified structure and a set of duties which are set forth in the Terms of Reference which Jef Teugels drafted.

The first meeting of this standing committee took place in Istanbul at the ISI meeting in August, 1997. An important charge of the committee is the oversight of publications which are "officially" associated with the society. At present these are BERNOULLI, Bernoulli News, International Statistical Review, Stochastic Processes and Their Applications, and Journal of Time Series Analysis.

An item which received discussion at the Istanbul meeting concerned the recently created Bernoulli Society Outreach Program. This program is described in Bernoulli News (Vol. 4, No. 1, 1997).

The committee is currently attempting to formulate a policy which would result in the achievement of the goals associated with the Outreach Program.

Morris Eaton, Minnesota

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.

The 25th Conference will be held at Oregon State University in Corvallis, Oregon, USA, July 5-11, 1998. For more information see p. 14 and http://www.orst.edu/Dept/math/docs/spa98.html.

The 26th Conference will be held in Beijing, China, June 14-18, 1999. For more information see p. 22.

There will be no meeting in 2000, because of the World Congress, which will be held in Guanajuato, Mexico, see p. 23.

The committee is currently investigating the possibility to hold the 27th Conference in 2001 in Europe, and a final decision will be made at the CCSP meeting in 1998.

Discussions concerning the location of the 28th Conference to be held in 2002 will begin at the CCSP meeting in 1998 with a final decision made at the meeting in 1999. Groups interested in organizing the Conference should contact the Committee chair, Makoto Maejima (maejima@math.keio.ac.jp).

Makoto Maejima, Yokohama

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

The Committee on Probability and Statistics in the Physical Sciences initiated an introspective look at the status of probability and statistics in modern research and education in a joint panel with the International Association of Statistical Education (IASE) at the ISI meeting in Istanbul. The presentations by the panelists and a summary of contributions from the floor will appear in the published conference proceedings of the ISI.

The following are interdisciplinary conferences which explicitly seek to foster dialogue between researchers in probability/statistics and the physical sciences.

(1) Plans are underway for C(PS)^2 to conduct a *Satellite Meeting* to the Helsinki ISI Meeting in 1999 (see p. 21).

(2) The *7th International Conference on Statistical Climatology* (with Peter Guttorp as the Scientific Program Chair) will take place in Whistler, BC, May 25-29, 1998 (see p. 14).

(3) An AGU Chapman *Conference in Hydrology* will take place May 5-8, 1998 on the campus of Clemson University in South Carolina. The conference seeks to assess and explore modern theory and methods from Complexity Theory/Self-Organization, Non-Linear Dynamics/Chaos, Scaling/Self-Similarity etc. in diverse hydrologic applications. Rabi Bhattacharya from Indiana University has accepted an invitation from the organizers to present an expository lecture on stochastic differential equations in the context of dispersion in a nonhomogeneous medium. For more information send an email to fmabs@earth.agu.org.

(4) The *25th Conference on Stochastic Processes and their Applications* (SPA98) will be held in Corvallis on the campus of OSU July 5-11, 1998. For more information see p. 14.

(5) A special conference on *Statistics for Understanding Atmosphere and Ocean* will be held at the National Center for Atmospheric Research (NCAR) July 18-24, 1998, in Boulder, Colorado. The conference is sponsored by the Geophysical Statistics Project of NCAR and is funded by a grant from the NSF to promote collaboration between the atmospheric and statistical sciences.

http://www.cgd.ucar.edu/stats

(6) A one day workshop on *Random Media* is to be held in Dallas, Texas, on Sunday, August 9, 1998, from 9:30am-5:00pm, as a prelude to the IMS Annual Meeting. The organizers are Stan Molchanov of the University of North Carolina-Charlotte, and Wojbor Woyczynski of Case Western Reserve University, Cleveland, Ohio. The talks will address major areas of current research with particular attention paid to applications in the physical sciences and engineering. The speakers will be: Rene Carmona, Princeton, Shinichi Kotani, Osaka Stan Molchanov, UNC-Charlotte, George Papanicolaou, Stanford, Alain-Sol Sznitman, ETH Zurich, Wojbor Woyczynski, CWRU, Cleveland.

(7) The *6th International Conference on Precipitation: Predictability of Rainfall at all Scales* will be held June 29-July1, 1998, Mauna Lani Bay, Hawaii. This meeting aims at fostering interdisciplinary interaction between meteorologists, hydrologists, mathematicians, and statisticians. The central theme of this conference will be research related to rainfall predictability at various scales of space and time. Papers are invited on all aspects of rainfall predictability, with the following topics being of particular interest: Modern Observation Techniques; Dynamics of Clouds and Preciptation; Limits of Predictability.

http://www.envsci.rutgers.edu/precip
email: melissa@gaia.rutgers.edu.

(8) A European Union Summer School on *Bayesian Signal Processing* will take place at the Isaac Newton Institute in Cambridge, England, during 20-29 July 1998, organized by William Fitzgerald (Cambridge), Richard Smith (North Carolina), Andrew Walden (Imperial College) and Peter Young (Lancaster).

This is an open workshop and participants from outside the European Union are also welcome to attend. Participants from within the EU may be eligible for EU funding, and it is also anticipated that NSF funding will be available for a limited number of participants from the USA. Young researchers, women and members of minority groups are particularly encouraged to apply.

The Summer School is part of a six-month programme on *Nonlinear and Nonstationary Signal Processing*, taking place at the Newton Institute during July–Dec 1998. Participation in other activites of the Programme are by invitation only, but enquiries about these are also welcome and may be addressed to Richard Smith or William Fitzgerald.

Further information may be obtained from
http://www.stat.unc.edu/faculty/rsmith.html
or
http://www.newton.cam.ac.uk/programs/nsp.html
For further information please contact

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Chapel Hill,   phone +1-919-962-2660
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USA   email: rs@stat.unc.edu
or from
William J. Fitzgerald, Cambridge wjf@eng.cam.ac.uk

Ed Waymire, Oregon

7. Reports on Recent Activities

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

The International Conference on Probability Theory and Its Applications took place from February 24 to 26, 1998 at the the Korea Advanced Institute of Science and Technology (KAIST), Taejon, Korea. It was organized by the Center for Applied Mathematics of KAIST, in conjunction with the Korean Mathematical Society, and was supported by the Korea Science and Engineering Foundation. It was held under the auspices of the East Asian and Pacific Regional Committee (EAPRC) of Bernoulli Society.

The Conference was the first to be organized under EAPRC since the latter's revival. It was attended by about 100 participants from 13 countries. It covered a wide spectrum of topics, ranging from subjects in pure probability to problems related to statistics. There were 10 invited lectures and 56 contributed talks. The invited speakers were J. R. Artalejo (Spain), D. M. Chung (Korea), T. Hida (Japan), T. Hsing (Singapore), N. Jain (USA), Y. J. Lee (Taiwan), Y. M. Park (Korea), P. Pollett (Australia), S. Watanabe (Japan), J. A. Yan (China).

There was a welcome reception on the first day of the Conference and an excursion followed by a conference dinner on the second day. As the size of the Conference was relatively small, the theme focused and the social events well organized, there was a feeling of oneness and a spirit of comradship among the participants. There was active participation on their part and frequent interaction among them.

A meeting of EAPRC was held after the closing of the Conference. It noted the absence of participants from Indonesia, Malaysia, Thailand and the Philippines and agreed to make efforts in involving these countries in future activities. It also noted that despite this the Conference was a great success and that many participants, encouraged by the opportunity for interaction, looked forward to continuing activities of EAPRC in the region.

Bong Dae Choi, Taejon
Louis Chen, Singapore

"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).

Which random phenomena play a basic role in nature and are currently the subject of interest in the natural sciences (including economics)? To which extent are natural scientists aware of this role? Which stochastic methods do they use? What are the recent important results in this direction? These questions were treated in 10 lectures and in animated discussions. The lectures covered special topics from various fields: Earth sciences (evolution of the earth); Astronomy (cosmology); Physics (statistical mechanics, quantum mechanics); Chemistry (polymeres); Biology (molecular evolution); Biology (human genetics); Medicine (epidemiology); Economics (financial and insurance markets); Computer sciences (algorithms); Statistics (resampling).

It turned out that the answers to the questions above were much less obvious and simple than expected, and the time allotted to the discussions, although ample (125 minutes) did finally not suffice.

All lectures will be published in Nova Acta Leopoldina (in German).

Klaus Krickeberg, Paris

8. Conferences 1998

**7th International Meeting on
Statistical Climatology
May 25–29, 1998
Whistler (Canada)**

The 7th International Meeting on Statistical Climatology will take place at Whistler resort in British Columbia, Canada. Peter Guttorp, University of Washington, is the program chair, and Francis Zwiers, Canadian Climate Center, chairs the steering committee. The meeting is dedicated to the memory of Allan Murphy, who initiated the series of meetings on Statistical Climatology.

Several leading statisticians and climatologists will be presenting recent work on a variety of aspects of statistical climatology. The program consists of contributed, invited, and special invited sessions. The special invited talks are intended to be broad overviews of important areas in statistics or climatology of particular importance in statistical climatology.

For more information please contact:
http://www.stat.washington.edu/peter/7IMSC/
    or write to
Peter Guttorp
Dept. of Statistics
University of Washington
Seattle, USA   phone: +1-206-616-9262
                  email: guttorp@u.washington.edu

**Sixth Valencia International Meetings on
Bayesian Statistics
May 30–June 5, 1998
Alcossebre (Valencia, Spain)**

Since 1979, an international meeting devoted to Bayesian Statistics has been held about every four years in the State of Valencia, Spain. The large number of citations generated by their Proceedings, published by Oxford University Press, underscores their scientific relevance. The sixth meeting will be held in Las Fuentes, a Mediterranean beach resort, and will be preceded by a one-day postgraduate tutorial on Bayesian Statistics.

For further information please check:
http://www.uv.es/ bernardo/valenciam.html
    or its US mirror
http://www.stat.duke.edu/conferences/valencia
    or contact:
Jose M. Bernardo
Universidad de Valencia
Dept. Estadistica, Fac. Matematicas
46100-Burjassot
Valencia, Spain   phone and fax: +34 6 3643560
                  email: jose.m.bernardo@uv.es

**A Conference in Probability
In Honor of Harry Kesten
June 28–July 1, 1998
Cornell (USA)**

The conference is being organized by Maury Bramson (Minnesota) and Rick Durrett (Cornell). The conference will feature one hour talks by: David Aldous, Jennifer Chayes, Persi Diaconis, Geoffrey Grimmett, Greg Lawler, Jean-Francois Le Gall, Claudia Neuhauser, Charles Newman, Ed Perkins, Roberto Schonmann, Gordon Slade, Michel Talagrand, S.R.S. Varadhan, and Ruth Williams.

The rough format of the meeting will be:
Sunday: 5 talks, reception in the evening;
Monday: 2 talks, hike in the afternoon;
Tuesday: 5 talks, conference dinner;
Wednesday: 2 talks in the morning, end at noon.
To leave time and energy for informal discussions there will be no contributed talks.

The meeting is supported by grants from NSF and the National Security Agency.

For more information please check:
http://math.cornell.edu/ durrett/
    or write to:
Rick Durrett
Math and O.R.I.E.
278 Rhodes Hall   phone: +1 255 1281
Cornell University   fax: +1 255 9129
Ithaca, NY 14853   email: rtd1@cornell.edu

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

Our web site:
http://www.orst.edu/dept/math/docs/spa98.html
is the most complete source of information. Check it out! Visitors to this web site will find information about housing, registration, abstract submission and travel to Corvallis.

More limited information is available via email or by ftp to:
    ftp.math.orst.edu
At login prompt type anonymous, use your full email address as password, and go to the directory /conferences/spa98 to get files.

For further information please contact
SPA'98
Department of Mathematics
Oregon State University   fax: +1 503 737 0515
Corvallis, OR 97331
USA   email: spa98@math.orst.edu

WRASS
**Warwick Randomised Algorithms
and Stochastic Simulation
Tutorial and Workshop
July 26–30, 1998
Warwick (United Kingdom)**

This workshop is organised by Leslie Goldberg, Wilfrid Kendall and Mike Paterson. It is supported by the UK EPSRC and the London Mathematical Society, with further help from ALCOM and Warwick Statistics and Computer Science departments.

This tutorial / workshop is aimed at providing an introduction to two areas on the interface of computer science, statistics, and probability which will enable researchers at PhD student level and above to move right to the rapidly developing edge of current research. The two areas are:

(i) the idea of exact or perfect simulation, introduced by J. Propp and D. Wilson, which has caught the imagination of statisticians working in Markov Chain Monte Carlo and has seen dramatic growth since its inception a couple of years ago;

(ii) the study of necessarily complex computational protocols for contention-resolution (for example, in Ethernet networks).

Research talks will be presented by M. Dyer, G. Fayolle, J. Fill, A. Frieze, P. Green, S. Jacka, M. Jerrum, T. Lindvall, P. MacKenzie, M. Mitzenmacher, J. Moeller, D. Naiman, G. Roberts, R. Tweedie, E. Upfal, D. Welsh, D. Wilson, H. Wynn.

Further details (registration, reading lists, and references!) can be obtained at

http://www.dcs.warwick.ac.uk/leslie/WRASS.html
  or via

Leslie Goldberg
Department of Statistics
University of Warwick
Coventry CV4 7AL, UK
      email: leslie@dcs.warwick.ac.uk

**European Summer School
Markov Chain Monte Carlo Methods
August 7–10, 1998
Rebild (Denmark)**

The scientific scope is to offer an advanced course on MCMC for bright and ambitious young postdocs and PhD students with background in statistics and probability.

Invited experts will introduce and exposit six topics within the area:
- Probabilistic aspects of MCMC
- Bayesian statistics and MCMC
- Complex models and MCMC
- BUGS/Graphical models
- New advances/special topics
- Perfect simulation.

For further information please check:

http://www.maths.nott.ac.uk/hsss/Workshops/
                    summerschool.html

  or contact:

Lisbeth Grubbe Nielsen
Department of Mathematics
DK-9220 Aalborg
Aalborg University
DK-9220 Aalborg O   fax: +45 98 15 81 29
Denmark   email: grubbe@math.auc.dk

EMS'98
22nd European Meeting of Statisticians
& 7th Vilnius Conference on Probability
Theory and Mathematical Statistics
August 12–18, 1998
Vilnius (Lithuania)

The meeting will take place on the Vilnius University Campus, 11 Sauletiko av., Vilnius.

The traditional special invited lectures at European Meetings of Statisticians will be delivered by

- The Opening Lecture: Richard Gill

- The Forum Lecture: Nancy Reid

- The Closing Lecture: Jean Francois Le Gall

- The IMS Lecture: Colleen Cutler

- Special Vilnius Lecture: Vidmantas Bentkus

List of sessions and names of organizers:

A. 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)

B. Time series

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

C. Statistics and probability in the life sciences

Inferential approaches to the analysis of longitudinal data (Garrett Fitzmaurice)
Sampling in epidemiology (Ørnulf 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 (Gianpaolo Scalia Tomba)

D. Statistics and probability in natural and social science

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

E. Applied probability

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

F. 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 (Srinivasa Varadhan)
Markov processess and cycle representations
(Sophia Kalpazidou)
Random walks with random potentials
(Frank den Hollander)

A Special Session and a Round Table Discussion on the role of statistics in emerging democracies and economies of transition will be organized in collaboration with the International Association for Official Statistics. (Local organizers: Petras Adlys and Rimantas Rudzkis.)

A Workshop on Stochastic Analysis will be organized by David Elworthy.

For more information please check:
http://neris.mii.lt/mii/vil_konf.htm
or write to
V. Statulevicius
Institute of Mathematics and Informatics
4, Akademijos str.   phone: +370 2 729207
Vilnius 23 26 00   fax: +370 2 729209
Lithuania   email: conf@ktl.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)

For more information please check
http://www.utia.cas.cz/stoch98.html
or write to
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

Preceding the Prague Stochastics'98 a workshop is being organised.

ICM'98
International Congress of Mathematicians
August 18–27, 1998
Berlin (Germany)

Some information has been provided in the last issue of this Newsletter, where also an article by Ulrich Krengel on the history of probability and statistics at the past ICM's was printed.

In this context Professor Seneta kindly informed us that a reference within this article to [Se], p.22, to which Ulrich Krengel takes exception because it "does not inform ... readers what Hausdorff did", was missed in the list of references on p. 28. Professor Krengel and I apologise. The missing reference is

E. Seneta: On the History of the Strong Law of Large Numbers and Boole's Inequality.
Hist. Math. 19 (1992) 24-39.

For more information on the ICM please check
http://elib.zib.de/ICM98
or write to
ICM'98
c/o Prof. Dr. J. Winkler
Technische Universität Berlin, MA 8-2
Fachbereich Mathematik   fax: +49 30 314 21604
D-10623 Berlin, Germany   email: icm98@zib.de

Perspectives in Modern Statistical Inference:
Parametrics
                    Semiparametrics
                                        Nonparametrics
August 20–22, 1998
Prague (Czech Republic)

For information (including the titles of invited talks) please check:
http://www.utia.cas/cz/stoch98.html
or contact
Jaromir Antoch
Workshop Charles University
Department of Statistics
Sokolovska 83
CZ-18675 Prague 8   phone: +420 2 21913275
Czech Republic   fax: +420 2 2323316
                    email: jaromir.antoch@karlin.mff.cuni.cz
                    email: jana.jureckova@karlin.mff.cuni.cz

STAT'98
International Conference on
Statistical Inference
September 7–11, 1998
Lagow (Poland)

This will be the eighth in a series of international conferences on mathematical statistics organized by the Polish statistical community. This time the organizers especially welcome contributions to the study of linear inference, robust inference and inference for survival data.

Scientific Programme Committee:
Tadeusz Bednarski, Stanislaw Gnot, Roman Zmylony (chairman), Stefan Zontek.

Local Organizing Committee:
Jacek Bojarski, Czeslaw Domaski, Mariusz Michta, Jerzy Motyl, Leszek Wojtasik.

For more information please contact:
Technical University Zielona Gora
Institute of Mathematics
Podgorna 50
65-246 Zielona Gora
Poland   email: stat@axel.im.pz.zgora.pl

VII CLAPEM
7th Latin American Congress of Probability
and Mathematical Statistics
September 21–25, 1998
Cordoba (Argentina)

The Latin American Congress on Probability and Mathematical Statistics (Congreso Latinoamericano de Probabilidad y Estadistica Matematica, CLAPEM) will be held at the Facultad de Ciencias Economicas of the Universidad Nacional de Cordoba. The CLAPEM is an official activity of the Bernoulli Society and was held the first time in Venezuela in 1983. Later venues were Venezuela, Uruguay, Mexico, Brazil and Chile. This time, the VII CLAPEM will be held jointly with the III Congreso Iberoamericano de Estadistica and XXVI Coloquio Argentino de Estadistica.

Chair of the Local Organizing Committe:
Jose Raul Martinez
email: jmartine@mate.uncor.edu

The program includes invited lectures, minicourses and short communications on recent research topics in probability and statistics.

Scientific Committee:
Victor Yohai, Argentina (chair)
Jose Raul Martinez, Argentina
Maria Eulalia Vares, Gauss Cordeiro, Brazil
Guido del Pino, Rolando Rebolledo, Chile
Begonia Fernandez, Federico O'Reilly, Mexico
Luis Pericchi, Venezuela
Enrique Cabanias, Ricardo Fraiman, Uruguay
Alicia Carriquiry, Phil Protter, USA
Daniel Penia, Elias Moreno, David Nualart, Spain
Maria Antonia Amaral, Portugal

Invited Speakers (tentative):
Enrique Andjel (France), Reinaldo Arellano (Chile), Renato Asuncao (Brasil), Ana Bianco (Argentina), Raymond Carroll (USA), Merlise Clyde (USA), Noel Cressie (USA), Alberto Cuesta (Spain), D'Acunha Castel (France), Alejandro De Acosta (USA), Richard Deveaux (USA), Richard Durret (USA), Luis Escobar (USA), Roberto Fernandez (Brasil), Luisa Fernholz (USA), Pablo Ferrari (Brasil), Miguel Galmes (Uruguay), Dani Gamerman (Brasil), Wally Gilks (UK), Wenceslao Gonzalez Manteiga (Spain), Peter Green (UK), Martin Grondona (Argentina), Gutierrez Pena (Mexico), Trevor Hastie (USA), Pilar Iglesias (Chile), Ian Johnstone (USA), Arturo Kohatsu-Higa (Espana), Jin Ma (USA), Guillermo Marshall (Chile), Carlos Matran (Spain), Manuel Mendoza (Mexico), Ernesto Mordecki (Uruguay), Miguel Nakamura (Mexico), Jean Opsomer (USA), Carlos Daniel Paulino (Portugal), Daniel Pena (Spain), Gonzalo Perera (Uruguay), Eric Platen (Australia), Antonio Ponce de Leon, (Brasil), Raquel Prado (Venezuela), Fernando Quintana (Chile), Andrea Rodnitzky (USA), Bruno Sanso (Venezuela), Roberto Schonmann (USA), Bernard Silverman (UK), Denis Talay (France), David Tyler (USA), Larry Wasserman (USA), Ruth Williams (USA).

For more information please check:
http://jacobi.mate.uncor.edu/ clapem/welcome.html

Summaries (300 words) and the Contributed Papers Form, which is available on the web or can be requested via email, should be sent before July 30th, 1998. Electronic submission can be handled in MS Word, Latex, Word Perfect; Attachment: MIME

Address:
Instituto de Estadistica y Demografia
Facultad de Ciencias Economicas
UNC Av. Vaparaiso S/N
Ciudad Universitaria
5.000–Cordoba
Argentina   email: clapem@mate.uncor.edu

Fields Institute Workshops 1998

Three workshops are being organized in connection with the Fields Institute program in Probability and its Applications, August 1998 – June 1999, and has been endorsed by the International Association of Mathematical Physicists.

For further information please check
http://www.math.yorku.ca/Probability/Fields.html
or write to:

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

Workshop on Mathematical Physics of Polymers and Percolation
August 24–29, 1998

Scientific and Organizing Committee:
J. Cardy (Oxford), F. den Hollander (Nijmegen), G. Slade (McMaster), S. Whittington (Toronto).

The following speakers have been invited:
M. Aizenman (Princeton), M. Batchelor (Australian National), M. Bousquet-Melou (Bordeaux 1), J. Cardy (Oxford), J.T. Chayes (Microsoft Research and UCLA), A.J. Guttmann (Melbourne), F. den Hollander (Nijmegen), E.J. Janse van Rens- burg (York), G. Lawler (Duke), A. Owczarek (Melbourne), A. Pisztora (Carnegie Mellon), Y. Saint-Aubin (CRM, Montreal), H. Saleur (Southern California), G. Slade (McMaster), T. Spencer (Institute for Advanced Study), S.G. Whittington (Toronto).

Each speaker will give two lectures. There are limited funds available to assist attendance of graduate students and postdocs. Please contact in this matter Gordon Slate (slade@mcmaster.ca).

Workshop on Hydrodynamic Limits
October 5–10, 1998

Organizing Committee:
S. Feng (McMaster), A. Lawniczak (Guelph), S.R.S. Varadhan (Courant Institute).

October 5-6: Minicourse on Hydrodynamic Limits, by S.R.S. Varadhan.

October 7-10: The following speakers have been invited: B. Boghosian (Boston), A. De Masi (L'Aquila), T. Funaki (Tokyo), J. Lebowitz (Rutgers), D. Levermore (Arizona), J. Quas- tel (Toronto), F. Rezakhanlou (Berkeley), T. Seppäläinen (Iowa State), H. Spohn (Munich University of Technology), H.T. Yau (Courant Institute).

Poster and discussion sessions are planned. Details regarding these session, registration and accommodation will appear in a future announcement.

Workshop on Monte Carlo Methods
October 25–29, 1998

Organizing Committee:
N. Madras (York University), R. Neal (Toronto), J. Rosenthal (Toronto).

The following speakers have been invited:
Bernd Berg (Florida State), David M. Ceperley (Illinois), James Allen Fill (Johns Hopkins), Daan Frenkel (FOM Institute, The Netherlands), Peter Green (Bristol), Karl Jansen (CERN), Anthony D. Kennedy (Florida State), Xiao-Li Meng (Chicago), Jesper Møller (Aalborg), Duncan Murdoch (Queens' University), Gareth O. Roberts (Cambridge), Alistair Sinclair (Berkeley), Alan D. Sokal (New York University), Stuart G. Whitting- ton (Toronto), David B. Wilson (Institute for Advanced Study).

The focus of the workshop will be on Monte Carlo methods (mostly Markov chain methods) that have been used effectively in statistical physics and/or statistics, and which are based on ideas that seem to be widely applicable. Speakers have backgrounds in physics, statistics, and probability, and the programme is intended to promote discussion across these disciplines. The emphasis will be on new methods, practical applications, and analysis of methods.

9. Conferences 1999

Semstat
Séminaire Européen de Statistique on
Complex Stochastic Systems
March 15–20, 1999
EURANDOM, Eindhoven (The Netherlands)

Semstat is a series of postdoc workshops which have taken place approximately biennially since 1992. The first took place in Sandbjerg in 1992 with the title *Statistical Aspects of Chaos and Neural Networks*. A second meeting on *Likelihood, Time Series, with Econometric and other Applications* was held in Oxford in December 1994, and a third one on *Stochastic Geometry: Theory and Applications* was held in Toulouse. (A photo of the Toulouse Semstat-group can be found on p. 22.) All three meetings resulted in volumes of expository papers derived from the main lecture sessions; they have been published by Chapman and Hall.

Since 1996 Semstat has operated under the sponsorship of the Bernoulli Society. The 1999–meeting will be held in Eindhoven at the new European Stochastic Center EURANDOM, see p.20. The meeting is organised by the Semstat steering group, which consists of Ole Barndorff-Nielsen, Muriel Casalis, Rainer Dahlhaus, Wilfrid Kendall, Claudia Klüppelberg (chair), Hansruedi Künsch and Peter Spreij.

The scheme of the workshop is as follows. There will be four expository lectures, each series composed of three lectures:
- Peter Green: Markov Chain Monte Carlo methods,
- Hansruedi Künsch: State space and hidden Markov models,
- Steffen Lauritzen: Graphical Models,
- Elizabeth Thompson: Conditional Monte Carlo on pedigree and chromosome structures.

Three individual lectures related to the subject will be given. Frank den Hollander has already accepted to present one of those. There will also be ample time for discussions.

The lectures provide expositions of aspect of the subject, which should be accessible to well-informed and able post-doctoral researchers in statistics who are not specialists. The lecturers will prepare expository material for the attendants of the meeting.

In addition to these invited lectures, the conference programme contains contributed papers. Here the post-docs have the opportunity to present their own work, which needs not be related to the topics of the invited paper sessions.

Space constraints limits the number of participants to about 40, which will all be funded by EURANDOM, by covering their travel costs and living expenses. Applications with a curriculum vitae and a short description of scientific interests should be sent until September 30, 1998, to
Claudia Klüppelberg
Center for Mathematical Sciences
University of Technology
D-80290 Munich   phone: +49 89 28928211
Germany   fax: +49 89 28928464
          email: cklu@mathematik.tu-muenchen.de

International Conference on Probability
and Statistics and their Applications
June 9-11, 1999
Hanoi (Vietnam)

This Conference will take place at the National Centre for Natural Sciences and Technology, Hanoi, Vietnam. It is being organized by the Institute of Mathematics of the Centre in conjunction with several other organizations. It will be held under the auspices of the East Asian and Pacific Regional Committee. For further information, please contact

Tran Manh Tuan
Deputy Director
National Centre for Natural Sciences
and Technology
Nghia Do, Cau Giay   fax: 84 4 8352483
Hanoi, Vietnam   email: tuan@nghiado.ac.vn

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

The topics and organisers of the BS sessions at Helsinki are as follows.

- Coalescent modelling of evolutionary ancestry (S. Tavare)
- Probability on trees (R. Lyons)
- Data-analysis of non-linear physical time series (K.-S. Chan)
- Measurement error (R.J. Carroll)
- Semiparametric models for dependent data (C. Klaassen)
- Recent advances in probability (F. Fukushima)
- Statistical aspects of data mining and knowledge discovery in databases (joint with IASC) (D. Pregibon)
- Statistical methods for object recognition (D. McClure)
- Levy processes - application and theory (J. Bertoin)
- Image analysis in biology and medicine (with IASC) (P. Dalgard)
- Model selection and evaluation (with IASC) (S. Konishi)
- Lindeberg's Central Limit Theorem into the 21st century (Vidas Bentkus)

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.vu.nl

Satellite Meetings to ISI'99

ESESS
Earth and Space Sciences
International Conference on
Environmetrics and Statistics in the
Earth and Space Sciences
August 23-27, 1999
Athens (Greece)

The International Environmetrics Society (TIES) and the Committee on Probability and Statistics in the Physical Sciences (CPSPS) of the Bernoulli Society will hold their first joint conference at the Athens University of Economics and Business (AUEB), Athens, Greece. This will be a satellite conference to the 52nd Biennial Session of ISI, to be held in Helsinki, Finland. The conference will feature both invited and contributed sessions in the applications of probability and statistics in environmental and physical sciences. The main objective of the conference is to cut across disciplinary boundaries by bringing together both the developers and the users of probabilistic and statistical methods.

Local Organizer:
Harry Pavlopoulos   phone: +905 336 4584
Department of Statistics   fax: +30-1-8230488
Athens University of Economics and Business
76 Patission Str.   email: hgp@aueb.gr

Chair of the Programme Committee:
Abdul El-Shaarawi
National Water Research Institute
Burlington   phone: +905 336 4584
Ontario L7R 4A6   fax: +905 336 4989
Canada   email: abdel.el-shaarawi@cciw.ca

6th Tartu Conference on
Multivariate Statistics
August 19-23, 1999
Tartu (Estonia)

For more information please contact:
Institute of Mathematical Statistics
University of Tartu
J. Liivi 2   phone: +372 7 465453
Tartu EE2400   fax: +372 7 433509
Estonia   email: etiit@ut.ee

SPA'99
26th International Conference on Stochastic
Processes and their Applications
June 14–18, 1999
Beijing (The People's Republic of China)

The 26th Conference on Stochastic Processes and their Applicatins will take place in the Friendship Hotel in Beijing from 14 to 18 June 1999. It is organized by the Insititute of Applied Mathematics, Chinese Academy of Sciences. It will be held under the auspices of the National Science Foundation of China, the Chinese Academy of Sciences. the Mathematical Center of State Education Commission, the Chinese Mathematical Society, the Committee for Conferences on Stochastic Processes and the Bernoulli Society for Mathematical Statistics and Probabity.

Programme Committee:
L. Accardi, M.F. Chen, T.S. Chiang, D. Dawson, A. Etheridge, H. Föllmer, T. Hida, Z.M. Ma (chair), M. Maejima, R. Minlos, R. Williams, J. A. Yan.

Local Organizing Committee:
J.A. Yan (chair), Z.M. Ma, P.D. Chen, L. Cheng, X.Y. Hu (Secretary).

The programme consists of seminars given by invited speakers and contributed talks on various topics of stochastic processes and their applications. Among the list of the invited speakers are the following:

L.H.Y. Chen (Singapore), D. Chung (Seoul), J. Dai (Atlanta), P.A. Ferrari (St. Paul), M. Fukushima (Osaka), T. Kurtz (Madison), Y.G. Lu (Bari), T.S. Mountfort (Los Angeles), B. Oksendal (Oslo), S.G. Peng (Jinan), M.P. Qiang (Beijing), M. Röckner (Bielefeld), S.J. Sheu (Taipei), A.N. Shiryaev (Moscow).

For further information please contact:
Xiaoyu Hu
Division of Probability and Statistics
Institute of Applied Mathematics
Chinese Academy of Sciences
Beijing 100080
China   email: xyhu@amath4.amt.ac.cn

The last Semstat group. The local organiser Gerard Letac is fourth from left in the back row. The former scientific organiser Wilfrid Kendall is sitting in the middle of the photo, covering all three steps. Standing behind and to his right is Charles Geyer, one of the expository lecturers; Adrian Baddeley is further to the right, standing behind the steps.

10. 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.

Programme Committee:
Lawrence D. Brown (Philadelphia), Colleen D. Cutler (Waterloo, Canada), Masatoshi Fukushima (Osaka), Evarist Giné, chair (Storrs), Luis G. Gorostiza (Mexico), Wilfrid S. Kendall (Warwick), Claudia Klüppelberg (Munich), Michel Ledoux (Toulouse), Enno Mammen (Heidelberg), David M. Mason (Newark, Delaware), Victor Perez-Abreu (Guanajuato), James W. Pitman (Berkeley), Adrian E. Raftery (Seattle), David O. Siegmund (Stanford), Bernard W. Silverman (Bristol), Rob Tibshirani (Toronto), Jon A. Wellner (Seattle), Ruth J. Williams (La Jolla), Wing-Hung Wong (Los Angeles).

Members of Bernoulli Society who have suggestions for topics and organisers are urged to send these to Evarist Giné, gine@uconnvm.uconn.edu, as soon as possible, for consideration by the committee.

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

Guanajuato University (standing in front are from left to right: Claudia Klüppelberg, José Villasenor and Hwai-Chung Ho).

11. Summary of Forthcoming BS Events

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

  Venue: Oregon State University, Corvallis
  Information: SPA'98, Department of Mathematics, Oregon State University, Corvallis,
  OR 97331, USA. Fax: +1 503 737 0515, email: spa98@math.orst.edu,
  http://www.orst.edu/dept/math/docs/spa98.html

- **22nd EMS and 7th Vilnius Conference**
  Vilnius (Lithuania), August 12–18, 1998

  Venue: Vilnius University Campus, 11 sauletiko av.
  Information: V. Statulevicius, Institute of Mathematics & Informatics, 4, Akademijos st.,
  Vilnius 232600 Lithuania. Fax: +370 2 729209, email: conf@ktl.mii.lt http://neris.mii.lt/mii/vil_konf.htm

- **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, P.O.Box 18, 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), September 21–25, 1998

  Venue: National University of Cordoba
  Information: Instituto de Estadistica y Demografia, Facultad de Ciencias Economicas, UNC Av.
  Valparaiso S/N, Ciudad Universitaria, 5.000–Cordoba, Argentina. Email: clapem@mate.uncor.edu,
  http://jacobi.mate.uncor.edu/ clapem/welcome.html

- **Semstat**
  Séminaire Européen de Statistique on Complex Stochastic Systems
  Eindhoven (The Netherlands), March 15–20, 1999

  Venue: EURANDOM, Eindhoven, The Netherlands.
  Information: Claudia Klüppelberg, Center for Mathematical Sciences, Munich University of Technology, D-80290 Munich, Germany. Fax: +49 89 289 28464, email: cklu@mathematik.tu-muenchen.de

- **SPA'99**
  26th International Conference on Stochastic Processes and their Applications
  Beijing (The People's Republic of China), June 14–18, 1999

  Venue: Friendship Hotel in Beijing.
  Information: Xiaoyu Hu, Division of Probability and Statistics, Institute of Applied Mathematics,
  Chinese Academy of Sciences, Beijing 100080, China. Email: xyhu@amath4.amt.ac.cn

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

  Venue: University of Helsinki.
  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

  Chair of the Bernoulli Society Programme Committee: Richard Gill, Department of Mathematics, University of Utrecht, Utrecht 3508, The Netherlands. Fax: +31 30 518394, email: gill@math.ruu.nl

Satellite meetings:

- **Earth and Space Sciences C(PS)^2 Meeting**
  Athens (Greece)

  Venue: Athens University of Economics and Business (AUEB).
  Information: Harry Pavlopoulos, Department of Statistic, Athens University of Economics and Business, 76 Patission Str. Phone: +905 336 4584, fax: +30 1 8230488, email: hgp@aueb.gr

  Chair of the Programme Committee: Abdul El–Shaarawi, National Water Research Institute, Box 5050, Burlington, Ontario L7R 4A6, Canada. Fax: +905 336 4989,
  email: abdel.el-shaarawi@cciw.ca

- **6th Tartu Conference on Multivariate Analysis**
  Tartu (Estonia), August 19–23, 1999

  Information: Institute of Mathematical Statistics, University of Tartu, J.Liivi 2, Tartu EE2400, Estonia. Fax: +372 7 433509, email: etiit@ut.ee

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

  Venue: Guanajuato.
  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

  Chair of the Programme Committee: Evariste Giné, University of Connecticut, Storrs Mansfield, CT 06269-3009, USA. Phone: +1 203 486 3929, fax: +1 203 486 4238, email: gine@uconnvm.uconn.edu

- **ISI'2001**
  53rd Biennial Session ISI
  Seoul (Korea)