

# Bernoulli NEWS

Newsletter of the Bernoulli Society for Mathematical Statistics and Probability

## SOME HIGHLIGHTS FROM THIS ISSUE:

*Society News*

*Journals of the Bernoulli Society*

*Bernoulli Society 2000*

*Reports on Recent Activities*

*Research Centers*

*Conferences*

*Forthcoming BS Events*

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## Contents

*Bernoulli News, Volume 6 (Number 1) 1999*

Society News	2
Membership Statistics	3
Committee Work	4
Journals of the Bernoulli Society	5
Bernoulli Society 2000	6
Reports on Recent Activities	8
Research Centers	10
Conferences 1999	13
Conferences 2000	21
Summary of Forthcoming BS Events	24
Who is Who in the Bernoulli Society	26

# 1. Society News

## Nominees for President and Council

Concerning elections to the BS Council and incoming president-elect, the effective changeover will be in Helsinki 1999: Chen retires, Siegmund becomes president, Hall becomes president-elect.

The Nominating Committee has nominated the following for the official positions of the Bernoulli Society:

President-Elect from 1999:

Peter Hall (halpstat@pretty.anu.edu.au)

Bernoulli Council 1999–2003:

M. Fukushima (fuku@ipcku.kansai-u.ac.jp)

L.G. Gorostiza (gortega@servidor.unam.mx)

I.M. Johnstone (imj@stat.stanford.edu)

J. Jurečková (jurecko@karlin.mff.cuni.cz)

J.-F. Le Gall (legall@dmi.ens.fr)

B.W. Silverman (B.W.Silverman@bristol.ac.uk)

and finally, to replace Adrian Smith until 2001,

H. Tong (htong@hkustas2.hku.hk or h.tong@ukc.ac.uk)

All the above have accepted their nomination.

(The members of the Nominating Committee were:

David Siegmund (President-Elect and chair of committee); Louis Chen (President); for CCSP: Makoto Maejima, Japan; for C(PS)<sup>2</sup>: Colleen Cutler, Canada; for ERC: Zuzana Prasková, Czech Republic; for LARC: Mauro Marques, Brazil; for EAPRC: Tim Brown, Australia.)

*Wilfrid Kendall, Warwick*

## The Bernoulli Society Outreach Program

Our Outreach Program was initiated at the Fourth World Congress held in Vienna in 1996. In the 3 short years since then, over 100 of our members have contributed nearly DFL 10,000 to be used for this Outreach Program. I have been asked by Louis Chen, President, to oversee the task of distributing these funds.

You may recall that the purpose of this Program is to “support statisticians and probabilists in developing and transitional countries where access to scientific journals is still a big problem.” (Bernoulli News, Vol. 3 (No. 2) 1996, p. 13) It is an effort to assist in the distribution of our publications to libraries and organizations in countries where for various reasons, including shortages of hard currency, access to our journals is quite difficult. Overall, we wish thereby to strengthen our international membership by fostering wider communication through our publications and enabling increased memberships from more countries.

I appreciate very much the input I have already received from several of you, including suggested names and addresses. I shall shortly begin to send out invitations to some of these individuals and organizations. (We will use the World Bank’s list of countries with per capita GNP of less than US\$ 5000 as a guide for identifying where we should focus our attention.)

If any of you have suggestions about organizations or individuals that should be considered in our Outreach Program, please do not hesitate to let me know. I can be reached at

Department of Mathematics

University of Washington

Box 354350

Seattle WA 98195-4350      phone: +1 425 4857467

USA      fax: +1 206 5430397

email: pyke@math.washington.edu

Primarily, let me thank each of you who have given so generously to this Program. We are also very grateful for the full support of the ISI, now the owner and publisher of BERNOULLI, in these attempts to distribute our publications and membership more widely.

*Ron Pyke, Seattle*

## 2. Membership Statistics

### New Members in 1998

The following colleagues joined the Society in 1998:

Alvarez Vinajeras, Giselle (Venezuela)	Kulldorff, Martin (USA)
Alyea, Clark V. (USA)	Li, Heng (USA)
Benth, Fred E. (Denmark)	Matsuda, Yasumasa (Japan)
Bianco, Ana (Argentina)	Matus, Frantisek (Czech Rep.)
Bisceglia, Hugo A. (Argentina)	Maxwell, Mark M. (USA)
Bum Soo, Lee (Korea)	May, Angelika (Germany)
Burnes, Ellen (USA)	McNeil, Alexander J. (Switzerland)
Cabana, Alejandra (Venezuela)	Méléard, Sylvie (France)
Caglar, Mine (USA)	Michas, Spiro (USA)
Casanova del Angel, Francisco (Mexico)	Miwa, Tetsuhisa (Japan)
Cheang, G.H.L. (Singapore)	Mordecki, Ernesto (Uruguay)
Corcuera, Jose M. (Spain)	Moser, Martin (Germany)
Denteneer, Dee (Netherlands)	Mukherjee, Sujata (India)
Drees, Holger (Germany)	Palma, Wilfredo (Chile)
Eisenberg, Larry (USA)	Perez, Tomasz (Poland)
Fortiana, Josep (Spain)	Pritchard, Geoffrey (New Zealand)
Garcia Mosquera, Irene M. (Venezuela)	Roddam, Andrew W. (UK)
Gärtner, Matthias (Germany)	Rodriguez, Abel (Venezuela)
Gerasin, Sergej (USA)	Rychlik, Sergej (Ukraine)
Ghitany, Mohamed E. (Kuwait)	Särkkä, Maria E. (Venezuela)
Giorgescu, Patricia (USA)	Senden, W.J.M. (Netherlands)
Gonzalez-Farias, Graciela (Mexico)	Sierra-Cavazos, Jorge (Mexico)
Iglesias Zuazola, Pilar L. (Chile)	Sigman, Karl (USA)
Keane, Michael S. (Netherlands)	Starkloff, Hans-Jörg (Germany)
Khoshnevisan, Davar (USA)	Volchan, Sergio B. (Brazil)
Kokoszka, Piotr (UK)	Wechsler, Sergio (Brazil)
Kong, Chi Leung (Hong Kong)	

New Institutional member: Universidad de Antioquia, Medellin, Colombia

New Affiliated member: Georgian Statistical Association

Total: 55 new members

*Volker Mammitzsch, Membership Secretary*

### Joint Directory BS – IMS

Every other year or so the Bernoulli Society has published an updated Membership directory. After some discussions and negotiations it turned out that a joint membership directory with the Institute of Mathematical Statistics (IMS) would be an attractive idea. After all, there are a substantial number of persons who are members of both societies.

The files with the respective membership lists were merged and joined into a combined list. The list together with various relevant facts, like the statutes, current officers, membership application forms of the societies, and so on, were finally put together under the efficient hands of Ms Elyse Gustafson of the IMS, and a few weeks ago I recieved my copy in the mailbox.

It is a pleasant product that hopefully will be appreciated and make the search for colleagues and other information more efficient.

*Allan Gut, Uppsala*

### 3. Committee Work

#### **CCSP—Committee for Conferences on Stochastic Processes**

CCSP sponsors the (almost) annual Conferences 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 26th Conference will be held at Friendship Hotel, Beijing, China, June 14–18, 1999. For more information see p. 14.

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

The 27th Conference will be held at Cambridge University, UK, July 9–14, 2001. The principal organizer is J.R. Norris (email : spa27@statslab.cam.ac.uk).

Discussions concerning the location of the 28th Conference to be held in 2002 have begun at the CCSP meeting in 1998 with a final decision made at the meeting in 1999.

Discussions concerning the location of the 29th Conference to be held in 2003 will begin at the CCSP meeting in 1999 with a final decision made at the meeting in 2000. Groups interested in organizing the Conference should contact the Committee Chair, Makoto Maejima (email: maejima@math.keio.ac.jp).

*Makoto Maejima, Yokohama*

#### **East-Asian and Pacific Regional Committee**

The East-Asian and Pacific Regional Committee, chaired by Chii-Ruey Hwang, Taiwan (mahwang@ccvax.sinica.edu.tw), is supporting the forthcoming International Conference on Probability and Statistics and their Applications, Hanoi, Vietnam (see p. 14).

#### **European Regional Committee**

The European Regional Committee, chaired by Jacek Koronacki, Poland (email: korona@ipipan.waw.pl), is coordinating the series of European Meetings of Statisticians (EMS), the European Young Statisticians' Meetings (EYSM), and the "Seminaires Europeens de Statistiques". For a report on the last Semstat meeting see p. 9.

The European Regional Committee is happy to announce that the Scientific Programme Committee for the 23rd European Meeting of Statisticians to be held in Lisbon, August 15 till 21, 2001, has been appointed. The composition of the Programme Committee is as follows:

Anthony Davison (Chair), Teresa Alpuin, Nils Lid Hjort, Olle Häggström, Isaac Meilijson, Mauro Piccioni.

#### **Committee on Probability and Statistics in the Physical Sciences**

The Committee on Probability and Statistics in the Physical Sciences, chairman Ed Waymire, USA (email: waymire@math.orst.edu), is involved in the "Earth and Space Sciences" Meeting in Athens: this will be a satellite meeting to the ISI session in Helsinki 1999 (see p. 18).

#### **Committee on Probability and Statistics in Biological Sciences**

Terry Speed, Australia (email: terry@wehi.edu.au) is the first Chairman of the Committee on Probability and Statistics in Biological Sciences, which is in the process of being formed.

*Wilfrid S. Kendall, Warwick*

## 4. Journals of the Bernoulli Society

### Journal of Time Series Analysis

#### Editor-in-Chief:

Professor M.B. Priestley  
Department of Mathematics  
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Institute of Science and Technology  
PO Box 88  
Manchester M60 1QD      phone: +44 161 200 3660  
UK                              fax: +44 161 200 3669  
                                    email: m.b.priestley@umist.ac.uk

1. The Journal has enjoyed another successful year and the high quality of its published papers has been sustained.
2. There have been no changes in the membership of the Editorial Board over the past year.
3. As noted previously, theoretical papers still tend to dominate the contents of the Journal, but the diversification of topics covered has also continued.
4. During 1998 we published 6 issues (as in previous years) covering 43 papers.

*Maurice Priestley, Manchester*

### Transition

Julian Keilson, Professor of Statistics at the University of Rochester, passed away on March 8, 1999 at the age of 74. Keilson was the initiator of the Conferences on Stochastic Processes and their Applications, and a founding editor of the journal "Stochastic Processes and Their Applications". He played a key role in the early seventies in the formation of the Committee for Conferences on Stochastic Processes, and in the founding of the Bernoulli Society for Mathematical Statistics and Probability.

*Louis Chen, Singapore*

### Announcement: Biostatistics

Oxford University Press in association with the Biometrika Trust announce the formation of a new journal Biostatistics. The first issue will be published in April 2000. The editors are Professors Peter Diggle (Lancaster) and Scott Zeger (Johns Hopkins). There is an advisory board consisting of P. Armitage, D.R. Cox (chairman), M. Gail and N. Keiding plus the editors. A call for papers is being issued and enquiries about submission are best addressed to one of the editors.

*David Cox, Oxford*

## 5. Bernoulli Society 2000

### BS 2000 Conferences

As previously announced, it is intended in the year 2000 to hold a number of international conferences and workshops, in the framework of the World Mathematical Year 2000 and under the aegis of the Bernoulli Society. Seven conferences are planned and up-to-date information on these are given below.

Participation in the meetings will be by invitation. However, anyone interested in attending one of the meetings is welcome to contact the organizer.

#### I BS 2000 Workshop on *Stochastic Geometry*

The BS 2000 Workshop on *Stochastic Geometry* is planned to take place together with a Symposium on *Inference for Stochastic Processes* at the University of Georgia, Athens, over the period May 10–12, 2000. The programs will be partly in common, and the BS Workshop will be advertised both separately and jointly with the Symposium. The activities are timed to fit conveniently with the 5th World Congress of the Bernoulli Society to be held in Guanajuato, Mexico, from May 15–21, 2000.

**Place:** University of Georgia, Athens.

**Time:** May 10–12, 2000

**Organizers (Workshop):** C.C. Heyde (Canberra)

**Organizers (Symposium):** I.V. Basawa, R.L. Taylor, C.C. Heyde

**BS Liason Person:** Jesper Moeller (email: jm@math.auc.dk)

#### I BS 2000 Conference on *Statistical Science and Environmental Policy: Possible Interactions*

**Place:** Indian Statistical Institute, Calcutta

**Time:** January 2000. Tentative date: January 6–8, 2000

**Organizer:** Jayanta Ghosh (Calcutta)

#### I Bernoulli 2000 Symposium on *Neural Networks, Learning and Statistical Inference*

The Symposium is planned to take place in Tokyo. Dates have not yet been fixed.

**Organizer:** S.-I. Amari (Tokyo)

#### I BS 2000 Symposium on *Defining the Science Stochastics. In Memoriam Jakob Bernoulli*

**Location:** Würzburg, Germany

The Symposium will focus on different aspects of the Science Stochastics aiming at defining the science, describing its role towards other sciences and towards society, and outlining necessary requirements for a professional education. It is planned to have sessions on the history of stochastics, on the terminology, on competing approaches, and on the future of stochastics.

**Date:** October 2000

**Program Committee:**

E. v. Collani, Würzburg

V. V. Kalashnikov, Moscow

M. Dumitrescu, Bucharest

**Organizer:**

Elart von Collani

University of Würzburg

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Germany

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I **BS Meeting 2000 on *Finance and Statistics***

The BS Meeting 2000 on *Finance and Statistics* will be held December 8–11, 2000 in Sydney and will be organized by the University of Technology in Sydney. It will be also the QMF2000 Conference, that is the “Quantitative Methods in Finance” 2000 Conference.

The QMF99 Conference on *Finance and Insurance* is to take place in Sydney July 15–18, 1999.

Information about that conference can be found under:

<http://www.bus.uts.edu.au/fin&econ/conferences/qmf99/qmf99.html>

A similar webpage for the BS2000 Conference will appear later.

**Organizer:** Eckhardt Platen (Sydney)

I **BS2000 Conference on *Causality***

Still at an early planning stage.

**Organizer:** James Robins (Harvard)

I **BS2000 Workshop on *Quantum Stochastics***

It is planned to hold the Workshop at EURANDOM (Eindhoven, Netherlands) in the Autumn of 2000. The aim is to bring together probabilists, statisticians and quantum physicists to explore the interplay between stochastics and quantum physics.

**Organizer:** Richard D. Gill (Utrecht).

*Ole E. Barndorff-Nielsen,  
Chairman, BS2000 Committee*

*Ole E. Barndorff-Nielsen (Photo: R. D. Gill)*



## 6. Reports on Recent Activities

**Symposium in honor of Willem van Zwet**

**March 23–26, 1999, University of Leiden, The Netherlands**

On the occasion of the 65th birthday of Willem van Zwet, a symposium titled “State of the Art in Probability and Statistics” was held at the University of Leiden March 23–26, 1999. Thirty leading researchers in probability and statistics had accepted the invitation to attend, and twenty gave a presentation. The symposium was closed by the farewell address by Willem van Zwet to the University of Leiden.

*Mathisca de Gunst, Amsterdam*

*Group of invited guests, all around Willem van Zwet*

*Discussion in one of the presentations*

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

This meeting was the fourth in a series of postdoc workshops which are an activity of the ERC and have been held approximately biennially since 1992. Organized by the Semstat steering group, consisting of Ole Barndorff-Nielsen, Muriel Casalis, Rainer Dahlhaus, Wilfrid Kendall, Claudia Klüppelberg (chair), Hans R. Künsch and Peter Spreij, and sponsored by EURANDOM, the meeting took place at EURANDOM, a European research institute located on the campus of Eindhoven University of Technology in Eindhoven, The Netherlands, from Monday March 15 to Saturday March 20.

The fourth Semstat was dedicated to the topic of *Complex Stochastic Systems*. The program featured four main review series (each composed by three lectures): on *Markov Chain Monte Carlo Methods* by Peter Green (Bristol), on *State Space and Hidden Markov Models* by Hans R. Künsch (Zürich), on *Graphical Models and Causal Inference* by Steffen Lauritzen (Aalborg), and on *Conditional Monte Carlo on Pedigree and Chromosome Structures* by Elizabeth Thompson (Seattle). Two related individual lectures, on *Renormalization of Interacting*

*Diffusions* by Frank den Hollander (Nijmegen), and on *Stein's Method for Epidemic Processes* by Gesine Reinert (Cambridge), completed the invited program. Most of the about 40 postdocs who attended the workshop presented their own work giving either a contributed talk or a poster in an animated poster session. The program left plenty of time for discussions which were often continued over dinner in Eindhoven's good restaurants.

The structure of the workshop offers an ideal opportunity for postdocs from all over Europe and beyond to become acquainted with an interesting and challenging research area as well as to get to know each other and each others' work.

The expository review lectures will be published by Chapman & Hall. The detailed program is available on the web at

[http://www-m1.mathematik.tu-muenchen.de/  
m4/lect-conf/semstat.html](http://www-m1.mathematik.tu-muenchen.de/m4/lect-conf/semstat.html)

*Katja Ickstadt,  
Chapel Hill (NC, USA) and Darmstadt (Germany)*

## 7. Research Centers

### MaPhySto

The Danish National Research Foundation has recently established a Centre for Mathematical Physics and Stochastics (MaPhySto) with start April 1, 1998. Its Scientific Director is Ole E. Barndorff-Nielsen. The objective of the Centre is to strengthen the areas Mathematical Physics and Stochastics (and the interplay between these), by organizing conferences, summer schools and other activities in these areas.

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

Denmark

phone: +45 8942 3188

fax: +45 8613 1769

email: [maphysto@mi.aau.dk](mailto:maphysto@mi.aau.dk)

### Summer School (MaPhySto)

#### Empirical Processes

August 9–20, 1999, University of Aarhus (Denmark)

The Summer School is addressed to PhD's and PostDoc's from all over the world. There will be 4 series of principal courses (approx. 7–9 lectures of 45 minutes) on various topics from the theory of empirical processes:

- Uniform Central Limit Theorems,  
R. M. Dudley (MIT).  
Some of the lectures will be based on parts of a book by the author, also called *Uniform Central Limit Theorems* to be published by Cambridge University Press, probably in the first half of 1999.
- Empirical Processes at Work in Statistics,  
A.W. Van der Vaart (Amsterdam) and J.A. Wellner (Seattle).
- Empirical and Partial-sum Processes Revisited as Random Measure Processes,  
P. Gänsler (Munich).  
The lectures will partly base on tools from modern empirical process theory as presented e.g. in Van der Vaart and Wellner [(1996): *Weak Convergence and Empirical Processes*; Springer Series in Statistics].
- Convergence in Law of Random Elements and Sets, J. Hoffmann-Jørgensen (Aarhus).

Besides the principal lectures, there will be a series

of talks by invited researchers in the area and the participating PhD's and PostDoc's. To each of the principal courses there will be Lecture Notes available.

#### Registration

Please register via the registration form located at

<http://www.maphysto.dk/events/>

[EmpirProc99/register.html](http://www.maphysto.dk/events/EmpirProc99/register.html)

before before June 1st, 1999. The registration fee is DKK 400 (approx. \$60).

#### More Information

From the MaPhySto web-site

[www.maphysto.dk](http://www.maphysto.dk)

you may find more information on this and other events. Some travel directions are also provided. You may also obtain more information from the local organizer

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**Workshop on Stochastics and Quantum Physics (MaPhySto)**  
**October 21–26, 1999, University of Aarhus (Denmark)**

The Workshop will focus on some of the areas where concepts and techniques from Stochastics (i.e. Probability and Mathematical Statistics) are, or seem likely soon to become, of real quantum physical importance.

By bringing together leading physicists and mathematicians, having an active interest in the themes of the Workshop, it is hoped to foster fruitful discussions and collaboration on the role and use of Stochastics in Quantum Physics.

Main themes of the Workshop are listed below (with confirmed key-note speakers):

- Laser Physics/Quantum Optics,  
F. Bardou, H. Carmichael, G. Mahler
- Quantum Stochastic Processes,  
A. Barchielli, V.P. Belavkin, G. Lindblad
- Wick Products, White Noise Analysis and Malliavin Calculus,  
B. Øksendal
- The Role of Generalised Measurements and Quantum Statistical Inference,

**Workshop on Computational Stochastics (MaPhySto)**  
**January 17–22, 2000, University of Aarhus (Denmark)**

Computational stochastics is a new and expanding area of stochastics, dealing with computational methods of analyzing complex mathematical and statistical models. The workshop intends to reveal and discuss the potential strength and impact of this new discipline in a variety of applications. It is held at the Department of Mathematical Sciences, University of Aarhus, and organized by StocLab (Laboratory for Computational Stochastics) and MaPhySto, University of Aarhus.

The organizing committee consists of Søren Asmussen (Lund) and Eva B. Vedel Jensen (Aarhus).

The keynote addresses will contain a fair amount of tutorial material. The tentative list of speakers is as follows:

- Conditional Simulation,  
Adrian Baddeley (Perth)
- Computational Inference in Genetics,  
Peter Donnelly (Oxford)
- Stochastic Deformation, Ian Dryden (Leeds)
- Simulation Methodology in Applied Probability,  
Peter Glynn (Stanford)

- R. Gill, S. Massar, H. Wiseman
- Quantum Information,  
A.S. Holevo, P. Høyer, A. Peres, S. Popescu

Either just before or during the first days of the workshop, B. Øksendal will give a short course on Wick Products, Malliavin Calculus and their applications in Physics.

A number of associated topics (in a random order) are: quantum stochastic analysis; free probability; Lévy processes; laser cooling; random matrices; quantum noise in practical measurements; monitoring and feedback of quantum systems: operator valued probability measures and adaptive measurements; nonlinear and/or non-Markovian systems.

**More Information**

Regularly updated information can be obtained from the web-page

[www.maphysto.dk/events/QuantumStoc99/](http://www.maphysto.dk/events/QuantumStoc99/)  
from where you can also register and find travel information.

- The Third Science—the Computer Experiment,  
Ole Mouritsen (DTU, Copenhagen)
- Numerical Methods for Markov Chains,  
William Stewart (Raleigh, NC)

Further invited speakers include Rudolf Grübel (Hannover), Jotun Hein (Aarhus), Anders Krogh (DTU, Copenhagen) and Neil Shephard (Nuffield College, Oxford; unconfirmed).

**Contributions**

Contributed papers should be submitted (to the address below) before October 1, 1999. Due to time- and space constraints, papers for presentation will be selected by the organizers. Other papers can be presented at poster sessions.

**More Information**

From the web-page

[www.maphysto.dk/events/CompStoc2000/](http://www.maphysto.dk/events/CompStoc2000/).

Here you also can register and find travel information. The registration fee is DKK 500 (approx. \$75).

## Fields Institute

**NATO Advanced Studies Institute on Mathematical Problems Arising from Biology**  
**June 14–24, 1999, Fields Institute, Toronto (Canada)**

### Organizing Committee

Richard Durrett, Cornell University; Claudia Neuhauser, University of Minnesota.

### Programme Committee

Donald Dawson, Fields Institute; Odo Diekmann, University of Utrecht; Richard Durrett, Cornell University; Simon Levin, Princeton University; Claudia Neuhauser, University of Minnesota.

### Invited speakers

Odo Diekmann, University of Utrecht;  
Peter Donnelly, Oxford University;  
Joe Felsenstein, University of Washington;  
Brian Golding, McMaster University;  
Bryan Grenfell, Cambridge University;  
Andreas Greven, University of Erlangen;  
Robert Griffiths, Monash University;  
Alan Hastings, University of California, Davis;  
Richard Hudson, McMaster University;  
Norm Kaplan, National Institute of Environmental Health Sciences, Research Triangle Park;  
Simon Levin, Princeton University;  
Hans Metz, Leiden University;  
Denis Mollison, Heriott-Watt University;  
Steve Pacala, Princeton University;  
David Rand, University of Warwick;

David Sankoff, Centre de Recherches Mathématiques, Université de Montréal;  
Simon Tavaré, University of Southern California;  
Arndt von Häseler, Universität München

The workshop will focus on the many interesting mathematical problems that are motivated by a desire to understand the workings of various biological systems. In order to facilitate and stimulate interdisciplinary research, the workshop will bring together a broad range of biologists, mathematical biologists, and mathematicians. Each invited speaker will deliver two lectures. The emphasis in the first week will be ecological models, and in the second population genetics.

For further information about the workshop and the program, please see the program website

<http://www.fields.utoronto.ca/biol.html>

or contact

The Fields Institute  
for Research in Mathematical Sciences  
222 College Street  
Second Floor  
Toronto  
Ontario, M5T 3J1      phone: +1 416 348 9710  
Canada      fax: +1 416 348 9385

**Workshop on Conditional Independence Structures and Graphical Models**  
**September 27 – October 1, 1999, The Fields Institute, Toronto (Canada)**

Organized within the Fields Institute Main Research Program Causal Interpretation and Identification of Conditional Independence Structures

### Main Speakers

Phil Dawid, Jan Koster, Steffen Lauritzen, Azaria Paz, Michael Perlman, Glenn Shafer, Prakash Shenoy, Nanny Wermuth, Raymond Yeung, Zhen Zhang

### Further Information

A web page with updated information, postscript versions of all announcements and further details is at

[http://www.utia.cas.cz/user\\_data/matus/toronto'99/workshop.html](http://www.utia.cas.cz/user_data/matus/toronto'99/workshop.html)

### Contact Addresses

To register or to obtain the second announcement, please send an email to [cis@utia.cas.cz](mailto:cis@utia.cas.cz). For registration provide your full mailing address, email address, fax and phone numbers and say whether you wish to present a paper.

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## 8. Conferences 1999

### Third Scandinavian-Ukrainian Conference in Probability and Statistics June 8–12, 1999, Kyiv (Ukraine)

#### General Information and Programme

The Third Scandinavian-Ukrainian Conference in Probability and Statistics will take place in Kyiv June 8–12, 1999. It is organized under the auspices of the Kyiv University and the National Academy of Sciences of Ukraine.

The programme covers Statistics, Probability, Stochastic Processes in its wide sense as the scientific area of probability, stochastic processes, statistical inference, and applications based on stochastic models. It consists of memorial, invited and contributed lectures.

#### Scientific Programme Committee

Anatolii Skorokhod (Co-Chairman, Ukraine), Peter Jagers (Co-Chairman, Sweden), Sergio Alberverio (Germany), Vladimir Anisimov (Ukraine), Ole Barndorff-Nielsen (Denmark), Andrei Dorogovtsev (Ukraine), Mats Gyllenberg (Finland), Yuri Kondratiev (Ukraine), Robert Minlos (Russia), Berndt Øksendal (Norway), Dmitrii Silvestrov (Sweden), Ludwig Streit (Portugal), Mikhail Yadrenko (Ukraine), Nadiya Zinchenko (Ukraine), Andrei Dorogovtsev (Secretary, Ukraine, email: [adoro@imath.kiev.ua](mailto:adoro@imath.kiev.ua))

#### Memorial Lectures

The Cramér lecture by Allan Gut (Uppsala) “Complete Convergence”.

The Gikhman lecture by Mykola Portenko (Kyiv) “Singular Perturbations of Stochastic Processes”.

The Bogolyubov lecture by Yuri Kondratiev (Kiev) “Random Point Processes in Mathematical Physics”.

#### Invited Lectures

- Recent Developments in Infinite Dimensional Analysis and Quantum Fields (Dedicated to the memory of Raphael Hoegh-Krohn), Sergio Alberverio (Bonn)
- Bayesian Predictive Identification and Cumulative Classification, Mats Gyllenberg (Turku)
- Limit theorems for Random Sets of a Large Size, Igor Kovalenko (Kyiv)
- Method of Majorizing Measures in the Theory of Random Processes, Yuri Kozachenko (Kyiv)
- Large Deviations in the Hypothesis Testing Problems, Yuri Lin’kov (Donetsk)
- Energy of Excitations of Limit Ground State for Quantum Lattice Systems, Robert Minlos (Moscow)

- Queueing and Risk Models Perturbed by Lévy Processes, Hanspeter Schmidli (Aarhus)
- Robust Phase Transitions for the Heisenberg Model on General Trees, Jeffrey Steif (Gothenburg)
- Intersection Local Times for Brownian Motion, Ludwig Streit (Bielefeld)

#### Special Sessions

The programme of the conference will include a special session on Stochastic and Mathematical Physics. Additional information concerning the programme of the session can be obtained from the organizer of the session: Yuri Kondratiev, phone: +49 228 73 34 15, email: [kondratiev@wiener.iam.uni-bonn.de](mailto:kondratiev@wiener.iam.uni-bonn.de)

During the conference the 50th anniversary of the Department of the Theory of Probability and Mathematical Statistics of Kyiv University will be celebrated. All alumni and friends are welcome.

#### Satellite Meeting

The Second International School on Actuarial and Financial Mathematics supported by the Tacis-Tempus JEP-10353-97 will be organized as the Satellite Meeting to the Conference.

The programme covers: mathematical models in finance and insurance; time series in economics, finance and insurance; analytical, simulation and statistical methods in risk theory; mathematical methods in life and non-life insurance; mathematical models in micro- and macroeconomics and the teaching methodology of financial mathematics and actuarial mathematics and related subjects.

#### Location and Schedule

The venue of the Conference and the Satellite Meeting will be the Kyiv University and the Institute of Mathematics, which are located in centre of Kyiv.

The Conference and the School will start on Tuesday, 8 June. Participants are expected to arrive at Kyiv on Monday, 7 June.

#### Proceedings

Proceedings of the Conference are planned to be published after the Conference. The participants of the conference are invited to submit papers. These should be sent by mail to the address given below or submitted to the Secretary of the Scientific Programme Committee during the conference.

### **Travel Information**

There are many flights each day to Kyiv. The airport Boryspil is located 30 km from the town centre and there is bus transportation from the airport to the town centre.

A Ukrainian visa is needed.

### **Address of the Conference**

Third Scandinavian-Ukrainian Conference  
on Probability and Statistics  
Department of Probability Theory  
Mathematics Faculty  
Kyiv University  
Kyiv 252033  
UKRAINE                    phone/fax: +380 44 266 23 37  
email: mmp@mechmat.univ.kiev.ua

### **Further Information**

The second announcements about the Conference and the School, addresses and registration forms and other additional information can be obtained via home pages of the Conference and the School:

<http://www.matstat.umu.se>  
<http://mechmat.univ.kiev.ua>

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

The 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.

#### **Invited Speakers**

J.D. Chen (Beijing), C.S. Choi (Taejon), D. Dacunha-Castelle (Orsay), D.H. Thang (Hanoi), P. Hall (Canberra), F.S. Hsieh (Taipei), Z.M. Ma

(Beijing), N. Obata (Nagoya), Y. Ogata (Tokyo), D.W. Stroock (Cambridge, Massachusetts), Y.K.N. Truong (Singapore/Chapel Hill).

#### **Further information**

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

### **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 Applications will take place in the Friendship Hotel in Beijing June 14–18, 1999. It is organized by the Institute of Applied Mathematics, the 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 Probability.

#### **Programme**

The programme will consist of invited lectures and 25 minutes' contributed talks on various topics of stochastic processes and their applications. The invited speakers are:

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

A.N. Shiryaev will deliver the inaugural Special Invited SPA Lecture (which is supported by Elsevier Science B.V., publisher of the journal *Stochastic Processes and Their Applications*).

#### **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), P.D. Chen, Z.M. Ma, L. Cheng (secretary), X.Y. Hu, S.L. Luo.

### Registration

Conference registration will take place in the lobby of the No.3 Building, the Friendship Hotel from 9:30 a.m. to 8:00 p.m. on June 13, 1999.

Mr. Lin Cheng  
The SPA26 Secretariat  
Institute of Applied Mathematics  
The Chinese Academy of Sciences  
P.O.Box 2734  
Beijing, 100080  
China

fax: +8610 62541689  
email: spa26@amath7.amt.ac.cn  
or email: Luosl@amath4.amt.ac.cn  
<http://www.amss.ac.cn>

### Fourth Hungarian Colloquium on Limit Theorems in Probability and Statistics June 28–July 2, 1999, Balatonlelle, (Hungary)

The Janos Bolyai Mathematical Society and the Mathematical Institute of the Hungarian Academy of Sciences are organizing the 4th Colloquium on Limit Theorems in Probability and Statistics. Earlier conferences in this series were held in 1974 (Keszthely), 1982 (Veszprem) and 1989 (Pecs); the special occasion for this meeting is to honour the 65th birthday of Professor Pal Révész, who was the organizer of the previous conferences.

The conference will be held in Balatonlelle, a resort area at lake Balaton, about 140 km (90 miles) from Budapest, in a hotel with a private beach.

### Topics

Topics to be covered include:

- Sums of independent and weakly dependent random variables,
- Invariance principles,
- Large deviations,
- Extreme value theory,
- Empirical and quantile processes,
- Local times and other additive functionals,
- Wiener and related processes,
- Nonparametric and change-point problems

### IWSM'14—14th International Workshop on Statistical Modelling July 19–23, 1999, Graz (Austria)

The annual workshop will provide a forum for the international exchange of theory, methods and applications in statistical modelling. It focuses on papers that are motivated by real practical problems and that make a novel contribution to the subject. The scientific program is characterised by having invited lectures, tutorials, contributed papers, posters and software demonstrations. It is designed to allow plenty of time for discussion and interchange between junior and senior scientists. There will be no parallel sessions but a special session devoted entirely to contributions from students.

### Organizing Committee

D. Szasz (Chairman), E. Csaki (Co-Chairman), I. Berkes (Secretary), A. Földes, T.F. Mori

### Proceedings

The Proceedings of the Conference are intended to be published in the series Bolyai Society Mathematical Studies. Please indicate on the registration form if you want to contribute a paper in the Proceedings. Papers can be submitted by ordinary mail or by email to our address before June 28 or upon arrival at the Conference.

### Further Information

Please visit our Web page at  
<http://www.math-inst.hu/limit>

or contact

János Bolyai Mathematical Society  
Budapest, Főutca 68.  
1027 Hungary

phone: +361 201 7656  
phone/fax: +361 201 6974  
email: [limit@math-inst.hu](mailto:limit@math-inst.hu)

Invited lectures (to date) will be given by J. Hart, USA; S. le Cessie, The Netherlands; I. Skovgaard, Denmark; J. Wakefield, UK.

Included is also a workshop-type tutorial on bootstrap given by A. Davison, Switzerland.

### Scientific Programme Committee

M. Aitkin, UK; J. Booth, USA; A. Bowman, UK; A. de Falguerolles, France; H. Friedl, Austria (Chairman); G. Kauermann, Germany (Co-chair); J. Lang, USA; G. Molenberghs, Belgium; G. Seeber, Austria (Secretary).



For more information access our website at  
<http://www.cis.tu-graz.ac.at/stat/iwsm>  
or contact  
Herwig Friedl  
Institute of Statistics

Technical University Graz  
Lessingstr. 27  
A-8010 Graz phone: +43 316 873 6477  
Austria fax: +43 316 873 6977  
email: [friedl@stat.tu-graz.ac.at](mailto:friedl@stat.tu-graz.ac.at)

**Second Nordic-Russian Symposium on Stochastic Analysis  
August 1–6, 1999, The Beito Hotel, Beitostølen, Valdresflya (Norway)**

**About the Symposium**

The Second Nordic-Russian Symposium on Stochastic Analysis will be held at the Beito Hotel in Beitostølen in Valdres, Norway. The purpose of this international symposium is to bring together students and researchers in stochastic analysis and its applications, to discuss the latest developments in this exciting and rapidly developing area of research. Special efforts are made to improve the contact between the mathematicians of the Nordic countries and the mathematicians in Russia and the Baltic States.

**About the place**

The Beito Hotel is situated in the scenic high mountain resort of Beitostølen, near the magnificent National Park of Jotunheimen, located in the central mountain area of Southern Norway. Jotunheimen (the name means “Home of Giants”) alone contains the 20 highest peaks of Northern Europe, including the highest of them all, Galdhøpiggen, 2469 meters high.

**Program**

Saturday July 31 is arrival day. The main program starts Sunday morning August 1 at 9.15. There will be 45 minutes and 30 minutes talks every morning and afternoon from Sunday morning till Friday August 6, when the program ends at lunch.

**Travel information**

Beitostølen is situated around 230 km northwest of Oslo, and the best way to get there is by

bus from Oslo. Participants arriving to Oslo Airport/Gardermoen by plane need to go by the “Fly-toget” (the airport train) to the bus station in Oslo. From there you go by bus to Beitostølen, which takes about 4 hours.

For more information about the bus travel, see the website: <http://www.nor-way.no/>.

There is also a possibility to go by plane from Oslo Airport/Gardermoen to Fagernes (about 50 km from Beitostølen).

For more information contact one of the members of the organizing committee or see <http://www.nor-way.no/>

**Registration**

To register for the symposium please contact

Fred Espen Benth  
Department of Mathematics  
University of Aarhus  
Ny Munkegade  
DK-8000 Aarhus C  
Denmark

email: [fred.espen.benth@nr.no](mailto:fred.espen.benth@nr.no)

or

Bernt Øksendal  
Dept. of Mathematics  
University of California at Irvine  
Irvine, California 92697-3875

USA phone, office: +1 949 824 3155  
phone, home: +1 949 854 4791  
fax, Math. Dept. +1 949 824 7993  
email: [boksenda@math.uci.edu](mailto:boksenda@math.uci.edu)

**Helsinki ISI'99**

**ISI'99—52nd Biennial Session ISI  
August 10–18, 1999, Helsinki (Finland)**

The programme includes 86 invited paper meetings, of which 12 have been organised by the Bernoulli Society. But many other meetings will also be of interest to Bernoulli Society members. For a complete list see the appendix below.

The web site of the conference

<http://www.stat.fi/isi99>

contains the complete list of invited paper meetings as well as all the necessary information on how to register for the conference and how to submit a contributed paper.

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

- Coalescent modelling of evolutionary ancestry (S. Tavaré, stavare@hto-b.usc.edu)
- Probability on trees (R. Lyons, rdlyons@indiana.edu)
- Data-analysis of non-linear physical time series (K.-S. Chan, kchan@stat.uiowa.edu)
- Measurement error (R.J. Carroll, rayc@helix.nih.gov)
- Semiparametric models for dependent data (C. Klaassen, chrisk@wins.uva.nl)
- Recent advances in probability (F. Fukushima, fuku@sigmath.es.osaka-u.ac.jp)
- Statistical aspects of data mining and knowledge discovery in databases (joint with IASC) (D. Pregibon, daryl@research.att.com)
- Statistical methods for object recognition

- (D. McClure, dem@dam.brown.edu)
- Lévy processes—application and theory (J. Bertoin, jbe@ccr.jussieu.fr)
- Image analysis in biology and medicine (with IASC) (P. Dalgaard, p.dalgaard@biostat.ku.dk, and E. Vedel-Jensen, eva@mi.aau.dk)
- Model selection and evaluation (with IASC) (S. Konishi, konishi@math.kyushu-u.ac.jp)
- Lindeberg's Central Limit Theorem into the 21st century (Vidas Bentkus, bentkus@mathematik.uni-bielefeld.de)

For further information please contact:  
Executive Secretariat  
of the 52nd Session of ISI  
Statistics Finland phone: +358 9 1734 1  
FIN-00022 Statistics Finland  
Finland fax: +358 9 1734 2970  
email: isi99@stat.fi

### **Statistical Methods for Image Processing (Satellite Meeting to ISI'99) August 6–9, 1999, Uppsala (Sweden)**

The aim of the conference is to stimulate contacts between people working in image analysis and statisticians. Keynote speakers who already have accepted to participate so far are Andrew Holmes, London, Anil Jain, Michigan, Kanti Mardia, Leeds, George Nagy, New York, Keith Worsley, Montreal.

There will be invited lectures, contributed papers and poster sessions. Contributions will be in English. Participants who intend to contribute are required to submit an extended abstract for review. Authors may choose to also submit a full paper for consideration for publication in the special issue of *Pattern Recognition Letters* that will be published in association with the conference (special editors are Bjarne Ersbøll and Karl Åström). The deadline for extended abstracts as well as for full papers (including a short abstract) was March 31, 1999. Notification of acceptance of extended abstracts is May 15, 1999, and for full papers June 30, 1999.

Extended abstracts and full papers should be submitted to:

Dietrich von Rosen  
Department of Mathematics  
Uppsala University  
Box 480  
S-751 06 Uppsala  
Sweden

#### **Scientific programme committee**

Ewert Bengtsson, Uppsala, Sweden,  
Gunilla Borgefors, Uppsala, Sweden,  
Bjarne Ersbøll, Copenhagen, Denmark,  
Edzard Gelsema, Rotterdam, Netherlands,  
Hans Knutsson, Linköping, Sweden,  
Dietrich von Rosen, Uppsala, Sweden (coordin.)  
Mats Rudemo, Gothenburg, Sweden,  
Karl Åström, Lund, Sweden.

#### **Local organizing committee**

Tom Britton, Allan Gut, Dietrich von Rosen (coordinator), Uppsala, Sweden.

For more information, please check  
<http://www.math.uu.se/~tomb/stat-im.html>

### **6th Tartu Conference on Multivariate Statistics (Satellite Meeting to ISI'99) August 19–23, 1999, Tartu (Estonia)**

For more information please contact:

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

**International Workshop on Markov Processes and Controlled Markov Chains  
August 22–28, 1999, Changsa, Hunan (China)**

Following the IFORS meeting in Beijing in August 1999, this workshop will be the first of its kind to be held in China. It recognizes the growing interest among the Chinese scholars in Markov processes and their applications as well as the need to expose their contributions to the overseas community of experts. Participants will have an opportunity to hear state-of-the-art lectures on a wide range of topics in Markov processes and controlled Markov chains and to exchange ideas with some of the world's leading experts in these subjects.

**Sponsoring**

Bernoulli Society for Mathematical Statistics and Probability, National Science Foundation of China, Changsa Railway University, China, University of South Australia.

**Topics**

The topics include but are not limited to the following: Continuous-time Markov chains and jump processes; Stochastic analysis; Interacting particle systems; Super-processes; Piecewise determined processes; Markov renewal processes; Coupling, dual and large deviations; Applications of Markov pro-

cesses; Existence of optimal policies in controlled Markov chains; Constrained controlled Markov chains; Numerical schemes for controlled Markov chains; Singularly perturbed controlled Markov chains; Non-standard optimality criteria in controlled Markov chains; Approximation of controlled diffusions by controlled Markov chains; Applications of controlled Markov chains.

**Plenary speakers**

E. Dynkin (Cornell University, USA), S. Watanabe (Kyoto University, Japan), A. Haurie (University of Geneva, Switzerland), O. Hernandez-Lerma (CINVESTAV-IPN, Mexico)

For further information, please visit the website at  
<http://www.unisa.edu.au/maths/events/china.html/>

or contact

Zhenting Hou  
Changsa Railway University  
Changsa, Hunan 410075  
China

fax: +86 731 5586475  
email: zthou@csru.edu.cn

**SESS-TIES'99 (Satellite Meeting to ISI'99)  
International Conference on Environmetrics and Statistics in the Earth and Space Sciences  
August 23–27, 1999, Athens (Greece)**

SESS-TIES'99 is an international conference on Environmetrics and Statistics in the Earth and Space Sciences (ESESS), to be hosted in the Athens University of Economics and Business (AUEB), Athens, Greece, during August 23-27, 1999, as a satellite meeting to the 52nd Biennial Session of the ISI.

According to the most recent advertisements in the 1st-1998 issue of Bernoulli News, and in the 1st-1998 issue of TIES Newsletter, this forthcoming event will be the first joint conference under the bilateral auspices of the Committee on Probability and Statistics in the Physical Sciences (CPSPS) of the Bernoulli Society and of The International Environmetric Society (TIES).

This mutual effort is a natural consequence of the fact that these two scientific communities not only share the common membership of an international

group of scientists, but it is believed that they also have common interest in cutting across boundaries of interdisciplinary scientific research. Developers and users of modern probabilistic and statistical methods—with a special focus on Geophysical and Environmental applications—are brought together.

Detailed information about the scientific organization, registration, abstracts, accommodation, etc. is available at the SESS-TIES'99 web-site

<http://www.stat-athens.aueb.gr/esess/>

Further inquiries may be addressed to the president of TIES, Professor Abdel H. El-Shaarawi, or to Harry Pavlopoulos. The organizers will be most pleased to particularly receive suggestions and proposals for the organization of sessions relevant to the conference theme.

## Chairman of the Programme Committee

Abdel H. El-Shaarawi  
National Water Research Institute  
Burlington  
Ontario L7R 4A6            phone: +1 905 336 4584  
Canada                        fax: +1 905 336 4989  
   email: Abdel.El-Shaarawi@CCIW.ca

## Local Organizer

Harry Pavlopoulos  
Department of Statistics  
Athens University of Economics and Business  
76 Patisision Str.  
GR-10434 Athens            phone: +301 820 3527  
Greece                        fax: +301 867 6265  
   email: hgp@aueb.gr

## 11th European Young Statisticians Meeting August 24–28, 1999, Marly-le-Roi (France)

The European Young Statisticians Meetings are a series of conferences patronized by the Bernoulli Society which are held every two years. They gather about 50 European young researchers in Probability Theory or Statistics and last a week. They usually go off in a relaxed atmosphere which makes contacts and scientific exchanges easier.

The first European Young Statisticians Meeting took place in Wiltshire (England) in 1978. The next conference will be held in Marly-le-Roi (France) August 24-28, 1999. It will gather about 40 participants coming from 20 European countries.

Participants must be less than 30 years old or have 2 to 8 years of research experience. They are chosen

by invitation only in a uniformly distributed way in Europe. Every participant gives a talk and provides an abstract introducing his/her research subject. There are no parallel sessions and the social programme includes an excursion and a conference dinner.

### Information

Olivier David  
Unité de Biométrie, INRA  
Route de Saint Cyr  
78026 Versailles Cedex  
France                        fax: +33 1 30 83 33 59  
   email: david@versailles.inra.fr

## Second European Conference on Highly Structured Stochastic Systems (HSSS) September 14–18, 1999, Pavia (Italy)

This conference will aim to present the state of the art of computational and statistical aspects of modelling, inference and computation in HSSS, with particular emphasis on applications of HSSS ideas in several fields, including genetics, biomedical research and epidemiology, environmental applications, spatial statistics and expert systems. Also basic theory and methodological aspects such as

model choice and criticism, dynamic modelling and non-parametric approaches will be part of the central theme.

The conference WEB page is:

<http://www.unipv.it/hsss99/hsss.html>

The conference is funded by the European Science Foundation through the HSSS Programme.

## Factor Models

### November 25 and 26, 1999, Bruxelles (Belgium)

The *Institut de Statistique et de Recherche Opérationnelle* and the *European Center for Advanced Research in Economics and Statistics* organize the two day conference “XXème Rencontre Franco-Belge de Statisticiens”. This year’s title is “Factor Models”. The conference is organized at the Université Libre de Bruxelles on November 25/26, 1999.

In a factor model, one tries to explain the correla-

tion between several random variables using a limited number of factors. This type of model has a long history both in theory and applications, but has also recently received a lot of attention. Nowadays, one considers, e.g., models with an infinite number of variables. In the analysis of multivariate time series, dynamic factor models are studied. This conference aims at presenting the last developments as well as numerous applications of factor models.

### **Invited Speakers**

Invited lectures will be presented by Marc Hallin, Christian Gouriéroux, Daniel Pena, Enrique Sentana, and Neil Shephard. Besides the invited speakers, several contributed sessions will be organized.

### **Abstracts**

A summary of maximum one page may be sent to Christophe Croux, Université Libre de Bruxelles, CP-210, Bvd. du Triomphe, B-1050 Bruxelles, Belgium, before July 1, 1999. Notification of acceptance will be sent to you before August 1.

### **Further Information**

For further information please check:  
<http://isro.ulb.ac.be>  
or contact

Bas J.M. Werker  
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<http://homepages.ulb.ac.be/~bwerker>

*Peter Hall, President-Elect (Photo: R. D. Gill)*

## 9. Conferences 2000

### International Conference on Fundamental Sciences: Mathematics and Theoretical Physics March 13–17, 2000, Singapore

This conference is organized by the Faculty of Science of the National University of Singapore jointly with the Isaac Newton Institute for Mathematical Sciences. Its objectives include

- to reflect on the significant scientific developments of the current century and
- to discuss new ideas and trends as we move into the twenty-first century.

The conference will consist of common sessions on areas of mutual interest to mathematics and theoretical physics, special sessions on mathematics (including one on probability and statistics), special

sessions on theoretical physics, public lectures, and lectures to schools.

The International Scientific Committee is chaired by H.K. Moffatt, Director of the Newton Institute.

#### Further information

Louis Chen  
Department of Mathematics  
National University of Singapore  
Lower Kent Ridge Road  
Singapore 119260                      fax: +65 779 5452  
email: lhychen@math.nus.edu.sg

### Statistics: Reflections on the past and visions for the future March 16–19, 2000, San Antonio, Texas (USA)

This international conference will be held in honor of Professor C. R. Rao on the occasion of his 80th birthday. The primary focus of the conference will be to provide a forum for participants to discuss the changing face of statistical research and to highlight the contributions of C. R. Rao to different areas of Probability and Statistics.

#### Program

There will be several invited presentations by renowned statisticians and numerous technical sessions of contributed talks. The organizing committee consists of N. Balakrishnan (McMaster Univer-

sity), N. Kannan (University of Texas-San Antonio), J.P. Keating (University of Texas-San Antonio), R. Khattree (Oakland University), T. Nayak (George Washington University), and S. Peddada (University of Virginia).

#### Further Information

Please check  
<http://www.math.utsa.edu/kannan/conf>  
or contact  
Nandini Kannan  
email: kannan@sphere.math.utsa.edu

### German Open Conference on Probability and Statistics, Hamburger Stochastik-Tage 2000 March 21–24, 2000, Hamburg (Germany)

Following the tradition of three former *Stochastic Days* the conference shall again give opportunity to participants from universities, business and administration to present new results in the field of probability and statistics—in theory as well as in practice—and to discuss them with colleagues in an international environment.

Conference languages: English and German.

#### Program Committee

C. Klüppelberg (München, Chair), H. Dette (Bochum), H.-J. Engelbert (Jena), E. Mammen (Heidelberg), G. Neuhaus (Hamburg), M. Nussbaum (WIAS Berlin), V. Schmidt (Ulm), M. Schweizer (Berlin), A. Wakolbinger (Frankfurt).

Chair of the Local Organizing Committee:

Georg Neuhaus  
email: stoch2000@math.uni-hamburg.de

#### Sections

1. Medical Statistics and Biometry,  
Niels Keiding (Kopenhagen)
2. Stochastic Methods in Optimization and Operations Research,  
Karl-Heinz Waldmann (Karlsruhe)
3. Asymptotic Statistics, Nonparametrics and Resampling,  
Lutz Dümbgen (Lübeck)
4. Statistics of Stochastic Processes and Time Series,  
Jens-Peter Kreiss (Braunschweig)

5. Monte-Carlo-Methods, Simulation and Image Processing,  
Claudia Czado (TU München)
6. Data Analysis and Design of Experiments,  
Ursula Gather (Dortmund)
7. Model Choice in Statistics,  
Friedrich Liese (Rostock)
8. Limit Theorems and Large Deviations,  
Gerd Christoph (Magdeburg)
9. Statistics of Extremes and Subexponential Distributions,  
Thomas Mikosch (Groningen)
10. Insurance and Finance,  
Christian Hipp (Karlsruhe)
11. Stochastic Geometry and Spatial Statistics,  
Martina Zähle (Jena)
12. Stochastic Networks and Random Graphs,  
Rudolf Mathar (Aachen)
13. Stochastic Models in Biology and Physics,  
Anton Bovier (Berlin)
14. Stochastic Analysis,  
Michael Roeckner (Bielefeld)
15. Dynamical Systems and Ergodic Theory,  
Michael Scheutzow (Berlin)
16. Quality Control and Reliability Theory,  
Waltraud Kahle (Magdeburg)
17. Open Section,  
Gerhard Huebner (Hamburg)

### Conference Program

All sections comprise an invited survey lecture (40 minutes) and contributed lectures (25 minutes including discussion), which will be organized in parallel sessions.

### Workshop on Hierarchical Modeling in Environmental Statistics May 14–16, 2000 Columbus, Ohio (USA)

The workshop at the Ohio State University is co-sponsored by Ohio State University and the American Statistical Association's Section on Statistics and the Environment.

The program will feature presentations by international experts. Participants will also be involved in small discussion groups. A tutorial on Bayesian hierarchical modeling will precede the conference on Sunday morning May 14, 2000.

### Further Information

Please visit

[www.stat.ohio-state.edu/~ncressie](http://www.stat.ohio-state.edu/~ncressie)

Besides the lectures listed above there will be three invited plenary lectures (including opening and closing lecture), a podium discussion on the topic "Stochastics" after the year 2000 as well as a social event evening. Upon request poster sessions can be organized, software presentations are also possible.

### Speakers

P.K. Andersen (Copenhagen), E. Arjas (Helsinki), L. Arnold (Bremen), O. Barndorff-Nielsen (Aarhus), P. Deheuvels (Paris), K.J. Falconer (Saint Andrews), H. Föllmer (Berlin), M. Fukushima (Osaka), F. Götze (Bielefeld), O. Häggström (Göteborg), N. Henze (Karlsruhe), F. den Hollander (Nijmegen), A. Hordijk (Leiden), H.R. Künsch (Zürich), M. Neumann (Berlin), P. Rousseeuw (Antwerp), G. Samorodnitsky (Cornell), B. Silverman (Bristol), W. Schmidt (Frankfurt), M. Taksar (Stony Brook), W.R. van Zwet (Eindhoven).

The first announcement containing more detailed information can be found at:

<http://stoch2000.math.uni-hamburg.de/>

### Further Information

Additional information can be found in the second announcement which will be available on October 15, 1999.

Hamburger Stochastik-Tage 2000  
c/o Prof. Dr. Georg Neuhaus  
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**Joint BS/IMS Conference Year 2000**  
**May 15–20, 2000, Guanajuato (Mexico)**

The 5th World Congress of the Bernoulli Society for Probability and Mathematical Statistics and the 63th Annual Meeting of the Institute of Mathematical Statistics will be held at Guanajuato, Mexico.

The format of the meeting will be similar to that of the previous joint meetings held in Tashkent, Uppsala, Chapel Hill and Vienna, blending Bernoulli Society and IMS traditions.

**Program Committee**

L. Brown, C. Cutler, M. Fukushima, E. Giné (Chairman), L. Gorostiza, W. Kendall, C. Klüppelberg, M. Ledoux, E. Mammen, D. Mason, V. Pérez-Abreu, J. Pitman, A. Raftery, D. Siegmund, B. Silverman, R. Tibshirani, J. Wellner, R. Williams, W. Wong.

**Organizing Committee**

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**General Information and Dates**

The Conference will take place in the City of Guanajuato from Monday 15th to Saturday 20th, having registration on Sunday the 14th, 2000. Guanajuato is the capital of the State of Guanajuato, site of CIMAT (Research Center for Mathematics) and the University of Guanajuato.

The Fifth World Congress is one of the activities of the Bernoulli Society's Year 2000 Program.

The Conference World Wide Web site can be accessed at

<http://www.Bernoulli-ims-2000.org.mx>

Guanajuato City is located about 350 km (220

miles) NW of Mexico City. The City of Guanajuato ("*gwah-na-gwah-toe*") dazzles the visitor with the charm of its relaxed atmosphere, its cobblestone streets, its picturesque plazas and its underground streets. While remaining a small provincial city, Guanajuato boasts a great number of attractions, from beautiful colonial buildings to modern museums, from silver mines to a university. Guanajuato's altitude, 2000 meters (6000 feet), ensures that the climate is always pleasant. The rainy season is from June to September, which generally means a shower in late afternoon. Nights are cool in winter, but otherwise you should expect temperatures around 20° C (68 F). Temperatures in May average 22° C, with highs averaging 32° C and lows 13° C. Guanajuato is a famous international tourist destination. American, Continental, Mexicana, Aeromexico, TAESA, and Aerocalifornia have direct flights from major U.S. cities to the León-Guanajuato International Airport. From Mexico City there are daily flights to the León-Guanajuato International Airport with Aeromexico, Aerocalifornia and TAESA airlines. It is also possible to arrive to Guanajuato from Mexico City by comfortable buses (4½ hours trip). We advise participants to make flight reservations as soon as possible since there are several meetings taking place during that time in the region.

**Preregistration**

To receive the second announcement please visit our web-site.

**Further Information**

IMS/Bernoulli Society Meeting CIMAT  
Apdo Postal 402

Guanajuato  
Gto. 36000 phone +52 473 27155  
Mexico fax +52 473 24511  
email: [wc2000@fractal.cimat.mx](mailto:wc2000@fractal.cimat.mx)

**Recent Developments in Statistics and Probability and Their Applications**  
**December 29, 2000 - Jan 1, 2001, Delhi (India)**

This International Indian Statistical Association (IISA) Biennial Conference is organized by IISA India Chapter in collaboration with other Indian organizations.

**Further Information**

Kanwar Sen  
Department of Statistics  
University of Delhi  
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India phone: +91 11 7256671 (office)  
email: [dustats@del3.vsnl.net.in](mailto:dustats@del3.vsnl.net.in)



## 10. Summary of Forthcoming BS Events

- **International Conference on Probability and Statistics and their Applications Hanoi (Vietnam), June 9–11, 1999**  
**Venue:** National Centre for Natural Sciences and Technology, Hanoi, Vietnam.  
**Information:** Tran Manh Tuan, Deputy Director, National Centre for Natural Sciences and Technology, Nghia Do, Cau Giay, Hanoi, Vietnam. Fax: +84 4 8352483, email: tuan@nghiado.ac.vn
- **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 10–18, 1999**  
**Venue:** University of Helsinki.  
**Information:** Executive Secretariat of the 52nd Session of ISI, Statistics Finland, FIN-00022 Statistics Finland, Finland. Fax: +358 9 1734 2970, email: isi99@stat.fi  
**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:**
  - **Statistical Methods for Image Processing Uppsala (Sweden), August 6–9, 1999**  
**Venue:** Uppsala University  
**Information:** <http://www.math.uu.se/~tomb/stat-im.html>
  - **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
  - **SESS-TIES'99**  
**International Conference on Environmetrics and Statistics in the Earth and Space Sciences Athens (Greece), August 23–27, 1999**  
**Venue:** Athens University of Economics and Business (AUEB).  
**Information:** Harry Pavlopoulos, Department of Statistics, Athens University of Economics and Business, 76 Patission Str., GR-10434 Athens, Greece. Fax: +30 1 8230488, email: hgp@aueb.gr  
**Chair of the Programme Committee:** Abdel H. El-Shaarawi, National Water Research Institute, Burlington, Ontario L7R 4A6, Canada. Fax: +905 336 4989, email: Abdel.El-Shaarawi@CCIW.ca
- **International Workshop on Markov Processes and Controlled Markov Chains Changsa, Hunan (China), August 22–28, 1999**  
**Venue:** Changsa Railway University, Changsa, Hunan 410075, China  
**Information:** Zhenting Hou, Changsa Railway University, Changsa, Hunan 410075, China. Fax: +86 731 5586475, email: zthou@csru.edu.cn

- **5th World Congress 2000**

**Guanajuato (Mexico)**

**May 15–21, 2000**

**Venue:** Guanajuato.

**Information:** IMS/Bernoulli Society Meeting CIMAT, Apdo Postal 402, Guanajuato, Gto. 36000, Mexico. Fax +52 473 24511, email: wc2000@fractal.cimat.mx

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

- **SPA'01**

**27th International Conference on Stochastic Processes and their Applications**

**Cambridge (UK), July 9-14, 2001**

**Venue:** Cambridge University

**Information:** J.R. Norris. Email: spa27@statslab.cam.ac.uk

- **ISI'2001**

**53rd Biennial Session ISI**

**Seoul (Korea)**

## 11. Who is Who in the Bernoulli Society

### Officers

**President:** L.H.Y. Chen, National University of Singapore, Singapore. lhychen@math.nus.edu.sg

**President-Elect:** D.O. Siegmund, Stanford, USA. dos@stat.stanford.edu

**Past-President:** J.L. Teugels, Katholieke Universiteit Leuven, Belgium. Jef.Teugels@wis.kuleuven.ac.be

**Scientific Secretary:** W.S. Kendall, Warwick, England. w.s.kendall@warwick.ac.uk

**Membership Secretary:** V. Mammitzsch, Marburg, Germany. mammit@mathematik.uni-marburg.de

**Treasurer:** A. Gut, Uppsala, Sweden. allan.gut@math.uu.se

**Executive Secretary:** Marcel Van den Broecke, International Statistical Institute, Voorburg, Netherlands. isi@cbs.nl

### Council Members 1995–1999

Shun-Ichi Amari, University of Tokyo, Japan. amari@sat.t.u-tokyo.ac.jp

Hansruedi Künsch, ETH Zürich, Switzerland. kuensch@stat.math.ethz.ch

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### Council Members 1997–2001

Elja Arjas, Helsinki, Finland. Elja.Arjas@rni.helsinki.fi

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Charles Goldie, University of Sussex, UK. C.M.Goldie@sussex.ac.uk (till 1999)

Victor Perez-Abreu, Guanajuato, Mexico. pabreu@fractal.cimat.mx

Howell Tong, University of Hong Kong, Hong Kong. htong@hkustas2.hku.hk (from 1999)

Jia-An Yan, Academia Sinica, Beijing, China. jayan@amath7.amt.ac.cn

### Committees

#### The Publication Committee

Chair: M.L. Eaton, University of Minnesota, USA. eaton@stat.umn.edu

#### The BS/IMS Liaison Committee

Chair: W.R. van Zwet, Leiden University, The Netherlands. vanzwet@rulcri.leidenuniv.nl,

O.E. Barndorff-Nielsen, University of Aarhus. atsoebn@mi.aau.dk

#### The Committee for Conferences on Stochastic Processes (CCSP)

Chair: M. Maejima, Keio University, Yokohama. maejima@math.keio.ac.jp

#### The European Regional Committee (ERC)

Chair: J. Koronacki, Polish Academy of Sciences, Warsaw, Poland. korona@ipipan.waw.pl

#### The Committee on Probability and Statistics in the Physical Sciences (C(PS)<sup>2</sup>)

Chair: E. Waymire, Oregon State University, Corvallis, USA. waymire@math.orst.edu

#### The Latin America Regional Committee (LARC)

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#### The East-Asian and Pacific Regional Committee (EAPRC)

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