

Newsletter of the Bernoulli Society for Mathematical Statistics and Probability

Editor: Adelchi Azzalini
Dipartimento di Scienze Statistiche
Università di Padova
I-35121 Padova, Italy

phone: +39 049 8274147
fax: +39 049 8753930

email: azzalini@stat.unipd.it

SOME HIGHLIGHTS FROM THIS ISSUE

Society News

Facts from the 5th World Congress

BERNOULLI

Forthcoming events

Announcement — Change of Editor of *Bernoulli News*

I would like to take this opportunity to thank the outgoing editor and welcome the new editor of *Bernoulli News*. Angelika May has been an exemplary editor since taking over that position from Claudia Klüppelberg. She has recently moved from the Technical University of Munich to the Center for Advanced European Studies and Research in Bonn and has asked to be replaced as editor. On behalf of the *Bernoulli Society* I want to thank her for her service. She will be succeeded by Adelchi Azzalini of the University of Padua. Starting immediately, communications about *Bernoulli News* should be sent to him. His E-mail address is azzalini@stat.unipd.it.

David Siegmund
President, Bernoulli Society

From the Editor

It is a great pleasure and an honour to give my contribution to the *Bernoulli Society* in this role.

Some changes have been introduced in the format of the newsletter. Of these, the most relevant one is in its electronic version, whose WWW address is now as indicated below. The new version has active Web links, which should make easier to explore Web sites of conferences and other projects. People reading the paper version of the newsletter are encouraged to examine the electronic version too.

Adelchi Azzalini
Editor, Bernoulli News

CONTENTS

1 Society News	2
2 Committee Work	5
3 BERNOULLI	7
4 Reports on Recent Activities	8
5 Meetings in 2000	11
6 Meetings in 2001	17
7 Advanced Courses	22
8 Miscellanea	23
9 Who is Who	25

Deadline for the next issue is 15 October 2000
Please submit material as plain unformatted text by electronic mail to
azzalini@stat.unipd.it
Electronic version of this newsletter at <http://www.stat.unipd.it/bernoulli>

1 SOCIETY NEWS

From the President

Dear Colleagues:

At the end of the Guanajuato 5th World Congress of the Bernoulli Society Wilfrid Kendall was succeeded by Enno Mammen as Scientific Secretary of the Bernoulli Society. Enno will serve a term of four years. Because of its centrality to the most important functions of the Society and the length of term, the office of Scientific Secretary is quite likely the most important administrative office in the Society. Wilf has performed the duties of this office promptly and diligently, while always showing the best of judgment. On behalf of the Bernoulli Society, I would like to thank him for this service to the Society.

On 1 September 2000, Willem van Zwet will succeed Ole Barndorff-Nielsen as the Editor-in-Chief of Bernoulli for a term of three years. Ole has been the founding and only editor of Bernoulli, which is now in its sixth year of existence. Not only has he been instrumental in bringing the journal to where it is today scientifically, but he also played an important role in the transition from a commercially published journal to a journal published jointly by the ISI and the Bernoulli Society when Chapman and Hall was taken over by Kluwer. I would like to express to Ole the gratitude of the Bernoulli Society for his editorial contributions during this critical period. I would also like to thank Jens Ledet Jensen for his important contribution as Managing Co-Editor.

*Sincerely,
David Siegmund
President*

Enno Mammen – Scientific Secretary from 2000

Enno Mammen studied mathematics at the universities of Stuttgart and Heidelberg. He received his Ph.D. at the university of Heidelberg in 1983 with a dissertation on a topic from asymptotic decision theory. He taught at the universities of Heidelberg, Frankfurt and at the Humboldt-Universität, Berlin. Since 1995 he is at the university of Heidelberg. His research interests include bootstrap methods, nonparametric curve estimation and asymptotic theory. He is 45, married and has two children. His e-mail address is <enno@statlab.uni-heidelberg.de>.



Enno Mammen – Scientific Secretary from 2000

Other changes

At the end of 2000, Allan Gut is handing over the baton as Treasurer to Mathisca de Gunst (Amsterdam; degunst@cs.vu.nl), whose nomination has been confirmed by the BS Council held at the BS World Congress in Guanajuato.

Other recent changes which occurred in the regional committees are described in the pertaining sections; see specifically the ERC section (p. 5) and the C(PS)² section (p. 6).

New members

The following colleagues joined the Society in 1999. *Welcome!* to all of them.

Adamczyk, Ludwik (Poland)
Alanko, Timo (Finland; timo.alanko@stat.fi)
Albert, Jose R. (Philippines; toots@csi.com.ph)
Alpuim, Teresa (Portugal; talpuim@fc.ul.pt)
Becker, Claudia (Germany; cbecker@amadeus.statistik.uni-dortmund.de)
Beirlant, Jan (Belgium; jan.beirlant@wis.kuleuven.ac.be)
Carmona, Philippe (France; carmona@cict.fr)
Cramer, Erhard (Germany; cramer@mathematik.uni-oldenburg.de)
Domhof, Sebastian (Germany)
Fernholz, Luisa T. (USA; fernholz@minerva-foundation.org)
Genon-Catalot, Valentine (France; genon@math.univ-mlv.fr)
Griffiths, Robert C. (United Kingdom; griff@stats.ox.ac.uk)
Hamdan, Hasan (USA; hamdan@america.edu)
Harding, Stephanie (United Kingdom; s.harding@uk.crcpress.com)
Heilpern, Stanislaw (Poland; heilpern@manager.ae.wroc.pl)
Hägström, Olle (Sweden; olleh@math.chalmers.se)
Härkänen, Tommi (Finland; tth@rolf.helsinki.fi)
Isogai, Eiichi (Japan; isogai@scux.sc.niigata-u.ac.jp)
Janssen, Arnold (Germany; Janssena@uni-duesseldorf.de)
Kamba Tchwaket, Ignace R. (Cote d'Ivoire; k_ignace@hotmail.com)
Kamle, P. (USA)
Karanta, Ilkka (Finland; ilkka.karanta@utt.fi)
Kotz, Samuel (USA)
Kukush, Alexander (Ukraine; kuog@mechmat.univ.kiev.ua)
Land, Matthias (Germany; matthias.land@rzmail.uni-erlangen.de)
Lehn, Jürgen P. (Germany; lehn@mathematik.tu-darmstadt.de)
Li, Wai Keung (China; hrntlwk@hku.hk)
Ma, Zhi-Ming (China; mazm@sun.ihep.ac.cn)
Martikainen, Alexander (Russia)
Meilijson, Isaac (Israel; isaco@math.tau.ac.il)
Mellár, Tamás (Hungary; tamas.mellar@kshx400gw.itb.hu)
Miescke, Klaus J. (USA; klaus@uic.edu)
Mino, Tairai (Japan; mino@sakura.juntendo.ac.jp)
Miszczyk, Witold (Poland; miszczyk@manager.ae.wroc.pl)
Moklachuk, Mikhail (Ukraine; mmp@mechmat.univ.kiev.ua)
Nason, Guy (United Kingdom; g.p.nason@bristol.ac.uk)
Ostasiewicz, Walenty (Poland; ostasiew@manager.ae.wroc.pl)
Papaioannou, Takis (Greece)
Peng, Chan Hock (Singapore; stachp@nus.edu.sg)
Poetter, Ulrich (Germany; ulrich.poetter@ruhr-uni-bochum.de)
Posa, Donato (Italy; posa@economia.unile.it)

Preisler, Haiganoush (USA; hpreisler@fs.fed.us)
Pérez Lechuga, Gilberto (Mexico; glechuga@prodigy.net.mx)
Quintano, Fernando A. (Chile; quintana@mat.puc.cl)
Rai, Lajpat (India; bajdasch@nde.vsnl.net.in)
Rasekh, A. (Iran; compscu@www.dci.co.ir)
Rautenberg, Robert F. (USA; rautenberg58@hotmail.com)
Robins, James M. (USA; robins@epinet.harvard.edu)
Rotnitsky, Andrea (USA; andrea@hsph.harvard.edu)
Sampath Kumar, V.S. (India; msunet@md2.vsnl.net.in)
Scargle, Jeffrey D. (USA; jeffrey@sunshine.arc.nasa.gov)
Soldano, Santos D. (Argentina)
Sousa-Poza, Alfonso (Switzerland; alfonso.sousa-poza@faa.unisg.ch)
Speed, Terence P. (USA; terry@stat.berkeley.edu)
Stepniak, Czesław (Poland; stepniak@ursus.ar.lublin.pl)
Titterington, Donald M. (United Kingdom; mike@stats.gla.ac.uk)
Tsukahara, Hideatsu (Japan; tsukahar@seijo.ac.jp)
Uno, Chikara (Japan; uno@math.akita-u.ac.jp)
Wadagni, Nestor (Senegal; nwadagni@bceao.int)
Wawrzyn, Jerzy (Poland; wawrzyn@manager.ae.wroc.pl)
Zanzotto, Pio A. (Italy; zanzotto@dm.unipi.it)
Zeitouni, Ofer (Israel; zeitouni@ee.technion.ac.il)
Zuazola, Pilar I. (Chile; pliz@mat.puc.cl)

Volker Mammitzsch
BS Membership Secretary

2 COMMITTEE WORK

ERC – European Regional Committee

The members of the ERC had their 1999 meeting during the ISI Session in Helsinki. The most important decisions were:

- The nominations of new members of ERC to replace those retiring in 2000. According to its constitution, the ERC has nominated the following candidates to be elected for the period 2000-2004:
 - Marc Aerts (Belgium),
 - Peter Imkeller (Germany),
 - Stephan Morgenthaler (Switzerland),
 - Tamas Móri (Hungary),
 - Mihael Perman (Slovenia),
 - Aad van der Vaart (The Netherlands).
- The nomination of Michael Sørensen (Denmark) for the Chair of ERC for the term 2000-2002.
- Future meetings were discussed, with particular emphasis on the 23rd and 24th European Meetings of Statisticians.

The 23rd European Meeting of Statisticians will be held in Funchal, Portugal, from 13-19 August, 2001. The current work of the Programme Committee, which consists of Teresa Alpuim, Anthony Davison (Chair), Olle Häggström, Nils Lid Hjort, Isaac Meilijson and Mauro Piccioni, has been appreciated and approved. The suggestion to move the 23rd EMS from Lisbon, where the meeting had been earlier planned to be held, to Funchal, the capital of the island Madeira, was submitted to the ERC by Dinis Pestana, Chairman of the Organizing Committee, immediately before the meeting in Helsinki. In Helsinki, the decision was postponed until all the pros and cons had been thoroughly investigated. In particular, the decision was made conditional to getting reduced air fares from Lisbon to Funchal and back to Lisbon. The decision to move the 23rd EMS to Funchal was finally reached in September.

The 24th European Meeting of Statisticians will be held in Prague, from August 19-23, 2002. A formal invitation was sent to Martin Janzura of the Czech Academy of Sciences to host the 24th EMS and become the Chairman of its Organizing Committee. It was decided that another invitation will be sent to Marie Huskova to become the incoming ERC Programme Co-ordinator for the 2000-2002 term, with the intention that she will start her work on forming a Programme Committee for the 24th EMS as soon as possible.

- In view of resignations of Muriel Casalis and Hans Kunsch from the Steering Committee for SemStats, the ERC decided to invite Dominique Picard and Holger Rootzen to join the Steering Committee. The remaining members of the Steering Committee are Ole Barndorff-Nielsen, Rainer Dahlhaus, Wilfrid Kendall, Claudia Klüppelberg (Chair) and Peter Spreij.
- ERC will assist SemStats and, possibly, EYSM's in their search for funds for future meetings.

Jacek Koronacki
Chair, ERC

LARC – Latin American Regional Committee

Renovation of the LARC Committee is to take place, as the terms of office have expired for Victor Perez-Abreu (Past President), Guido del Pino and Luis Raul Pericchi (Current President). The three outgoing members have agreed to form a Nominations Committee to propose three new members for the next LARC. Elections will be held via regular mail from January until May 2000.

EAPRC – The East-Asian and Pacific Regional Committee

In March 2000, Louis H. Y. Chen and Chii-Ruey Hwang went to Kuala Lumpur to discuss with Mokhtar Abdullah, President of the Institute of Statistics Malaysia (ISM), Tan Choon Peng, EAPRC member in Malaysia, and other local organizers concerning the EAPRC conference in 2001. The first announcement is expected soon.

The title of the conference is "International Conference and Workshop on Statistics and Applications, June 26-30, 2001, Kuala Lumpur" organized by Institute of Statistics Malaysia and Institute of Mathematical Sciences, University of Malaysia.

The first three days are for the conference which will cover a lot of topics, e.g. Probability Theory and Stochastic Processes, Non-parametric Methods, Robust Statistics, Spatial Data Analysis, Pattern Recognition and Image Analysis, Neural Networks, Biostatistics, Wavelets in Statistics, Data Mining and Analysis of High-Dimensional Data, Statistics in Quality and Productivity Improvement, MCMC, etc. The last two days are for the Workshop on Quality and Productivity Improvement, and Markov Chain Monte Carlo.

The International Programme Committee (IPC) consists of Tim Brown, Louis H. Y. Chen, Chii-Ruey Hwang (Co-Chairman), Albert Lo, Mokhtar Abudullah (Co-Chairman), Vijay Nair, Yosihiko Ogata, Tan Choon Peng, and to be confirmed: Iain Johnstone, Wicharn Lewkeeratiyutkul. The invited speakers and some more topics will be decided by the IPC.

The Local Organizing Committee consists of Mokhtar Abudullah (Chairman), Tan Choon Peng, Najib Mahmood Rafee, Nooreha Husain, Karuthan Chinna, Abdul Ghapor Hussin, Sharifah Latifah Syed Abdul Kadir and Azme Khamis.

This is the third EAPRC Conference. We would like to encourage more participants from statistics. The first one was in Taejon, Korea, the second one in Hanoi, Vietnam. We plan to have the fourth one in Thailand.

*Chii-Ruey Hwang
Chair, EAPRC*

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

The meeting of the Bernoulli World Congress, May 15-20, 2000, in Guanajuato, Mexico, marks the official passing of the chair of the Committee on Probability and Statistics in the Physical Sciences from Ed Waymire (1995-2000) to David Brillinger.

The general mission of C(PS)² is to foster research and education pertaining to probability and statistics in the physical sciences by pursuing interdisciplinary communication with professional communities of physical scientists and engineers.

The primary mechanism used to achieve committee goals has been via promotion, support, and participation in various interdisciplinary conferences sessions and workshops devoted to some aspect of probability and statistics in the physical sciences. This will continue. To further facilitate this effort the committee plans to sponsor a variety of "Hot Topics" conferences and workshops on this theme. The plan is for each Hot Topic meeting to be co-organized by researchers from an area of probability/statistics and from a physical science/engineering area. Detailed reports from these meetings will appear in Bernoulli News and in the companion disciplinary newsletter. Each new incoming member of C(PS)² will pledge to try to organize such a meeting in his/her role as a committee member. Please send David (brill@stat.berkeley.edu) your ideas and suggestions.

C(PS)² has proposed to the Bernoulli council that the chair serve for 4 years to begin and end with consecutive meetings of the Bernoulli World Congress. As we are presently structured, for any given four year term there will be a Chair, and Chair Elect in service. In this model the outgoing chair may (informally) serve on the committee an additional year as "Past Chair" for continuity. At the end of the four years, the Current Chair may continue on the committee for one more year as a Past Chair and the Chair Elect moves to the Chair.

The outgoing chair, Ed Waymire, wishes to take this opportunity to thank the committee members who have served with him during this past five years. The incoming chair, David Brillinger, wishes to say that Ed has done a fantastic job. We all have to be very grateful to him for that.

*Ed Waymire,
Chair C(PS)², 1995-2000*

*David Brillinger,
Chair C(PS)², 2000-2004*

3 BERNOULLI

Editor-in-chief: Ole E. Barndorff-Nielsen

Dept. Mathematical Sciences
University of Aarhus
DK-8000 Aarhus C, Denmark
fax: +45 8613 1769, oebn@imf.au.dk

A substantial increase in the size of BERNOULLI took effect from 1999. The journal is now published in 6 issues annually with a total of 1140 pages. The increase in the size of the journal has meant that the backlog has been reduced and will continue to decrease in the next year. A list with the accepted papers can be found at the homepage of BERNOULLI:

<http://www.imf.au.dk/Statistics/Bernoulli/>

Table 1 below shows how the papers in Volume 5 and Volume 6 issues 1-3 are divided roughly between the four categories of Applied Probability, Theoretical Probability, Applied Statistics, and Theoretical Statistics.

*Number of papers in Vol. 5 and Vol. 6 issues 1-3
categorized according to subject area*

<i>Subject area</i>	<i>Number of papers</i>
Applied Probability	11
Theoretical Probability	20
Applied Statistics	9
Theoretical Statistics	34

There is a steady flow of high quality submissions and the Editorial Board continues to benefit greatly from excellent reports from the referees of the papers. This type of collaboration is crucial to ensure the quality of BERNOULLI.

The aim of BERNOULLI remains the provision of information, in terms of research articles, of all major developments in Statistics as well as Probability, or, otherwise put, in all of Stochastics.

*Ole E. Barndorff-Nielsen
Editor-in-Chief*

*Jens Ledet Jensen
Managing Co-Editor*

4 REPORTS ON RECENT ACTIVITIES

► BS 5th World Congress

The 5th World Congress of the Bernoulli Society for Mathematical Statistics and Probability and 63rd Annual Meeting of the Institute of Mathematical Statistics have been jointly held at the Convention Center in Guanajuato (Mexico) over the period of 15-20 May 2000. Funding was provided by National Security Agency, National Science Foundation, Elsevier Publishing Company, Organization of American States, Consejo Nacional de Ciencia y Tecnología, Centro de Investigación en Matemáticas, ISI Development Fund and the State of Guanajuato.

The conference was very successful owing to excellent presentations by the invited speakers and the exceptional quality of the contributed talks. These sessions were very well attended each day of the conference. We will describe a few highlights of the conference here, but a conference archive will be available on the web for details of the schedule of talks, downloading abstracts and the participant list at <http://www.cimat.mx>.

The Opening Ceremony was held in the presence of the Governor of the State of Guanajuato and the Mayor of the City of Guanajuato. The traditional special invited lectures were given by J. Teugels (Opening Lecture), S.R.S. Varadhan (Kolmogorov Lecture), N. Reid (Wald Lectures), M. West (IMS Invited Lec-

ture), I. Karatzas (IMS Invited Lecture), M. Yor (Special Lecture on SP&A), W. Van Der Vaart (IMS Invited Lecture), M. E. Bock (Neyman Lecture), E. Bolthausen (IMS Invited Lecture), I. Johnstone (Laplace Lecture), P. Donnelly (Bernoulli Lecture). To mark the 25th Anniversary of Bernoulli Society Professor Jozef L. Teugels, Katholieke Universiteit Leuven, Belgium, delivered a historical overview talk.

The program included a rich variety of invited talks and contributed papers on more traditional themes like general inference, time series, statistics and probability in life sciences, probability and statistics in natural and social sciences, applied probability and probability.

The conference banquet, which was a Mexican Night, took place at the beautiful gardens of Ex-Hacienda San Gabriel de Barrera, set in a colonial-period mining estate.

Attendance totalled about 550, divided among invited and contributed speakers, academic researchers, graduate students. Participants were drawn largely from Europe, Latin America, Asia, Australia and US.

Victor Perez Abreu
Head of the Local Organizing Committee

International Conference on Fundamental Sciences

Thirty-five of the world's leading authorities in mathematics and theoretical physics, including the 1999 Nobel Laureate for Physics, Gerardus 't Hooft, delivered lectures at the International Conference on Fundamental Sciences held at the Sheraton Towers hotel in Singapore from 13 to 17 March 2000. Participants from over 20 countries from around the world attended the conference including academics, researchers from the public and private sectors, school teachers and students. The conference consisted of three main components, namely, scientific sessions, public talks and talks to schools. The lec-

tures for the scientific sessions and the poster session for contributed papers, which attracted an average of 200 participants daily, took place at the hotel. There were three public lectures meant for a general audience, two of which were delivered on the campus of the National University of Singapore. Finally, seven lectures aimed at high school students were delivered at selected schools and junior colleges over two days to large groups of students and teachers from neighbouring clusters of schools.

Stella Pang



The special session lecture at ICFS given by Gerardus 't Hooft (Nobel Laureate for Physics, 1999) – a participant asking him a question



David Siegmund delivering his public lecture at ICFS

Hamburger Stochastik-Tage 2000: German Open Conference on *Probability and Statistics*

After the "Stochastik-Tage" in Marburg 1993, Freiberg (Sachsen) 1996 and Munich 1998 the "Fachgruppe Stochastik" organized her fourth "Stochastik-Tage" at the University of Hamburg, on 21-24 March 2000. Following the tradition of the former conferences the "Hamburger Stochastik-Tage" again gave 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. Some 350 participants from 17 countries attended the conference and gave about 250 lectures covering a broad range of fields:

Medical Statistics and Biometry, Stochastic Methods in Optimization and Operations Research Asymptotic Statistics, Nonparametrics and Resampling, Statistics of Stochastic Processes and Time Series, Monte-Carlo-Methods, Simulation and Image Processing, Data Analysis and Design of Experiments, Model Choice in Statistics, Limit Theorems and Large Deviations, Statistics of Extremes and Subexponential Distributions, Insurance and Finance, Stochastic Geometry and Spatial Statistics, Stochastic Networks and Random Graphs Stochastic Models in Biology und Physics, Stochastic Analysis, Dynamical Systems and Ergodic Theory, Quality Control and Reliability Theory

Plenary lectures were given by B. W. Silverman (Bristol) on 'Wavelets in nonparametric curve es-

timation', by P. Deheuvels (Paris) on 'Functional Limit Laws in Statistics', and by W. Schmidt (Frankfurt/M.) on 'Modeling Credit Derivatives'.

During the Conference the prize of the Fachgruppe for the best Ph. D. dissertation of the last two years has been awarded to Ingo Steinke (Rostock). The picture below shows Claudia Klüppelberg, chairwoman of the Fachgruppe Stochastik, awarding the prize to Ingo Steinke.

A panel discussion on Stochastics after the year 2000 was given by O. Barndorff-Nielsen (Aarhus), P. Deheuvels (Paris), R. Grübel (Hannover), F. den Hollander (Nijmegen), and W. van Zwet (Eindhoven).

G. Neuhaus



Claudia Klüppelberg awarding the prize to Ingo Steinke

5 MEETINGS IN 2000

4th International Symposium on *Spatial Accuracy Assessment in Natural Resources and Environmental Sciences*

Date: 2-14 July 2000

Place: De Rode Hoed, Amsterdam, The Netherlands

Chair of organising committee: Gerard B.M. Heuvelink (University of Amsterdam;
g.b.m.heuvelink@frw.uva.nl)

BS Liaison: Richard Gill

E-mail: <accuracy@frw.uva.nl>

Web-site: <http://www.gis.wau.nl/Accuracy2000/>

General information Within the environmental sciences - whether it be hydrology, soil science, geomorphology, oceanography, forestry, climatology, geo-ecology or any other branch that one may think of - much use is made of spatially distributed data. These data, frequently stored as maps in a spatial data base or Geographical Information System (GIS), are rarely, if ever, truly free of error. Furthermore, these data are often used as inputs to various models of environmental processes that are themselves also subject to uncertainty. Spatial statistics and stochastic systems theory offer methodologies to handle these uncertainties, but the successful implementation and application of these methods requires the joint efforts of scientists from various disciplines.

The aim of this Symposium is to bring together experts from environmental science, spatial statistics and geographic information science to further de-

velop theory and practical application of handling spatial uncertainty in the environmental sciences.

Building on the success of the previous symposia in Williamsburg, Virginia (1994), Fort Collins, Colorado (1996) and Quebec City, Canada (1998), this Symposium is the international meeting place for experts taking special interests in the assessment, modelling, visualisation and propagation of uncertainty in spatial data and spatial process models.

More information Contact the above Web resources or:

Spatial Accuracy Symposium

ICG Office

Nieuwe Prinsengracht 130

1018 VZ Amsterdam

The Netherlands

tel: +31 20 525 7425

fax: +31 20 525 7431

► **BS2000 Conference on *Causality***

Date: 8–11 August 2000

Place: University of California at Berkeley, USA

Organizer: James Robins (Harvard; robins@hsph.harvard.edu)

Local Organizer: Mark van der Laan (Berkeley; laan@stat.berkeley.edu)

The “Multidisciplinary Conference on Causality and Statistics” is jointly sponsored by Bernoulli Society and Econometrics Laboratory of UC Berkeley as well as the PI’s (M. van der Laan, J. Robins, E. Halloran, L. Wasserman) of the grant proposal submitted to the NIH. The impetus for this conference is the development in the 80, 90’s of a unified mathematical and statistical model of causation. The model unifies the approach developed in the statistical and epidemiologic literature with that developed in the sociology, philosophy and econometrics literature. Goals of conference are:

- bring leading researchers and grads etc. from different disciplines together and share methodological insights;
- teach researchers how to translate their discipline-specific causal language into the new formalism;
- produce an edited survey book on causal inference based on the conference;
- promote topic to press and public on the last half day of the conference with an open session devoted to the vital role of statistics and causal inference in policy initiatives.

It is expected that 60 participants will be supported by the NIH proposal and about 35 econometricians supported by the NSF grant. Plenary sessions consist of invited talks with two invited discussants.

Didactic sessions on two mornings give an overview. Evenings include open microphone sessions and contributed poster sessions.

Frontier Research in Theoretical Statistics 2000

Date: 17–19 August 2000

Place: EURANDOM, Eindhoven, The Netherlands

Organizers:

John H.J. Einmahl (Eindhoven University of Technology & EURANDOM; j.h.j.einmahl@tue.nl)

Axel Munk (Ruhr Universität, Bochum & Universität Siegen; Axel.Munk@ruhr-uni-bochum.de)

Contact person: Lucienne Coolen (EURANDOM; coolen@eurandom.tue.nl)

Web-page: <http://www.eurandom.tue.nl/FRITS.htm>

The conference is held on the occasion of the 60th birthday of Prof. Frits Ruymgaart.

The following invited speakers will present lectures at this conference: Sándor Csörgő (Szeged/Ann Arbor), Manfred Denker (Göttingen), Richard Gill (Utrecht), Piet Groeneboom (Delft), Laurens de Haan (Rotterdam), Ross Leadbetter (Chapel Hill), Bernard Mair (Gainesville), Georg Neuhaus (Hamburg), Madan Puri (Bloomington), Pál Révész (Vienna), Arnoud van Rooij (Nijmegen), Bob Serfling (Dallas), Winfried Stute (Giessen), Martien van Zuijlen (Nijmegen), Willem van Zwet (Eindhoven/Leiden).

Everybody interested in statistics and probability and their ramifications is cordially invited to attend the lectures and to participate in the conference. For more details, check the Web page; this will be updated frequently.

Sponsors:

- the Department of Mathematics and Computing Science, Eindhoven University of Technology,
- EURANDOM,
- BETA,
- Thomas Stieltjes Institute for Mathematics.

International Conference on Mathematical Statistics STAT'2000

Date: 21–25 August 2000

Place: Szklarska Poręba (Poland)

E-mail: stat2000@neyman.im.pwr.wroc.pl

Web-site: <http://neyman.im.pwr.wroc.pl/~stat2000/>

The International Conference on Mathematical Statistics STAT'2000 will be held as a continuation of a series of international conferences (including among others Wisła'76-79, Olsztyn'88, Poznań'93, Jachranka'96 and Łagów'98) organized on behalf of the Polish statistical community.

Organizers The Institute of Mathematics of the Wrocław University of Technology and the Institute of Mathematics of the Polish Academy of Sciences.

Topics The main topics considered for the conference are applied statistics, multivariate analysis, nonparametric and semiparametric methods, robust inference, survival analysis. The aim is to bring together active researchers and practitioners in various fields of contemporary statistics to enable their interaction. The emphasis will be on methodology, applicability and providing insight into the use of

the methods presented.

Scientific Program Committee T. Bednarski, R. Kala, T. Ledwina (Chairman), J. Mielniczuk and T. Rychlik.

Conference Program There will be invited lectures, contributed papers and poster sessions. Contributions will be in English.

Invited Speakers The following invited speakers have already agreed to participate: O.O. Aalen (Oslo), A.C. Atkinson (London), S. Csörgő (Szeged), J. Faraway (Ann Arbor), J. Franz (Dresden), R.D. Gill (Utrecht), W.C.M. Kallenberg (Enschede), U. Kamps (Oldenburg), W.J. Krzanowski (Exeter), Y. Ritov (Jerusalem), P.K. Sen (Chapel Hill), J. Thompson (Houston), R. Tomassone (Paris).

Location Szklarska Poręba is a holiday resort attractively situated in a mountainous area in south-western Poland, about 100 km from Wrocław. A free bus connection will be provided from Wrocław

to the conference site.

Further Information Contact the organizers via the e-mail address and web-site indicated above.

TIES/SPRUCE 2000

Date: 4–8 September 2000

Place: The University of Sheffield, UK

E-mail: <ties.spruce@sheffield.ac.uk>

Web-site: <http://www.shef.ac.uk/ties-spruce2000>

For the first time, The International Environmetrics Society (TIES) and Statistics in Public Resources, Utilities and in Care of the Environment (SPRUCE) are joining forces to hold an International Conference, "TIES/SPRUCE2000", which will be hosted by the University of Sheffield, 4–8 September 2000.

Invited plenary speakers Among those who have accepted invitations to give plenary lectures are:

- Julian Besag, University of Washington, Seattle, USA
- Steve Buckland, University of St. Andrews, UK
- Brad Carlin, University of Minnesota, USA
- Joseph C. Chang, George Mason University, Virginia, USA
- Dave Higdon, Duke University, North Carolina, USA
- Gudmund Høst, Norwegian Computing Centre, Oslo, Norway
- Jim McQuaid, Health and Safety Executive, London, UK

- Tony O’Hagan, University of Sheffield, UK
- Paul Sampson, University of Washington, Seattle, USA
- Hans Wackernagel, Ecole des Mines de Paris, France
- Lucy Wyatt, University of Sheffield, UK

Submission of abstracts Oral and/or poster contributions will be selected on the basis of short, single page abstracts. They can be on any topic relevant to the TIES/SPRUCE 2000 theme given above. The abstracts should reach the local organisers by 1 March 2000 if an early decision is required. The organisers reserve the right to consider abstracts submitted after 1 March 2000, but only if received by 15 July 2000. Please note however that only registrations received by 12 May 2000 are eligible for the lower fee.

More information about the conference can be obtained at the website indicated above.

Algoritmy 2000 – Conference on Scientific Computing

Date: 10–15 September 2000,

Place: Vysoke Tatry (Slovakia)

E-mail: <alg2000@vox.svf.stuba.sk>

Web-site: <http://www.math.sk/alg2000>

General Information ALGORITMY (Algorithms) represents the oldest Central-European series of international meetings devoted to applied mathematics and computer science.

The 15th ALGORITMY 2000 conference is going to be held in a beautiful resort in the High Tatra Mountains (Vysoke Tatry) and will be organized by Slovak University of Technology, Bratislava in cooperation with Comenius University, Bratislava and other institutions.

The conference will be devoted to computational realizations and analysis of the algorithms solving

real problems from all branches of science, technology, medicine, finance and other applications. The main topics include methods of

- computational fluid dynamics
- nonlinear heat and mass transfer
- modeling of flow in porous media
- simulations of free boundary phenomena
- computational finance
- image processing and computer vision
- data analysis and pattern recognition
- scientific visualization
- software for scientific computations.

Special attention is given to the robust numerical, statistical and visualization methods implemented on modern computer architectures.

Refereed proceedings of plenary lectures and contributions of participants will be published. You or your colleagues are invited to submit a paper related to the topics of the conference.

Scientific Program Committee E. Baensch (Bremen), P. Brunovsky (Bratislava), G. Dziuk (Freiburg), W. Jäger (Heidelberg), J. Kacur (Bratislava), J. Komornik (Bratislava), G. Meyer (Atlanta), K. Mikula (Bratislava), M. Rumpf (Bonn), J. A. Sethian (Berkeley)

Social Program We plan also complementary activities:

- hike to Krivan (2494 m), the most impressive Slovak peak,
- visit of the eastern Slovak historical town Levoca

(with world highest wooden altar of Majster Pavol) and Spissky hrad (largest castle complex in Karpaty),

- visit of the open-air museum of Slovak traditional village architecture in Pribilina (skanzen, 2 km from the hotel).

Organizing Committee P. Frolkovic, A. Handlovicova, M. Komornikova, Z. Kriva, K. Mikula, M. Minarova, P. Struk, D. Sevcovic.

Further Information and Registration Either via the above WWW resources or by writing to:

ALGORITHMY 2000

Department of Mathematics and Descr. Geometry
Slovak University of Technology

Radlinskeho 11

813 68 Bratislava

Slovakia

► Spatial and Computational Statistics

Date: 17–21 September 2000

Place: Charlotte Mason College, Ambleside, The Lake District, U.K.

Contact person: Cathy Thomson (tel: +44-1524-594622; c.thomson@lancaster.ac.uk)

BS Liaison: Alistair Young (G.A.Young@statslab.cam.ac.uk)

Web-site: <http://www.maths.lancs.ac.uk/~schlathe/ambleside.html>

This is an open conference organized by the European Network on "Computational and Statistical aspects of the analysis of Spatial Data". The conference will consist of invited and contributed presentations and posters. Registration for the conference is limited to 140 by the size of facilities at Charlotte Mason College.

To promote close interaction amongst participants, there will be no parallel sessions. Invited speakers will include: Julian Besag, Laird Breyer, Richard Davies, Merrilee Hurn, Hein Putter, Martin Schlather, David Spiegelhalter, Dietrich Stoyan, Richard Tweedie, Rasmus Waagepetersen, Jonathan Wakefield.

A limited number of grants to cover local expenses will be available to Ph.D. students.

This open conference will cover the following broad themes in spatial and computational statistics:

- spatial point processes and stochastic geometry,
- non-linear geostatistical models and methods,
- latent models,
- Markov chain Monte Carlo theory and methods,
- extreme value theory and methods.

Charlotte Mason College is located in the centre of Ambleside, which is itself set in the heart of the beautiful English Lake District.

► Bernoulli-RIKEN BSI'2000 Symposium on Neural Networks and Learning

Date: 25–27 October 2000

Place: RIKEN (Institute of Physical and Chemical Research), Japan

Programme Chair: Shun-ichi Amari (RIKEN Brain Science Institute, Laboratory for Mathematical Neuroscience Research Group on Brain-Style Information Systems; tel: +81-(048)-467-9669; fax: +81-(0)48-467-6987; amari@brain.riken.go.jp)

Web-page: <http://www.bsis.brain.riken.go.jp/Bernoulli>

In order to celebrate the Mathematical Year 2000, the Bernoulli Society is organizing a number of Symposia in rapidly developing research areas in which probability theory and statistics can play important roles.

Brain science in the wide sense will become more and more important in the 21st century. Information processing in the brain is so flexible and its learning ability is so strong that it is indeed a challenge for information science to elucidate its mechanisms. It is also a big challenge to construct information processing systems of brain style.

The present Symposium focuses on learning ability of real and artificial neural networks and related systems from theoretical and practical points of view. Probability theory and statistics will play fundamental roles in elucidating these systems, and they in turn fortify stochastic and statistical methods.

Theories of neural learning and pattern recognition have a long history, and lots of strong new ideas are emerging currently. They have also practical applicability in the real world problems. All these new ideas and methods need to be reviewed and discussed.

Participation is by invitation only, aiming at gathering worldwide top class researchers in these fields to discuss the state-of-the-art of neural networks and

learning. About 50–80 participants are expected from all over the world.

Organizing Committee:

- Shun-ichi Amari (Chair), RIKEN Brain Science Institute, Japan
- Leo Breiman, University of California at Berkeley, USA
- Shintou Eguchi, Institute of Statistical Mathematics, Japan
- Michael Jordan, University of California at Berkeley, USA
- Noboru Murata, RIKEN Brain Science Institute, Japan
- Mike Titterton, University of Glasgow, UK
- Vladimir Vapnik, AT&T, USA

Expected speakers include: Vladimir Vapnik, Michael Kearns, Bernhard Schoelkopf, M. Opper, Magnus Rattray, Leo Breiman, Peter Bartlett, Jerome H. Friedman, Yoram Singer, Lawrence Saul, Gabor Lugosi, S. Amari, Shinto Eguchi, Steffen L. Lauritzen, Thomas S. Richardson, Martin Tanner.

Sponsors:

- Bernoulli Society for Mathematical Statistics and Probability,
- Japanese Neural Networks Society,
- RIKEN Brain Science Institute,
- Institute of Statistical Mathematics.

► **BS2000 Symposium on *Defining the Science Stochastics. In Memoriam - Jakob Bernoulli***

Date: October 2000

Place: Würzburg, Germany

Organizer: Elart von Collani (Fax: +49-931-312908; collani@mathematik.uni-wuerzburg.de)

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 require-

ments 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.

► **BS2000 Meeting on *Finance and Statistics***

Date: 4–9 December 2000

Place: Sydney, Australia

Organizers: Carl Chiarella and Eckhard Platen (University of Technology, Sydney; Eckhard.Platen@uts.edu.au)

Contact: Kate Mathews (School of Finance and Economics, University of Technology, Sydney; PO Box 123, Broadway, 2007; tel: +61 2 9514 7737; fax: +61 2 9514 7711; Kate.Mathews@uts.edu.au)

Web-site: <http://www.business.uts.edu.au/finance/resources/qmf2000/>

This conference is a joint event, comprising both the Quantitative Methods in Finance 2000 Conference and the Bernoulli Society conference in Financial Mathematics.

The focus of QMF&BS2000 will be statistics, filtering and modelling in risk management. Topics to be covered during the conference include, pricing and hedging with an emphasis on credit risk, liquidity

risk, and energy derivatives.

Invited Speakers: Y. Ait Sahlia, O. Barndorff-Nielsen, C. Chiarella, E. Eberlein, R. Elliott, R. Frey, R. Gallant, W. Härdle, C. Heyde, J. Jacod, P. Kofman, A. McNeil, A. Novikov, A. Pagan, E. Platen, W. Runggaldier, U. Schmock, M. Sørensen, G. Tauchen, Y. Tsukuda, J. van der Hoek.

6 MEETINGS IN 2001

XXI International Seminar on *Stability Problems for Stochastic Models*

Date: 28 January to 3 February 2001

Place: Eger, Hungary

E-mail: <stabil@neumann.math.klte.hu>, <kolchin@mi.ras.ru>

Web-pages: <http://neumann.math.klte.hu/~stabil>, <http://bernoulli.mi.ras.ru>

The XXI International *Seminar on Stability Problems for Stochastic Models* is organized under the auspices of the Steklov Mathematical Institute of the Russian Academy of Sciences, Moscow State University, Institute of Mathematics and Informatics of the University of Debrecen and Károly Eszterházy College of Education, Eger.

Eger is situated in the northeastern Hungary between the Bükk and Mátra mountains about 130 km to the north-east of Budapest. Eger with its historic monuments and therapeutic baths is one of the most popular tourist attractions in Hungary. Eger's surroundings also display some of most significant vineyards in Europe producing such famous brands of wines as *leányka* and the *bull's blood*.

Scope of the seminar:

- limit theorems of probability theory and mathematical statistics,
- characterizations of probability distributions and their stability,
- theory of probability metrics,
- limit theorems and characterization problems in stochastic analysis,
- stochastic processes and queueing theory,
- applied statistics,
- actuarial and financial mathematics,
- applications in informatics and computer sciences.

This seminar is dedicated to the 70th jubilees of Mátyás Arató, the organizer and Chairman of some previous seminars, and Vladimir Zolotarev, the founder and Chairman of the seminars on *Stability Problems for Stochastic Models*.

The program will include invited and contributed paper sessions, and poster sessions. The proceedings of the seminar will be published in the *Journal of Mathematical Sciences*. It is assumed that the résumés of the talks will be published in *Theory of Probability and Its Applications*.

Programme and organizing committee

- M. Arató (Debrecen, Hungary), Honorary Chair-

man of the Seminar

- V.M. Zolotarev (Moscow, Russia), Honorary Chairman of the Seminar
- Z. Daróczy (Debrecen, Hungary), Chairman of the Seminar
- V.Yu. Korolev (Moscow, Russia), Co-chairman of the Program and Organizing Committee
- G. Pap (Debrecen, Hungary), Co-chairman of the Program and Organizing Committee
- A. Balkema (Amsterdam, The Netherlands)
- A. Benczúr (Budapest, Hungary)
- V.E. Bening (Moscow, Russia)
- A.V. Bulinski (Moscow, Russia)
- L. Csóke (Eger, Hungary)
- S. Csörgő (Szeged, Hungary)
- I. Fazekas (Debrecen, Hungary)
- J. Fritz (Budapest, Hungary)
- V.V. Kalashnikov (Moscow, Russia)
- J. Kormos (Debrecen, Hungary)
- V.M. Kruglov (Moscow, Russia)
- P. Major (Debrecen, Hungary)
- G. Michaletzky (Budapest, Hungary)
- J. Mijneer (Leiden, The Netherlands)
- T. Móri (Budapest, Hungary)
- E. Omey (Brussels, Belgium)
- A. Plucińska (Warsaw, Poland)
- L. Szeidl (Pécs, Hungary)
- M. van Zuijlen (Nijmegen, The Netherlands)
- A.V. Kolchin (Moscow, Russia), Secretary of the Organizing Committee
- S. Baran (Debrecen, Hungary), Secretary of the Organizing Committee

Registration fees: 60 USD for the participants, 35 USD for accompanying persons, 30 USD for students and Ph.D. students.

Accommodation: approximately 35 USD per day per person in a double room at the hotel (meals included), 25 USD for students and Ph.D. students.

Deadlines

Pre-registration	28 February 2000
2nd announcement	31 May 2000
Submission of abstracts	15 October 2000
3rd announcement	20 December 2000

Addresses for Pre-Registration Write to either of the following addresses:

- Institute of Mathematics and Informatics, University of Debrecen 4010 Debrecen, P.O. Box 12, Hungary

- Steklov Mathematical Institute of the Russian Academy of Sciences, 8 Gubkin Street, 117966 Moscow, Russia

Further information is available from the Web pages indicated above.

► **Workshop QRANDOM on *Quantum Stochastics***

Date: 12-16 February 2001

Place: EURANDOM (Eindhoven, Netherlands)

Web-page: <http://www.math.uu.nl/people/gill/qrandom.html>

BS-Liasion: Richard Gill (Utrecht; gill@math.uu.nl)

The workshop Qrandom is part of the Bernoulli Society's programme for the World Mathematical Year 2000. It will be held at the EURANDOM institute at Eindhoven, the Netherlands, and is devoted to the following themes:

- quantum probability theory,
- quantum statistics and information theory,
- quantum optics,
- quantum computing.

The aim is to bring together physicists and mathematicians interested in stochastic aspects of quantum mechanics, especially as connected to recent developments in quantum computing, cryptography, communication. We will pay attention to stochastic process models in quantum optics, decoherence and more generally, of continuous time observation of a quantum system; to statistical inference on quantum states, to quantum tomography and to other approaches to quantum state reconstruction; and to the interplay between 'quantum probability' and 'classical probability' modelling.

The meeting will take the form of a small-scale workshop of about four days with around 40 par-

ticipants. Appended to this, as will be the case for the other World Mathematical Year meetings organized by the Bernoulli Society and other organizations, will be a more large-scale, open and public-oriented one day happening with further speakers, to bring to the public the role of mathematics in the modern world. On this day we will pay attention to philosophical aspects (locality, measurement problem), cosmology, and to societal/technological implications (quantum computers etc).

Before the meeting, a Concentrated Advanced Course is planned, jointly organized with the MaPhySto network (based in Aarhus), in order to allow interested beginners to get a quick introduction to the subjects of the workshop. This course will either be held at EURANDOM or at the University of Utrecht.

The workshop will be organized and prepared by a committee of three, namely

- Richard Gill (Utrecht; gill@math.uu.nl)
- Hans Maassen (Nijmegen; maassen@sci.kun.nl)
- Adriaan Tip (Amsterdam; tip@amolf.nl)

► **SPA'01: 27th International Conference on Stochastic Processes and their Applications**

Date: 9–13 July 2001

Place: Cambridge, UK

Organizer: J.R. Norris

E-mail: [<spa27@statslab.cam.ac.uk>](mailto:spa27@statslab.cam.ac.uk)

Third Bayesian Nonparametrics Inference Workshop

Date: 27 July 27 – 2 August 2001

Place: Ann Arbor, Michigan, USA

Contact: Paul Damien (University of Michigan, USA; damien@damien.bus.umich.edu)

The third Bayesian Nonparametrics Inference Workshop continues the series of meetings previously held in Belgirate (Italy) and Reading (England). This series of international Bayesian meetings is fast becoming the major venue for presentation and dissemination of research on Bayesian nonparametric statistical methodology and its applications.

Bayesian nonparametric statistics is one of the most dynamic areas of current statistical development. Not only is it rapidly developing in all of the classical areas of statistics, but it is leading the way in a host of more modern developments such as biomedicine, image processing, graphical models, geology, business (finance, economics and marketing) and much of computational statistics in general. In addition, it is becoming the method of choice in a host of application areas. Indeed, numerous groups of Bayesian nonparametric researchers are growing in other sciences, engineering, and industry; often, these groups do not contain statisticians. Finally, this spectacular growth in Bayesian statistics is truly a worldwide phenomenon, with large groups of Bayesian researchers developing in dozens of countries.

The main purpose of the Workshops is to bring together this diverse community of Bayesians to focus on modern developments in the various areas and to initiate communication between the various groups. The Bayesian world is changing so rapidly, and in

so many diverse ways, that it is increasingly difficult to monitor the various strands. There tends to be considerable duplication of effort because of lack of contact of the various groups, and breakthroughs in one group take increasingly longer to filter through to other Bayesian groups. The history and format of the Workshops strongly encourages interactions and knowledge transfer between the differing communities.

The Workshop will consist of 40 to 45 invited talks by leaders in Bayesian Statistics and its applications; substantial time for floor discussion following each talk will be allowed. At most two poster sessions will also be held, allowing each participant the opportunity of presenting their research. Finally, a pre-conference tutorial will be held, aimed at graduate students and new researchers.

Organizing committee

- James O. Berger (Duke University, USA)
- Paul Damien (University of Michigan Business School, USA)
- David Draper (University of Bath, UK)
- Edward I. George (University of Texas - Austin, USA)
- Roderick J. Little (University of Michigan, USA)
- Pietro Muliere (Università Luigi Bocconi, Italy)
- Vijay M. Nair (University of Michigan, USA)
- Adrian F.M. Smith (Queen Mary and Westfield College, UK)
- Stephen G. Walker (University of Bath, UK)

International conference on *Extremes in Theory and Practice*

Date: 6-10 August 2001

Place: Leuven, Belgium

Contact: Jan Beirlant (University Center of Statistics, Katholieke Universiteit Leuven, de Croylaan 52B, B-3001 Heverlee; tel:+32-16-322789; fax:+32-16-322831; jan.beirlant@wis.kuleuven.ac.be)

Satellite meeting of 23rd EMS.

► The 23rd European Meeting of Statisticians

Date: 13-19 August 2001

Place: Funchal (Island of Madeira), Portugal

Programme Chair: Anthony C. Davison (Ecole polytechnique fédérale de Lausanne)

Special lectures

Forum lecture: Peter Donnelly (Oxford): Some statistical challenges in modern genetics

Opening lecture: Frank den Hollander (Eindhoven): Polymer chains

Closing lecture: Andrew Barron (Yale): Information theory in probability and statistics

Special invited lectures

- Veronique Gayraud (Marseille): Statistical

- mechanics of neural networks
- Irene Gijbels (Louvain): Smoothing and discontinuities
- Soeren Asmussen (Lund): Rare event simulation

Sessions. This is the list of the invited speakers sessions, with the name of the organizers, followed by the names of the speakers (where already known).

Bayesian nonparametrics: Stephen Walker (UK)

Disease mapping and spatial epidemiology: Sylvia Richardson (F)

Stochastic models in telecommunications: Walter Willinger (USA)

Statistics of extremes: Ivette Gomes (P)

Perfect simulation: Jesper Møller (DK):

D. Murdoch (Western Ontario), E. Thönnies (Warwick), G. Nicholls (Auckland)

Probability and statistics in bioinformatics: Timo Koski (SW)

Quantum probability and statistics: Inge Helland (N): L. Accardi (Rome), V. P. Belavkin (Nottingham), R. D. Gill (Utrecht)

Causal inference and graphical modelling: Nanny

Wermuth (D)

Stochastic models in finance: Wolfgang Runggaldier (Padua)

Statistics in the environmental sciences: Feridun

Turkman (P): J. A. Tawn (Lancaster), A. Soares (Lisbon), J. V. Zidek (British Columbia)

Statistical mechanics: Pierre Picco (F): M. E. Vares (Rio de Janeiro), C. Newman (New York), F. Martinelli (Rome)

Recent developments in time series: Jan Beran (D)

Probability approximations for rare events: Holger Rootzen (SW)

Asymptotic statistics: Aad van der Vaart (NL)

Concentration of measure: A. N. Other

Programme Committee:

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

53rd Session of ISI

Date: 22-30 August 2001

Place: Seoul, Korea

Web-site: <http://www.nso.go.kr/isi2001>

BS programme representative: Nick Fisher (Nick.Fisher@cmis.CSIRO.AU)

Organization The Hosting Body of the 53rd Session of the ISI consists of the Honorary Committee, the National Organizing Committee and the Session Patrons. The Honorary Committee will be finalized in 2000, possibly headed by the President of the Republic of Korea. The NOC is composed of representatives from the relevant ministries of the Korean government, statistical organizations and institutes, the city of Seoul, and many other influential bodies. The National Organizing Committee consists of a Council, an Executive Committee, an Executive Secretariat, and a Local Programme Committee. The National Statistical Office is primarily responsible for preparing the Seoul Session.

ISI Programme Committee of the 53rd ISI Session

- Chairman: Richard Gill (The Netherlands)
- Standby-Chair: Jef Teugels (Belgium)
- Vice-Chairman: Jae-Chang Lee (Korea)
- Members: Fred Vogel (USA), Bo Bergman (Sweden), Murray Cameron (Australia), Anil Gore (India), Tom Louis (USA)

Topics and Organizers of the Invited Paper Meetings

- Internet: network management and engineering performance, Glenn Stone (Australia)
- Statistics in bioinformatics, Charles E. Lawrence (USA)
- Perfect simulation, J. Fill (USA)
- Spatial Statistical Modeling, with Environmental Applications, Noel Cressie (USA)
- Clinical Trials of Herbal Medicine, Young Jack Lee (US NIH and Hanyang Univ, Seoul, Korea)
- Large Data Bases and Medical Research, To be announced
- Technology and Statistical Education, Tae Rim Lee (Korea)
- Women's Contributions to Leadership in Statistical Education, Martha Aliaga (USA)
- Quality issues in statistics, G. Brackstone (Canada)
- Combining data from different sources, Tim Holt (UK)
- The role of official statistics in university curricula, Reiner Staeglin (Germany)
- Education and the Internet & Effective structures for the Net, Brian Phillips (Australia)

- Internet and Innovative Data dissemination, Heli Jeskanen-Sundstrom (Finland)
- Internet Data Collection, Warren Mitofsky (USA)
- Disclosure Control and Data Access, Luigi Biggeri (Italy)
- Multiple Frame Surveys, Alvaro Gonzalez-Villalobos (Argentina)
- Measurement of E-commerce, Paul Cheung (Singapore)
- Robust inference and model building, Elvezio Ronchetti (Switzerland)
- Recent advances in survival analysis, Winfried Stute (Germany)
- Concentration inequalities and information theory, Paul Shields (USA)
- Hidden Markov chains, Timo Koski (Sweden)
- Statistics for spatial and spatial-temporal processes, Adrian Baddeley (Australia)
- Martingale methods in financial modelling, Marek Musiela (Australia)
- Functional data analysis, J. O. Ramsay (Canada)
- Analysis of high-dimensional data, David Rocke (USA)
- Topics in probability theory, Paul Dupuis (USA)
- Statistical physics methods and combinatorial optimization, Sung-Chul Lee (Korea)
- Analysis of online monitoring data, Wolfgang Schmid (Germany)
- Statistics in Information Retrieval, Jung Jin Lee (Korea)
- Monte Carlo Filtering, Dominic Lee (Singapore)
- Interactive Graphical Data Analysis / Statistical Visualization, Todd Ogden (USA)
- Statistical Methods for Intrusion Detection, D.J. Marchette (USA)
- Computational Issues in Nonparametric Bayes, Lancelot James (USA)
- Statistical Image Analysis: Human Brain Mapping, Dan Naiman (USA)
- Non- and Semiparametric Smoothing Regression, Michael Schimek (Austria)
- Simulation from Complicated Multivariate Distributions, Ehsan Soofi (USA and Iran)
- Optimization Techniques in Statistics, Yadolah Dodge (Switzerland)
- Forum: IASE and statistics education in developing countries, Maria-Gabriella Ottaviani (Italy)
- Undergraduate level statistics programmes, Shen Shir Ming, Hong Kong (China)
- The Future of Statistics Education Research, Joan Garfield (USA)
- Research on teaching statistics at School and University levels, Susan Starkings (UK)
- Undergraduate statistics education in non-statistics degree programmes, Elisabeth Svenssen (Sweden)
- Continuing Statistics Education in the Workplace, Carol Blumberg (USA)
- Postgraduate training of statisticians, Gilberte Schuyten (Belgium)
- Official statistics in government decentralisation, Pilar Martin-Guzman (Spain)
- How to measure R&D outputs statistically? To be announced
- Efficiency in technical cooperation in statistics, Tony Williams (U.K) and Ronald P.M. Lutikhuizen (The Netherlands)
- Statistics and the mass media, Fred Ho, Hong Kong (China)
- Ethical issues and official statistics, W. De Vries (Netherlands)
- Development indicators: how to improve and harmonize them internationally, Michel Ward (UK)
- SCORUS: A standard regional reference system as prerequisite for internationally comparable regional statistics, Rosa Giaimo (Italy)
- SCORUS: Measuring inequalities in large urban areas, Markandey Rai (India)
- The Role of Survey Sampling in the 21st Century, John Cornish (New Zealand)
- Response Errors, Cathy Dippo (USA)
- Standardised Survey Interviewing: Is it A Good Thing? Barbara Bailar (USA)
- Linked Employer-Employee Data, Cynthia Clark (USA)
- Multilevel Models for Survey Design and Analysis, Chris Skinner (UK)
- Price/Production Indices, Dennis Trewin (Australia)
- Edit and Imputation Techniques, John Kovar (Canada)
- Statistics in Korea: History, Role in Economic Development and Current Statistical System, To be announced
- Issues of Risk Assessment in Asian Countries, Byung-Soo Kim (Korea)
- Marine resource estimation, Tore Schweder (Norway)
- Recent work of Young Korean and Japanese probabilists, S. Ogawa (Japan)
- Topics in human genetics, To be announced
- Sampling problems in biology and epidemiology, To be announced
- Noncompliance in clinical trials, To be announced
- Relation between biomathematical modelling and biostatistics, To be announced
- Spatial statistics in an agricultural environment, Alfred Stein (Netherlands)
- The role of statistical science in the assessment of air quality, Lawrence H. Cox (USA)
- Statistics for financial stability, B. Meganck (Belgium)
- Millenium Anniversaries (Bayes, Bernoulli, Fechner), Chris Heyde (Australia)
- Border and household surveys, Scott Meis (USA)
- Contemporary Methods in Quality Management, Ronald Does (Netherlands)
- Measuring the Status of Women and Minorities in Society, Nanjamma Chinnappa (India)

7 ADVANCED COURSES

30th Probability Summer School

Date: 17th August – 2nd September 2000

Place: Saint-Flour (Cantal), France

Organizer: P. Bernard (Université Blaise Pascal, Mathématiques Appliquées, F-63177 Aubiere Cedex; bernard@ucfma.univ-bpclermont.fr)

Web-site: <http://www.lma.univ-bpclermont.fr/stflour/>

This event is the ‘Year 2000 Summer School’ of *The European Mathematical Society*.

This school is especially intended for Ph.D. candidates and confirmed searchers in probability theory and applications, as well as researchers from banks, dealing with markets and option prices, and researchers from industry dealing with statistical physics.

This summer school, which lasts 17 days, is intended to provide:

- three high level series of fifteen hours, giving a deep view of research in an advanced domain;
- allowing European probabilists to meet, exchange and present their work in short lectures (40 lectures of 40 minutes each);
- Facilitate exchanges between top level theor-

icians and practitioners of probability theory and statistics and their applications in industry and finance.

Invited speakers

- Sergio Albeverio (Professor, Universität Bochum, Germany), *Dirichlet forms and infinite dimensional processes: Theory and Applications*
- Walter Schachermayer (Professor, Universität Wien, Austria), *Mathematical Finance*
- Michel Talagrand, Directeur de Recherche, CNRS, France), *Spin glasses*

A limited number of grants covering school fees and accommodation are available for young participants who definitely need financial support.

Course on *Spatial Stochastic Processes*

Date: 1-8 July 2001

Place: CIME (International Mathematical Summer Center) in Martina Franca, Italy

Director: Ely Merzbach (Bar-Ilan University)

Contact: CIME Foundation (Italy; cime@math.unifi.it)

Web-page: <http://www.math.unifi.it/~cime>

The theory of stochastic processes indexed by a partially ordered set has been the subject of much research over the past twenty years. The objective of this summer school is to bring to a large audience of young probabilists the general theory of spatial processes, including the theory of set-indexed martingales and to present the different branches of applications of this theory: Stochastic geometry, spatial statistics, empirical processes, spatial estimators and survival analysis. This theory has a broad variety of applications in environmental sciences, social sciences, structure of material and image analysis.

Courses The following sets of 5/6 hours lectures each in English will be offered:

- Mixing results for Critical Nearest Particle Systems via Spectral Gap Estimates, by Tom Mount-

ford (University of California, Los Angeles)

- Level sets and excursions of the Brownian sheet, by Robert Dalang (Ecole Polytechnique Fédérale de Lausanne)
- Weak convergence of set-indexed martingales, by Gail Ivanoff (University of Ottawa)
- Set-indexed martingales and point processes, by Ely Merzbach (Bar-Ilan University)
- Stochastic Geometry of spatially structured birth and growth processes with applications to polymers crystallization processes, by Vincenzo Capasso (Università di Milano)
- Local time and sample path properties of n -parameter processes, by Marc Dozzi (University of Nancy)

Seminars A number of seminars will be offered

during the course.

Lecture Notes These will be available as draft at the Course and will appear soon after in the CIME subSeries of the Springer-Verlag Lecture Notes in Mathematics.

Applications Contact CIME via the above-indicated Web page. No registration fees are due.

An important consideration in the acceptance of the application is the scientific relevance of the Course to the field of interest of the applicant. Applicants

are requested therefore to submit along with their application, a scientific curriculum and a letter of recommendation.

There is a chance of having your expenses partially covered by the European Union. The action of the programme is intended to support young scientists up to 35 years old. Researchers should be citizen of a member state of the European Union or reside in such a state for at least one year. Please quote in the application the need of support and conditions for eligibility.

8 MISCELLANEA

Expression of Sympathy

The participants of the International Conference on "Environmetrics and Statistics in the Earth and Space Sciences (ESESS)", held at the Athens University of Economics and Business, Athens, Greece, on 23-27 August 1999, unanimously expressed their sympathy and support to the people of Turkey on the suffering that they are experiencing from the devastating earthquake of 17 August 1999. This motion was made immediately after the recommendation of Professor Evdokia Xekalaki, Chair of the hosting department of Statistics, during her inaugural speech in the opening session of the conference.

This expression of sympathy and support is surely shared by all members of the Society. (Ed.)

Post-doctoral fellows at EURANDOM

The European research institute EURANDOM carries out research in mathematical statistics, probability theory, operations research and their applications. At present, research subjects are Statistics and its applications (including applications in industry and in molecular biology), Interacting stochastic systems, Financial stochastics and Stochastic networks.

EURANDOM offers a stimulating environment for a research staff that presently consists of approximately 25 internationally recruited post-doctoral researchers and a small number of graduate students. Colloquia, workshops and an extensive programme for senior visitors are part of our scientific activities. Postdoctoral fellows at EURANDOM do not have teaching obligations, but if you are eager to teach at the graduate level, this can usually be arranged.

Funding for working at EURANDOM as a post-doc can be obtained in two different ways. One possibility is to apply to the national research council in your country of residence for a stipend for you to conduct research as a post-doc at EURANDOM. We have formal and informal agreements with a number of these councils in Europe that will favourably consider your request for such a stipend. As you need information about the situation in your home country with regard to EURANDOM and as EURANDOM has to support your application for such a stipend, you are encouraged to send your application to EURANDOM first, before taking any further steps.

A second possibility is to apply for a post-doc fellowship from EURANDOM itself. In the second half of this year a number of such fellowships will be available. EURANDOM postdoctoral fellows receive an appointment for 2 years with a possible extension.

In either of the two cases outlined above, candidates for postdoctoral work at EURANDOM should send a letter of application together with a curriculum vitae with full educational details and a list of publications, three letters of recommendation, (p)reprints of selected papers or a thesis abstract to

Professor W.R. van Zwet, Scientific Director
EURANDOM, P.O. Box 513,
5600 MB Eindhoven, The Netherlands
Phone + 31 40 247 8100
Fax + 31 40 247 8190
E-mail: <kamperman@eurandom.tue.nl>

For more information about EURANDOM, please consult: <http://www.eurandom.tue.nl>

New Managing Committee of the *Fachgruppe Stochastik*

Within the German Mathematical Association (Deutsche Mathematiker-Vereinigung, DMV) there is a special interest group for Probability & Statistics (Fachgruppe Stochastik) with currently about 300 members. This group wants to foster the development and application of Probability Theory and Statistics. This includes the organization of conferences and workshops, the support of young researchers, contact with related disciplines and societies, and the representation of our fields in educational and governmental matters. During the German Open Conference on Probability and Statistics in Hamburg, 21-24 March 2000, the members elected a new managing committee:

- Volker Schmidt, Ulm (chair; schmidt@mathematik.uni-ulm.de)
- Dietmar Pfeifer, Hamburg (vice chair; pfeifer@math.uni-hamburg.de)
- Volker Nollau, Dresden (secretary; nollau@math.tu-dresden.de)
- Waltraud Kahle, Magdeburg (treasurer; wkahle@imst.math.uni-magdeburg.de)
- Lutz Duembgen, Luebeck (internet services; duembgen@math.mu-luebeck.de)

Lutz Duembgen

Alternative Institutional Subscription Models for Stochastic Processes and their Applications

From the Year 2000 onwards, Elsevier Science is making alternative subscriptions models available for the international journal *Stochastic Processes and their Applications*. For detailed information, visit

<http://www.elsevier.nl/locate/altspa>

Ursula van Dijk
Marketing Manager, Elsevier Science

Correction

The caption of the photo on page 15 of *Bernoulli News* vol.6, no. 2, is incorrect: the printed name Dimitris Podiotis should be replaced by the name of the true award recipient: Dimitra Pinotsi.

9 WHO IS WHO IN THE *Bernoulli Society*

Officers

President: D. Siegmund (Stanford, USA; dos@stat.stanford.edu)

President Elect: P. Hall (Canberra, Australia; halpstat@pretty.anu.edu.au)

Past President: L. H. Y. Chen (National University of Singapore, Singapore; lhychen@math.nus.edu.sg)

Scientific Secretary: W. S. Kendall (Warwick, U.K.; w.s.kendall@warwick.ac.uk).

From May 2000: Enno Mammen (Heidelberg, Germany; enno@statlab.uni-heidelberg.de)

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

Treasurer: A. Gut (Uppsala, Sweden; allan.gut@math.uu.se)

From January 2001: Mathisca de Gunst (Amsterdam, The Netherlands; degunst@cs.vu.nl)

Executive Secretary: Marcel Van den Broecke (International Statistical Institute, The Netherlands; isi@cbs.nl)

Council Members 1997–2001

Elja Arjas (Helsinki, Finland; Elja.Arjas@rni.helsinki.fi)

Adrian Baddeley (University of Western Australia, Australia; adrian@maths.uwa.edu.au)

Dimitri Chibisov (Steklov Institute Moscow, Russia; chibisov@prob.mian.su)

Victor Pérez-Abreu (Guanajuato, Mexico; pabreu@fractal.cimat.mx)

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

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

Council Members 1999–2003

Masatoshi Fukushima (Osaka, Japan; fuku@ipcku.kansai-u.ac.jp)

Luis Gorostiza (Mexico City, Mexico; gortega@servidor.unam.mx)

Iain Johnstone (Stanford, USA; imj@stat.stanford.edu)

Jana Jurecková (Praha, Czech Republic; jurecko@karlin.mff.cuni.cz)

Jean-Francois Le Gall (Paris, France; legall@dmi.ens.fr)

Bernard Silverman (Bristol, U.K.; B.W.Silverman@bristol.ac.uk)

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, Denmark; atsoebn@mi.aau.dk)

The Committee for Conferences on Stochastic Processes (CCSP):

Chair: M. Keane (CWI Amsterdam, The Netherlands; m.s.keane@cwi.nl)

The European Regional Committee (ERC):

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

From 2000: Michael Sørensen (Denmark)

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

Chair: E. Waymire (Oregon State University, USA; waymire@math.orst.edu).

From 2000: David Brillinger (University of California at Berkeley, USA; brill@stat.berkeley.edu)

The Committee on Probability and Statistics in the Biological Sciences (CPSBS):

Chair: Terry Speed (University of California at Berkeley, USA; terry@wehi.edu.au)

The Latin America Regional Committee (LARC):

Chair: R. Pericchi (University of Caracas, Venezuela; pericchi@cesma.usb.ve)

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

Chair: C. R. Hwang (Academia Sinica, Taiwan; mahwang@ccvax.sinica.edu.tw)

Editors

BERNOULLI: O. E. Barndorff-Nielsen (University of Aarhus, Denmark; atsoebn@mi.aau.dk)

Bernoulli News: A. Azzalini (University of Padua, Italy; azzalini@stat.unipd.it)

ISI Review: E. Arjas (University of Helsinki, Finland; Elja.Arjas@rni.helsinki.fi)

JTSA: M.B. Priestley (University of Manchester, UK; m.b.priestley@umist.ac.uk)

JSPA: O. Zeitouni (Technion, Haifa, Israel; zeitouni@ee.technion.ac.il)