# IMS Bulletin



#### January/February 2004

#### **CONTENTS**

- 2 Members' News: Contacting the IMS
- 3 Annual Survey reports
- 4 President Looks Back With Interest
- 5 Statistics for Professionals
- 6 JCGS Special Issue; Last call for Laha
- **8 Offers & Competitions**
- 10 **Obituary:** Richard L Anderson
- 11 IMS Meetings
- 19 Other Meetings and **Announcements**
- 21 Employment **Opportunities**
- 30 Treasurer's Report
- 37 International Calendar of **Statistical Events**
- 39 Information for **Advertisers**

## **Programming IMS Meetings**



Andrew Nobel writes: The IMS Program Secretary oversees IMS involvement in, and sponsorship of, professional meetings around the world. I began my three year

tenure as Program Secretary in August, and will endeavor to maintain the very high standards set by my energetic and capable predecessor Susan Murphy. Below is an overview of IMS sponsorship and planning of the main annual meetings.

IMS supports professional meetings through sponsorship or co-sponsorship. In each case, support takes the form of advertisement in the IMS Bulletin and website, access to members and membership lists, and IMS endorsement. The IMS does not offer financial support for sponsored or co-sponsored meetings, but we do share in the profits or losses of some sponsored meetings. More information is at http://imstat.org/program/ numbered.htm.

IMS also provides support, and limited funds, for mini-meetings, which are one- or two- day scientific workshops organized by IMS members (http://imstat.org/program/ minimeeting.htm). The format of mini-meetings is meant to promote the intensive exchange of ideas; they are short, informal and focused on topics of active research.

The planning of the scientific program for sponsored IMS meetings typically begins with the selection of an IMS program chair, who proposes and solicits ideas for invited sessions, and who names session organizers.

The principal annual meetings sponsored by the IMS are ENAR, WNAR, the JSM, and the IMS Annual Meeting. The IMS Eastern Regional Meeting (ENAR) is held jointly with Biometrics Society in late March of each year, with the planning beginning in January of the previous year. The IMS Western Regional Meeting (WNAR) is also held jointly with the

Continued on page 5



Included with this issue: two membership forms.

Please pass them on to people who may be interested in IMS membership.

Don't forget to tell students that membership is free!

## **IMS** Bulletin

Volume 33, Issue 1 January/February 2004 ISSN 1544-1881

## Contact Information

Bulletin Editor Bernard Silverman Assistant Editor Tati Howell

To contact the IMS Bulletin:

Send by email: bulletin@imstat.org or mail to: IMS Bulletin 20 Shadwell Uley, Dursley GL11 5BW UK

To contact the IMS regarding your dues, membership, subscriptions, orders or change of address:

Institute of Mathematical Statistics Dues and Subscriptions Office 9650 Rockville Pike, Suite L2310 Bethesda, MD 20814-3998 USA

**t** 301.634.7029 **f** 301.634.7099

e staff@imstat.org

e ims@imstat.org

To contact the IMS regarding any other matter, including advertising, copyright permission, offprint orders, copyright transfer, societal matters, meetings, fellows nominations and content of publications:

Executive Director, Elyse Gustafson IMS Business Office PO Box 22718 Beachwood, OH 44122 USA t 216.295.2340 f 216.295.5661

2 · IMS Bulletin Volume 33 · Issue 1

## **Member News**

#### **David Banks receives Roger Herriot Award**

David Banks, Professor of the Practice of Statistics at Duke University, has received the Roger Herriot award, which recognizes individuals who develop unique approaches to the solution of statistical problems in federal data collection programs. David has made significant contributions to federal statistics through his work at the National Institute of Standards and Technology, the Department of Transportation Statistics, and the FDA. He pioneered the use of Bayesian statistics for metrology, helped to build a new federal statistical agency (the Bureau of Transportation Statistics), and has led efforts to apply statistical methods for risk analysis and game theory to counter bio-terrorism.

#### **New AOS Editors**

The Annals of Statistics has two new editors. On January 1, 2004, Morris L. Eaton (below left) and Jianqing Fan (below right) took





information, is available at http://www.imstat.org/aos

over from John Wellner and John Marden. More details about *AOS*, including the contents of recent and future issues, and subscription

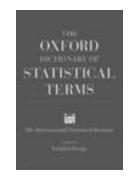
#### 'Great' IMS members

Long-standing IMS members Jagdish Chand Ahuja and Calyumpadi R Rao were recently listed in *One Thousand Great Americans*, published by the International Biographical Centre, Cambridge, UK.

## Contributions sought for Statistics Dictionary

The International Statistical Institute (ISI) and Oxford University Press (OUP) publish *The Oxford Dictionary of Statistical Terms* (Ed: Yadolah Dodge), now in its sixth edition. Work is already in progress for follow up editions. Daniel Berze, ISI Director, announces the creation of a website that has been designed to allow input for future editions, http://www.cbs.nl/isi/dictionarysubmitForm.htm

You can contribute by providing suggestions for new terms, recommendations for new definitions or references, or corrections to existing terms or references.



The first edition, known as the *Dictionary of Statistical Terms*, was edited in 1957 by Sir Maurice Kendall and Dr W R Buckland. As one of the first dictionaries of statistics, it set high standards for the subject, and became a well-respected reference. The sixth edition has been updated and extended to include the most up-to-date terminology and techniques in statistics. Significant revision and expansion from an international editorial board of senior statisticians has resulted in a comprehensive reference text which includes 30 per cent more material than previous editions.

## 2002 Annual Survey of the Mathematical **Sciences: Second & Third Reports**

2002 Annual Survey

Faculty Profile Enrollment and Undergraduate Degrees/Majors Profile Graduate Student Profile

of the Mathematical Sciences

The Annual Survey of the Mathematical Sciences is directed by a joint committee of the AMS, ASA, IMS and MAA.

The 2002 Annual Survey represents the forty-sixth in an annual series begun in 1957 by the American Mathematical Society. The 2002 Annual Survey Second and Third Reports have been published in the Notices of the American Mathematical Society. Some highlights are shown below.

Full copies of all reports published since 1996 are available at http://www.ams.org/employment/surveyreports.html.

#### **New doctoral recipients:** number hits 12 year low

There were 960 new doctoral recipients in the Mathematical Sciences from US institutions in 2001-02. This number continues a five year downward trend, and is the lowest annual number of new doctoral recipients reported since 1989-90. (Statistics and Biostatistics doctorates form the largest subgroup, with 253).

#### US citizen doctoral recipients drop by 20%

This year's drop in the number of new doctoral recipients is almost entirely due to the drop in the number of recipients

#### Past IMS Bulletin Editors

Leo Katz (1972-74); Dorian Feldman (1975-80); William C Guenther (1981-86); George P H Styan (1987-92); Susan R Wilson (1992-97); Dipak K Dey (1998-2001) who are US citizens, a fifth lower than last year's number, 532. Again, the count of 428 doctoral recipients who are US citizens is the lowest annual figure reported

> since 1989-90. Fewer than half of all doctoral recipients are US citizens.

#### ercentage of female ctorates up (just)

Women totaled 31% of all new doctoral recipients, up from 29% last year.

Unemployment rate falls, but large drop in Business & ry positions

The final unemployment rate for doctoral recipients was 2.9%, the lowest reported since 1990. 88% of new doctoral recipients found employment in the US, slightly lower than last year. Two thirds took US academic positions, slightly up on last year. However, positions in Business and Industry dropped substantially, by nearly a third.

#### Statistics Graduate Student numbers rise

The estimated number of full-time graduate students in Group IV (the 86 US doctoral granting departments in statistics and related fields) increased to 3,996 from 3,735 last year. Of these, over half are women, and 43% are US citizens.

The Second and Third Reports are written by Ellen E. Kirkman, James W. Maxwell, and Kinda Remick Priestley, and are available from the AMS website above.

President Terry Speed

president@imstat.org

President-Elect Louis Chen

president-elect@imstat.org

Past President Raghu Varadhan

past-president@imstat.org

**Executive Secretary** Alicia Carriquiry

alicia@iastate.edu

Treasurer Julia Norton

jnorton@csuhayward.edu

**Program Secretary Andrew Nobel** 

nobel@email.umc.edu

Annals of Statistics Morris Eaton

> eaton@stat.umn.edu & Jianging Fan jqfan@princeton.edu

Annals of Probability Steven Lalley

annals@galton.uchicago.edu

**Annals of Applied Probability** 

Robert Adler

radler@ie.technion.ac.il

George Casella Statistical Science

statsci@stat.ufl.edu

IMS Lecture Notes - Monograph Series

Richard Vitale

rvitale@uconnvm.uconn.edu

Managing Editor - Statistics

Paul Shaman

shaman@wharton.upenn.edu

Managing Editor - Probability

Michael Phelan phelan@chapman.edu

**Electronic Journal of Probability** 

ejp@math.washington.edu

**Electronic Communications in Probability** 

Martin Barlow

ecp@math.washington.edu

Managing Editor - EJP/ECP

**Zhenqing Chen** 

ejpecp@math.washington.edu

**IMS Bulletin** Bernard Silverman

& Tati Howell

bulletin@imstat.org

Web Editor Hemant Ishwaran

ishwaran@bio.ri.ccf.org

**Associate Program Secretary** 

Maury Bramson

bramson@math.umn.edu

## President's Column: History matters



IMS President Terry Speed writes:

Let's talk about the past of probability and statistics. Can you name an event you would have liked to witness, characters you wish

you could have met, favourite stories you like telling? I wonder if you think of these things as history, and whether you think any of it matters.

Perhaps you think of the history of probability and statistics as the linear development of its subject matter, the orderly passage of concepts, tools and techniques from their beginnings, through a process of formulation, clarification, theoretical analysis, application and refinement: in brief, through progress. Maybe you are sceptical of such a neatly structured view of our history, preferring to believe history-as-progress is just one convenient way to structure the material—appealing to the boosters, but bearing little resemblance to what really happened. Or maybe you believe history is entirely a creation of historians, which—like so much else—is subject to political, religious, national and gender biases, so that what really happened is up to them to decide?

But didn't we learn at school that history is about dates: who did what, and when? So did Gauss invent least squares in 1795, or was it Legendre, who published the method in 1805? The same questions might be asked about conditional probability, or the notion of expectation, or hidden Markov models. Should we care about the origins of these parts of our subject? Does it matter how, why and in what context they arose? And is any of this relevant to the student or practitioner of today? Of course I wouldn't be going on like this if I didn't think the answers to these last questions were 'yes, we should care', 'yes, it does matter' and 'yes, it

is relevant'. Let me tell you why I think so, through an example.

Firstly, I like historical events, people, and stories, and I really like the historical approach to our subject, perhaps because all of these things humanize and help me make sense of what is to me a fairly dry and disorganized subject. The published discussions from some meetings of the Research Section of the Royal Statistical Society have long fascinated me, particularly the one from March 28th 1935 when RA Fisher began his discussion of a paper by Jerzy Neyman by saying that he "had hoped that Dr Neyman's paper would be on a subject with which the author was fully acquainted...Since seeing the paper, he had come to the conclusion that Dr Neyman had been somewhat unwise in his choice of topics". I read the report of this exchange many years ago and marvelled at the insult: how stylish, I thought, you have to admire the British. It was not until many years later that I felt I understood the issues that prompted Fisher to be so mean to Neyman, who was at the time a distinguished visitor to their country. I'm sure Fisher's insult played a part in my continuing to think about the matter. In fact, Fisher and Neyman were working with two quite different causal models for designed experiments, and Neyman's is the one which continues to be actively studied today. In my view it is still the case that Neyman's (and his Polish colleagues') discussion on that day in 1935 is a good way to ease into this type of causal modelling.

There are many ways in which history can impinge on our lives and work. Most of us learn, do and or teach probability or statistics in a context which has its own tradition. What we learn, do or teach, and how we do these things is usually quite heavily influenced by people or events long gone. Some of us find this professional past a source of pride, even inspiration; others might see it as limiting, something to get

beyond. Either way, it is there, playing its role, whether or not we care to notice.

I have said nothing so far about 'doing' history. How many times have you wondered along the following lines: who first introduced (defined, invented, created, discovered, proved...) the idea (notion, concept, theory, theorem...) x, where x might be 'unbiasedness', 'the weak law of large numbers', 'the normal approximation', 'principal components' or 'goodness-of-fit'? Thoughts along these lines lead you down the slippery slope to doing your own historical research. When you did have such thoughts, did you go beyond accepting the answer (if available) in a standard text, to thoroughly checking this first instance? Did you discover the context of this innovation, its motivation, its precursors, and ask yourself how these things square with the accepted version of how it all happened? Going from old books and journals in libraries to specialized reference material such as bibliographies and biographies, writing or talking to people who are specialists or who were there, seeking unpublished material in archives or in private hands, travelling to unusual places to fill out your sketchy understanding of "what happened": all of this is the stuff of historical research. It is fun to do, and it will deepen your understanding of the subject, and it can even lead to novel research ideas.

If you are interested in getting more involved with the history of probability and statistics, what can you do? Apart from dipping into the many fine secondary sources (history books, biographies, obituaries, and so on), there is a host of primary material you could examine. There are anniversaries to be celebrated, local histories to be written, people to be interviewed or honoured, and topics whose historical roots are obscure. Best of all, you could infuse your learning, teaching and doing with historical awareness, and show that you believe history matters.

## Statistics: a job for professionals



Colleagues in Australia may already have come across this little booklet, published by the Statistical Society of Australia Inc (SSAI), as part of their Public Awareness campaign.

If you know any young (or not so young) people who are considering a career in Statistics, they might like to see the booklet, which can be downloaded from http://www.statsoc.org.au/PublicAwareness/index.html

It contains lots of anecdotes from around the world about ways in which statisticians have had an impact, in sometimes surprising ways. It includes the following story,

#### "Patching the missing holes":

During WWII a research group charged with protecting bombers from anti-aircraft fire decided to put extra armour plating on the places found on returning aircraft to have the most bullet and flak-holes.

Their statistician protested. "No," he said, "Let's put the extra shielding on the places where there are no bullet holes."

His logic was that, if the bombers had got back safely, then the places where they had been hit were clearly not vital.

It's a case of how designers and planners can reach the wrong conclusion without a sound statistical approach.



## **Programming IMS Meetings: continued from cover**

Continued from **cover** 

Biometrics Society, in late June. We usually start planning this meeting a year ahead. The Joint Statistical Meetings (JSM) are held each August. Planning begins about two years ahead. In January of the year preceding the JSM we can begin to entertain proposals for popular introductory overview lectures, and for round-table luncheons. [Please send suggestions to the program chair, or myself at nobel@email.unc.edu].

The IMS also sponsors NRC, the North American Meeting of New Researchers, usually held close to the corresponding JSM. This year's NRC will be in Toronto from August 4–6.

In odd numbered years the IMS Annual Meeting is held jointly with the JSM; in every leap year, the IMS Annual Meeting is held jointly with the Bernoulli Society, usually outside of the North American continent. Planning begins at least two years before the meeting. In each

case, our partner societies take the lead in site selection. This year's Annual Meeting will be held in Barcelona, Spain, from July 26-30. In every leap year plus two (2006, 2010,...)

we set the location and time of the IMS Annual Meeting ourselves. Site selection for the 2006 meeting is currently under way.

The IMS tries to sponsor at least one meeting outside of the North American continent every year. This year we are cosponsoring the IX Latin American Congress of Probability and Mathematical Statistics in Punta del Este, Uruguay. In 2005 we are sponsoring the Second Joint IMS/ISBA International Conference in Bormio, Italy. A complete list of meetings can be found at http://www.imstat.org/meetings/2004. htm.

If you have ideas for joint meetings outside of the North American continent (and most importantly, names of willing and able local organizers) please email me at nobel@email.unc.edu.



## Journal of Computational and Graphical Statistics



David W. Scott is the outgoing Editor of the *Journal of Computational and Graphical Statistics* (JCGS). He introduces the December 2003 special issue:

The December 2003 issue of JCGS marks the completion of my three-year term as Editor. Please join me in welcoming Luke

Tierney as the new Editor of JCGS.

The papers in this special issue were all presented at the Statistical Analysis of Massive Data Streams Workshop, which was held at The National Academies in Washington, DC on December 13-14, 2002. The workshop was an activity of CATS, the Committee on Applied and Theoretical Statistics, chaired by Dr. Sallie Keller-McNulty. Scott Weidman of the Academies was director. The workshop was organized by a special committee, which I chaired, whose members included Bill DuMouchel, Lee Wilkinson, and Jennifer Widom. The agenda and other information are available online at http://www7.nationalacademies.org/bms/Workshops. html

The topic of the workshop was chosen to focus attention on a growing and challenging area of massive data sets, namely, analysis of real-time streaming data. The workshop focused on five topics, with two special talks. This special issue of JCGS serves as a proceedings of the workshop. I hope these papers provide a glimpse into the array of research opportunities available with streaming

data. The topics and speakers were:

I. Atmospheric and Meteorological Data: John Bates, National Climatic Data Center; Amy Braverman, Jet Propulsion Laboratory; Ralph F. Milliff, Colorado Research Associates

II. High-Energy Physics: Robert Jacobson, Lawrence Berkeley Laboratory; Paul Padley, Rice University; Miron Livny, University of Wisconsin-Madison

III. Integrated Data Streams: Douglas Beason, Los Alamos National Laboratory; Kevin Vixie, Los Alamos National Laboratory; John Elder, Elder Research

IV. Network Traffic: Bill Cleveland, Bell Laboratories; Johannes Gehrke, Cornell University; Ed Wegman, George Mason University; Paul Whitney, Pacific Northwest National Laboratory

V. Mining Commercial Streams of Data: Lee Rhodes, Hewlett-Packard Laboratories; Pedro Domingos, University of Washington; Andrew Moore, Carnegie Mellon University

Plus special talks by Daryl Pregibon of AT&T Research and Mark Hansen of Lucent Technologies (now UCLA).

JCGS has the dual mission of presenting research with both computational and graphical flavors. I hope you agree that the articles in this special issue are useful additions towards these goals. IMS is a 40% co-owner. For more information about subscribing to JCGS, please contact the Dues and Subs Office, or see http://imstat.org/publications/subscriptions.htm. IMS members can subscribe for just \$55.

## **IMS Laha Travel Award: Apply Now**

With funds from a generous bequest by the late Professor Radha Govind Laha, IMS has established the Laha Awards for travel to the next IMS Annual Meeting in Barcelona, July 26–30, 2004. Eligibility: First priority will be given to students, second priority to New Researchers within 2 years of Ph.D. degree at the date of the meeting. Applicants must be members of IMS, though joining at the time of application is allowed. Student membership is free and New Researchers also qualify for substantially reduced rates. To become a member, please see http://www.imstat.org/membership Amount: Up to US\$500 per award, to be reimbursed against receipts. May be combined with other sources of funding. Application Contents: Please send:

- a) covering letter with contact information (including e-mail address)
- b) title, abstract, a brief 1-2 page summary of the paper to be presented, and one copy of the full paper or a link to a web site where

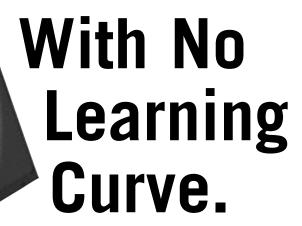
the paper appears.

c) For students: please include a letter signed by the advisor attesting to the fact that the student is a degree candidate at some point in 2003. For new researchers, please include the month and year of your graduation in the cover letter.

Additional Information: Applications will be reviewed by the IMS Executive Committee, and applicants will be notified in early March 2004. It is expected that at least 8 awards will be made. The work must be that of the student (or new researcher), although it may be have been done in collaboration with an advisor or others. Deadline: February 20, 2004

For more information, please write to: IMS Laha Award Application, Institute of Mathematical Statistics, PO Box 22718, Beachwood, OH 44122, U.S.A. Or you can fax 1.216.295.5661 [note new fax number] or email ims@imstat.org

# StatTools Excels at Statistics.



If you know Excel, you can use StatTools. StatTools from Palisade Corporation is a new Excel add-in that replaces Excel statistics functions with an accurate, proven toolset. Get expert statistics where you need them. Save time, effort, and money. And you can easily create customized statistical procedures using Excel's built-in VBA language.

Download a free trial version or order StatTools now and save \$250! Use code IMSO204 at <a href="https://www.palisade.com/stattools">www.palisade.com/stattools</a> or when calling 800-432-RISK.



## **Offers and Competitions**

### **IMS Journals Offer**

The IMS office is clearing out back issues of many old journals. We'd like to donate these journals to libraries and individuals, preferably in developing countries. If you would like to receive these donations or know of an institution that could use them, please contact IMS Executive Director, Elyse Gustafson erg@imstat.org

Issues to be donated include those published prior to 1996 and is limited to what we have in

stock for Annals of Mathematical Statistics, Annals of Statistics, Annals of Probability, Annals of Applied Probability and Statistical Science. Specific requests for issues will be accepted, but cannot be guaranteed.



IMS will pay for surface shipment to those in developing countries. We may request that those in other countries pay for the postage.

#### **IISA Young Statistician Award**

The International Indian Statistical Association (IISA) presents the Young Statistician Award to recognize contributions of high quality in research, education, and applications. The 2004 award may be shared by at most two candidates who were born on or after January 1, 1959 and have been an ordinary member of IISA continuously since 2002, or a life member of IISA since 2003. The first award in 2002 was shared by Ravindra Khattree and Sastry G. Pantula.

Nominations for the 2004 award must be received by February 27, 2004. A covering letter by the nominator along with at least four supporting letters and any other supporting documents should be submitted as a single file electronically to the Chair of the Selection Committee: Professor Subir Ghosh, University of California at Riverside at ghosh@ucrac1.ucr.edu.

Nominations should include the nominee's degrees, present position(s) followed by significant former positions, list of major contributions in research, education, and application emphasizing the high quality aspects in them.

The 2004 IISA Young Statistician Award Committee consists of Professors UN Bhat, JNK Rao, J Sethuraman, and S Ghosh (Chair).

#### **IISA Student Research Paper Competition**

The International Indian Statistical Association (IISA) is organizing a student research paper competition for its upcoming conference at the University of Georgia, Athens, Georgia during May 14–16, 2004. All areas of Statistics will be considered. Papers selected by a panel of judges will be presented at special sessions devoted solely to the student paper competition.

There will be two awards—one in the area of theoretical statistics, the other in applied statistics—to be presented at the concluding ceremony of the conference. The student being nominated should be registered as a full time graduate student at the time of nomination and must be the lead author of the work. At the time of nomination, the student must be registered for the conference and must be planning to present the work there. IISA membership (NOT restricted to people of Indian origin) of nominee is required. Annual student membership dues are \$5 and should be mailed to Prof. N. R. Chaganty, Dept of Math and Stat, Old Dominion University, Norfolk, VA 23529-0077. The reduced rate conference registration fee for students is \$50. Authors of papers selected for a presentation at the conference will receive a cash prize of \$50 to offset this registration fee. Detailed registration guidelines will become available on the IISA website http://www.stat.ohio-state. edu/~hnn/IISA.html.

Nominations can be made by any individual working within the profession of statistics, by one's professor or the chair of the department and the like. Self-nominations are also welcome. Each nominee should submit six typed copies of the paper (or e-mail an electronic version) along with an accompanying nomination cover letter. Please send submissions in the applied category to Prof. Susmita Datta, Department of Mathematics and Statistics, Georgia State University, 30 Pryor Street, Atlanta, Georgia 30303-3083. Phone: 404-651-0643, email: sdatta@mathstat.gsu.edu

...and submissions in the theoretical category to Prof. Bhramar Mukherjee, Department of Statistics, University of Florida, 226 Griffin Floyd Hall, PO Box 118545, Gainesville, FL 32611-8545.

#### IMS Council Members 2003–04

Wilfrid Kendall, Thomas Liggett, Wing Wong, Michael Woodroofe, Bin Yu, Alan Karr, J. Steve Marron, Per Mykland, David W. Scott, Jane-Ling Wang, Jianqing Fan, Richard Gill, Hans R. Künsch, Christian P. Robert and Ruth J. Williams Phone:352-392-1941 x241, email: mukherjee@stat.ufl. edu

The deadline for submission is March 29, 2004.

### SPRINGER FOR STATISTICS



# EXPLORING MULTIVARIATE DATA WITH THE FORWARD SEARCH

A.C. ATKINSON, The London School of Economics, UK; M. RIANI and A. CERIOLI, both, Universita de Parma, Italy

The forward search provides a method of revealing the structure

of data through a mixture of model fitting and informative plots. The continuous multivariate data that are the subject of this book are often analyzed as if they come from one or more normal distributions. Such analyses, including the need for transformation, may be distorted by the presence of unidentified subsets and outliers, both individual and clustered. These important features are disguised by the standard procedures of multivariate analysis. The book introduces methods that reveal the effect of each observation on fitted models and inferences.

CONTENTS: Multivariate Data • Multivariate Transformations • Principal Components • Discriminant Analysis • Cluster Analysis • Spatial Data

2004/APPROX. 650 PP./HARDCOVER/\$84.95/ISBN 0-387-40852-5 SPRINGER SERIES IN STATISTICS

## INTRODUCTION TO RARE EVENT SIMULATION

J. BUCKLEW, University of Wisconsin, Madison, WI

This book presents a unified theory of rare event simulation and the variance reduction technique known as importance sampling from the point of view of the probabilistic theory of large deviations. This perspective allows us to view a vast assortment of simulation problems from a unified single perspective. This text keeps the mathematical preliminaries to a minimum with the only prerequisite being a single large deviation theory result that is given and proved in the text. The book contains over 50 figures and detailed simulation case studies covering a wide variety of application areas including statistics, telecommunications, and queuing systems

2004/270 PP., 42 ILLUS./HARDCOVER/\$74.95/ISBN 0-387-20078-9 SPRINGER SERIES IN STATISTICS



## STATISTICAL INFERENCE FOR ERGODIC DIFFUSION PROCESSES

Y.A. KUTOYANTS, Université du Maine, Le Mans, France

Encompassing a wealth of results from over ten years of mathematical literature, this book provides a comprehensive overview of existing techniques, and presents, for the first time in book form, many new techniques and approaches. An elementary introduction to the field at the start of the book introduces a class of examples - both non-standard and classical - that reappear as the investigation progresses to illustrate the merits and demerits of the procedures. The statements of the problems are in the spirit of classical mathematical statistics, and special attention is paid to asymptotically efficient procedures.

2004/420 PP./HARDCOVER/\$79.95/ISBN 1-85233-759-1 SPRINGER SERIES IN STATISTICS

#### FEYNMAN-KAC FORMULAE

Genealogical and Interacting Particle Systems with Applications

P. DEL MORAL, Université Paul Sabatier, Toulouse, France

This book contains a systematic and self-contained treatment of Feynman-Kac path measures, their genealogical and interacting particle interpretations, and their applications to a variety of problems arising in statistical physics, biology, and advanced engineering sciences.

CONTENTS: Introduction • Feynman-Kac Formulae • Genealogical and Interacting Particle Models • Stability of Feynman-Kac Semi-groups • Invariant Measures and Related Topics • Annealing Properties • Asymptotic Behavior • Propagations of Chaos • Central Limit Theorems • Large Deviations Principles • Feynman-Kac and Interacting Particle Recipes • Applications 2004/528 PP./HARDCOVER/\$79.95/ISBN 0-387-20268-4 PROBABILITY AND ITS APPLICATIONS

#### PROBABILITY MATCHING PRIORS

G.S. DATTA, University of Georgia, Athens; and R. MUKERJEE, Indian Institute of Management, Calcutta, India

This monograph presents, for the first time in book form, an up-to-date and comprehensive account of probability matching priors addressing the problems of both estimation and prediction. Apart from being useful to researchers, it can be the core of a one-semester graduate course in Bayesian asymptotics.

2004/APPROX. 150 PP./SOFTCOVER/\$59.95/ISBN 0-387-20329-X LECTURE NOTES IN STATISTICS, VOL. 178



## STATISTICS AND FINANCE

An Introduction

**D. RUPPERT,** Cornell University, Ithaca, NY

This textbook emphasizes the applications of statistics and probability to finance. Students are assumed to have had a prior course in statistics, but no background in finance or

economics. The basics of probability and statistics are reviewed and more advanced topics in statistics, such as regression, ARMA and GARCH models, the bootstrap, and nonparametric regression using splines, are introduced as needed. The book covers the classical methods of finance such as portfolio theory, CAPM, and the Black-Scholes formula, and it introduces the somewhat newer area of behavioral finance. Applications and use of MATLAB and SAS software are stressed. The book will serve as a text in courses aimed at advanced undergraduates and masters students in statistics, engineering, and applied mathematics as well as quantitatively oriented MBA students.

CONTENTS: Introduction • Probability and Statistical Models • Returns • Time Series Models • Portfolio Theory • Regression • The Capital Asset Pricing Model • Options Pricing • Fixed Income Securities • Resampling • Value-at-Risk • GARCH models • Nonparametric Regression and Splines • Behavioral Finance

2004/APPROX. 400 PP./HARDCOVER/\$79.95/ISBN 0-387-20270-6 SPRINGER TEXTS IN STATISTICS

## RANDOM NUMBER GENERATION AND MONTE CARLO METHODS

SECOND EDITION

J.E. GENTLE, George Mason University, Fairfax, VA

This second edition is approximately 50% longer than the first, and includes more discussion of applications of Monte Carlo methods in various fields, including physics and computational finance.

CONTENTS: Simulating Random Numbers from a Uniform Distribution • Quality of Random Number Generation • Quasirandom Numbers • Transformations of Uniform Deviates: General Methods • Simulating Random Numbers from Specific Distributions • Generation of Random Samples, Permutations, and Stochastic Processes • Monte Carlo Methods • Software for Random Number Generation • Monte Carlo Studies in Statistics

2003/400 PP., 54 ILLUS./HARDCOVER/\$79.95/ISBN 0-387-00178-6 STATISTICS AND COMPUTING

1/04

Promotion #S7812

## **Obituary: Richard L Anderson**

RICHARD L ANDERSON, FORMER PROFESSOR in the Department of Statistics at North Carolina State University and former Head of the Department of Statistics at the University of Kentucky, died in Lexington, KY on January 19, 2003. He was 87.

Anderson earned his undergraduate degree in mathematics from DePauw University and later obtained his PhD from Iowa State College in 1941 before joining the statistics department at NC State, where he worked for 26 years. This was a period when North Carolina State was part of the Institute of Statistics, formed in 1946, together with the University of North Carolina. During Anderson's tenure, these two departments produced many doctorates and Anderson was a central figure in this development. He later served as head of the statistics department at the University of Kentucky where again he was active in research and student thesis direction. After retiring from the statistics department at Kentucky, he served five years as Assistant for Statistical Services to the Dean of the College of Agriculture at Kentucky. He also helped form Statistical Consultants of Lexington, a private statistical consulting firm which later merged with Clinical Trials Inc. He served as Vice-President of the

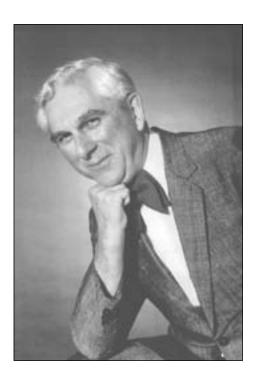
During World War II, Anderson became involved in the activities of the National Defense Research Committee's Statistics Research Group-Princeton where he interacted with W.G. Cochran, A.M. Mood, L.S. Savage, J.W. Tukey, J.D. Williams and C.P. Windsor. The group involved graduate students T.W. Anderson, P.J. McCarty, F. Mosteller and D.F. Votau.

Anderson was influential in shaping many careers in Statistics. His students now are leaders in the profession throughout the world. An Anderson/NSF Student Paper Scholarship for travel was established jointly by the Southern Research Conference on Statistics and the American Statistical Association. Also, an Annual R.L. Anderson Lecture is held at the University of Kentucky.

He had a deep interest in the direction in which the profession was going. This influenced his willingness to be involved in Statistical Society leadership. He wrote an inspirational article on *Goals: Where Are We And Where Should We Be Going* at the conclusion of his presidency of the ASA (*JASA* 79:253-258. 1984)

Anderson had excellent theoretical training in mathematics and statistics, as well as an intuitive ability for detecting meaningful patterns in data. He always insisted on giving actual practical examples in his writings. He made contributions in time series and also focused on variance component estimation, a topic in which he and his students made great strides. In keeping with this early agricultural background, he enjoyed conducting research on commercial fertilizer response modeling. In his later years, he was active in statistical applications in the pharmaceutical industry.

During his distinguished career, he received considerable professional recognition. Anderson was a fellow of the American Statistical Association (ASA), and the Institute for Mathematical Statistics, and a member of the International Statistical Institute and the Biometric Society. He served on the Council of the International Biometric Society and later as president of the American Statistical Association in 1982. He was a member of ASA's Census Advisory Committee for six years. He served on several committees of the ISI. He co-authored with Ted Bancroft



a well-known book, *Statistical Theory in Research*. He was invited to consult on statistical matters in many countries including India, Egypt, Japan, Sweden and the United Kingdom.

Anderson is survived by his wife, Mary; a son, William; a daughter, Kathryn; three brothers, Virgil, Paul and Fred; three sisters, Lois, Carolyn and Bernice Krieve; and three grandchildren. Mary was a constant companion in his professional activities.

A remark which Richard Anderson made at the death of his close friend and colleague William G. Cochran also describes very well Anderson's contribution: "Cochran was that rarity, a man with both a keen mind and the desire to use it for the benefit of mankind. His office was always open to the struggling student, nonplussed scientist, or inquiring citizen".

Larry A. Nelson Assistant Dean for International Programs and Professor Emeritus of Statistics North Carolina State University

## IMS Meetings around the world

## **Barcelona: 67th IMS Annual Meeting 2004**

**World Bernoulli Congress** 

Held in conjunction with the 67th IMS Annual Meeting July 26-31, 2004

Barcelona, Spain

http://www.imub.ub.es/events/wc2004/index.html

We are glad to announce all plenary and invited session speakers. Please browse the website for all recent information. In particular, you can now submit your abstracts for contributed talks through the web page of the congress, as well as register and make hotel reservations.

Please also note that we have a limited number of grants provided by European Union grants for young researchers of the European Community. Specific information about these grants appear in the News section of the congress webpage.

We encourage you to make early hotel reservations as during the year 2004 we will also host in Barcelona the Forum 2004, a venue for multicultural events and discussions on global issues. The Forum 2004 is also a sponsor of the Bernoulli Congress.

Also during July the tourist season is at its peak so we foresee that the number of low priced hotel rooms will be limited. In tune with the season we have programmed various visits in Barcelona and to Figueras (house of the Dali museum). Also we have various receptions and one congress gala dinner that we encourage you to participate to taste the local dishes.

We remain at your disposal if you need any further help or special assistance: contact email wc2004@imub.ub.es

Looking forward to see you in Barcelona! David Nualart, Chair of the Organizing Committee

#### **Abstracts Submission Now Open:**

Mathematical scientists are invited to propose contributed talks or posters for the Conference. Authors of such contributions are expected to send an abstract.

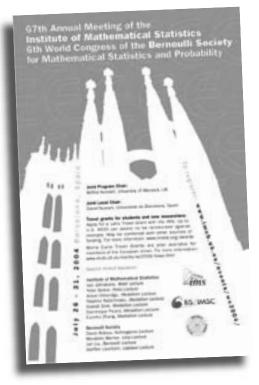
The abstracts must be written in LaTeX, using the template abst.tex which is available from http://www.imub.ub.es/events/wc2004/ (do not use any personal macros) and sent to Local Organising Committee electronically (abstracts04@imub.ub.es) indicating if it is a talk or a poster. The abstract length must not exceed half a standard A4 sheet of paper.

Deadline for submitting abstracts: February 10th, 2004. Acceptance will be notified by April 8th, 2004.

#### **Financial Support**

Funding is available from two sources:

- Laha Awards: for students and new researchers: see page 14 for details, or www.imstat.org/awards (Deadline: February 20, 2004).
- @ Grants detailed below will provide support towards travel and/or accommodation (refunded after the congress) and/or registration, for EU researchers. Deadline: March 15, 2004. Notification: April 7, 2004 See the website for more information and grant application forms: http:// www.imub.ub.es/events/wc2004/news. html



#### **Special invited lectures**

Iain Johnstone (IMS Wald Lectures, 3 sessions)

Peter Bickel (IMS Rietz Lecture): The frontiers of statistics and computer science

#### **IMS Medallion Lectures:**

Alison Etheridge: Some mathematical problems from population genetics Evarist Giné (University of Connecticut): Recent results on asymptotics of kernel density estimators

Vladimir Koltchinskii: *Data Dependent Complexities and Oracle Inequalities in Statistical Learning Theory*Cun-Hui Zhang: *Title TBA* 

#### **Bernoulli Lectures:**

David Aldous (Kolmogorov Lecture):

Scaling exponents and random combinatorial optimization: fifteen variations on the Beardwood-Halton-Hammersley theorem.

Wendelin Werner (Lévy Lecture)

Jun Liu (Bernoulli Lecture)

Steffen Lauritzen (Laplace Lecture)

#### IMS/BS 2004:

#### Program of invited sessions and organizers:

-	
Biological networks - modelling and inference	Marianne Huebner
Inference for dynamical spatial/temporal models	Valerie Isham
Mathematical finance	Nizar Touzi
Modeling spatial and temporal dependence for extreme	sRichard A. Davis
Statistical genetics	David Clayton
Statistics in molecular biology	Terry Speed
Statistical methods in brain mapping	Keith Worsley
Statistics in finance and econometrics	Yacine Ait-Sahalia
The interface of insurance and finance	Ragnar Norberg
Brownian motion	Yuval Peres
Coalescents, coagulation and fragmentation	Jean Bertoin
Concentration inequalities	Sergey Bobkov
Conformal invariance and stochastic Loewner evolutions	Wendelin Werner
Large deviations	Erwin Bolthausen
Measure-valued processes and SPDE	Jean Francois LeGall
Metastability	Frank den Hollander
Mixing of finite Markov chains	Dana Randall
Percolation, statistical mechanics, interacting particle systems	Agoston Pisztora
Probability on graphs	Jeff Steif
Random Matrices and Related Processes I	Alexander Soshnikov
Random Matrices and Related Processes II	Alan Edelman
Random walks in random environments and random media	Nina Gantert
Function estimation	Alexandre Tsybakov
Applications of particle filtering in statistics	Arnaud Doucet
Causality and multi-stage decision problems	Jamie Robins
Dimension reduction for high dimensional data	Ker-Chau Li
False discovery rates	Felix Abramovich
Model choice and goodness of fit in nonparametrics	Winfried Stute
Machine learning in complex structures	Peter Bartlett
Nonparametric analysis for time series	Qiwei Yao
Statistical analysis of point processes	Rick Shoenberg
Statistical inference for stochastic differential equations	Mathieu Kessler
Function space valued modeling	Anestis Antoniadis
Biostatistics	Niels Keiding
Graphical models in statistics	Thomas Richardson

Organizing a conference?

Tell us about it!

Send your announcement to ims@imstat.org

## **ENAR/IMS Eastern Regional**

#### March 28-31, 2004

#### Pittsburgh, PA

http://www.stat.uchicago.edu/~nicolae/ims/

The IMS Eastern Regional meeting will be held jointly with the spring meeting of the International Biometric Society, Eastern North American Region (ENAR) and sections of American Statistical Association (ASA) during March 28-31, 2004, at Hilton Pittsburgh, Pittsburgh, PA.

Pittsburgh is located at the meeting of three sparkling rivers and surrounded by the rolling green hills of Western Pennsylvania. It is a city of over 700 bridges and more than a million residents. Pittsburgh is home to 31 colleges and universities, including the University of Pittsburgh and Carnegie Mellon University, several major medical centers, and the Pittsburgh Technology center. The climate in late March will be sunny with cool temperatures (average temperatures in the 50's). IMS Program Chair: Dan Nicolae, Department of Statistics,

IMS Program Chair: Dan Nicolae, Department of Statistics, University of Chicago, Chicago, IL

e-mail: nicolae@galton.uchicago.edu, Phone: 773-702-4837, Fax: 773-702-9810

ENAR Program Chair: Tom Ten Have, University of Pennsylvania, e-mail: ttenhave@cceb.upenn.edu, Phone: 215-573-4885

ENAR Local Arrangements Co-Chairs: Joyce Chang, University of Pittsburgh, e-mail: changjh@msx.upmc.edu, Ada Youk, University of Pittsburgh, e-mail: ayouk+@pitt.edu Important Date: November 15, 2003: abstracts must be submitted through the ENAR website: http://www/enar.org/meetings.htm. This is a firm deadline and cannot be extended.

#### **IMS Invited Sessions:**

- 1. Statistics and Neuroscience. Organizer: Rob Kass, Carnegie Mellon
- 2. New advances in nonparametric statistics. Organizer: Wei Biao Wu, University of Chicago
- 3. Bayesian Methods in Survival Analysis. Organizer: Radu Craiu, University of Toronto
- 4 Environmental Statistics. Organizer: Tilmann Gneiting, University of Washington.
- 5. Information related problems in biology. Organizer: Xiao-Li Meng, Harvard University
- 6. Analysis of Intensively Collected Data. Organizers: Richard Li and Joe Schaffer, Penn State
- 7. Statistical Genetics Modeling Interaction and Multilocus Analyses. Organizer: Lei Sun, University of Toronto
- 8. Stochastic modeling and inference in science. Organizer: Samuel Kou, Harvard University





## New Directions in Probability Theory

#### August 6-7, 2004

#### Fields Institute, Toronto, Canada

The meeting *New Directions in Probability Theory* will take place on August 6–7, 2004; it is co-sponsored by the Institute of Mathematical Statistics (IMS) and the Fields Institute for Research in Mathematical Sciences. The meeting immediately precedes the Joint Statistical Meetings, August 8–12, 2004 (co-sponsored by ASA, IMS, ENAR, WNAR, SSC). It will take place on Friday/Saturday and will be held at the Fields Institute.

The meeting consists of five sessions and four one-hour lectures, of which two are IMS Medallion Lectures. It is intended for a general probability audience interested in recent developments in probability theory.

There will be no registration fee for the meeting. However, space at the Fields Institute is limited, and so early registration is recommended.

#### **Sessions:**

Greg Lawler (Cornell University)

**Self-Avoiding Walks** 

David Brydges (University of British Columbia): "Self-avoiding walk in four dimensions"; Tom Kennedy (University of Arizona): "Monte Carlo studies of self-avoiding walks"; Neal Madras (York University): "Knotting phenomena in self-avoiding walks"

Craig Tracy (University of California, Davis)

**Random Matrices** 

John Harnad (Concordia University and CRM Universite de Montreal): "Two matrix models, duality and Riemann-Hilbert problems"; Roland Speicher (Queen's University): "Random matrices and free probability"

Mike Cranston (University of Rochester)

Random Medi

Gerard Ben Arous (Courant Institute): "Dynamics of spin glasses; a generalized random energy model"; Leonid Koralov (Princeton University): "Asymptotic problems in random transport"; Stanislav Molchanov (University of North Carolina, Charlotte): "The spectral bifurcations in the large random systems"

Tom Salisbury (York University)

Superprocesses

Siva Athreya (Indian Statistical Institute): "Branching coalescing particle systems"; Roger Tribe (Warwick): "Two parameter phase diagram for a stochastic reaction diffusion system"; Xiaowen Zhou (Concordia University): "Self-duality of coalescing Brownian motion and its applications in measure-valued processes"

Robin Pemantle (University of Pennsylvania)

#### **Markov Chains and Algorithms**

Thomas P. Hayes (Toyota Technological Institute, Chicago): "Better coupling with less effort"; Mike Molloy (University of Toronto): "Markov chains on the colourings of a graph"; Robin Pemantle (University of Pennsylvania): "The complexity of finding a path with nearly optimal drift in a branching random walk"

#### **One-Hour Lectures:**

Kurt Johansson (Royal Institute of Technology): "Measures from non-intersecting paths" (IMS Medallion Lecture)

Greg Lawler (Cornell University): "Self-avoiding walk in two dimensions: detailed conjectures and few results"

 ${\it Craig Tracy (University of California, Davis): "Differential equations for Dyson diffusion"}$ 

H.T. Yau (Stanford University and Courant Institute): "Brownian motion in quantum dynamics" (IMS Medallion Lecture)

Program Organizer: Maury Bramson (University of Minnesota); Local Organizers: Jeremy Quastel and Jeffrey Rosenthal (University of Toronto), Tom Salisbury (York University)

#### More details at http://www.imstat.org/meetings/NDPT/

Sponsored by the Institute of Mathematical Statistics and the Fields Institute for Research in Mathematical Sciences.

## More IMS Meetings around the world

#### IMS Co-sponsored Meeting:

#### 2004 Joint Statistical Meetings August 8 - 12, 2004 Toronto, Ontario, Canada

IMS Program Chair: Michael Evans, mevans@utstat.utoronto.ca, University of Toronto, Canada; IMS Contributed Paper Chair: Tim Swartz, tim@stat.sfu.ca, Simon Fraser University, Canada. Co-spon-

#### IMS Contributed Paper Sessions

There are three types of contributed paper sessions which are sponsored by IMS at JSM:

#### 1. Topic Contributed Paper Sessions:

sored by ASA, IMS, ENAR, WNAR, SSC.

These sessions consist of a collection of contributed paper presentations and discussions (if desired) that share a common theme. The sessions are 110 minutes long with five presentations (including discussants) of 20 minutes each, with 10 minutes at the end for floor discussion and concluding remarks by the session chair. To organize an IMS sponsored topic contributed paper session, you must arrange for five speakers to submit abstracts and pre-register before the February 1, 2004 deadline. On the abstract form, speakers should indicate that they are speaking in an IMS topic contributed paper session and give the name of the session organizer. Before abstracts are submitted, the organizer should provide the IMS Contributed Session Chair (Tim Swartz) with: the proposed topic contributed paper session; contact information for the organizer; contact information for the session chair; contact information for the five speakers; and the titles of the five papers.

The organizer should also ensure each of the five speakers provides a draft manuscript of their talk to the session chair by June 1, 2004.

#### 2. Topic Contributed Panel Sessions:

The traditional panel discussion format is used, i.e. a minimum of three and a maximum of five panelists provide commentary on a topic.

To organize an IMS sponsored topic contributed panel session, you must list the panelists and submit a single abstract before the February 4, 2004 deadline. Each panelist must provide a non-refundable registration payment before this deadline. Before the abstract is submitted, the organizer should provide the IMS Contributed Session Chair, Tim Swartz, with: the proposed topic contributed panel session; contact information for the organizer; and contact information for the speakers.

#### Regular Contributed Paper Sessions:

These sessions consist of a collection of paper presentations which are grouped according to topics which are as similar as possible. The sessions are a maximum of 110 minutes in length, with a maximum of seven speakers each having 15 minutes of floor time, followed by 5 minutes of closing remarks by the session chair.

To submit an IMS sponsored regular contributed paper, you must submit an abstract and pre-register before the February 4, 2004 deadline. Each speaker is responsible for submitting a draft manuscript to the session chair (whose identity will be made known) by June 1, 2004.

#### IMS sponsored meeting

#### Seminar on Stochastic Processes 2004 May 20-22, 2004

#### University of British Columbia, Vancouver, Canada

The Seminar on Stochastic Processes 2004 will be held at the University of British Columbia, Vancouver, B.C., Canada, from May 20-22, 2004. As is traditional, there will be five **invited speakers:** Rene Carmona (Princeton); Robert Dalang (EPF Lausanne); Alice Guionnet (Ecole Normale Superieure de Lyon); Yves Le Jan (Orsay); Balint Virag (University of Toronto) Further information will be available at http://www.pims.math. ca/science/2004/ssp. For information on previous SSP meetings see the archives: http://www.math.yorku.ca/Probability/ssparch.html Local organizers: Martin Barlow, Anders Holroyd, Vlada Limic, Ed Perkins

#### IMS co-sponsored meeting

## The Sixth ICSA International Applied Statistics Conference July 21-23, 2004, Singapore

http://www.statistics.nus.edu.sg/ICSA.htm

The Sixth International Chinese Statistical Association Applied Statistics Conference will be held at the National University of Singapore (NUS), Singapore: IMS Representative: Louis H.Y. Chen

#### IMS Co-sponsored meeting

#### WNAR/IMS Western Regional

June 27-30, 2004

#### NB INCORRECT DATES PREVIOUSLY PRINTED Albuquerque, New Mexico

Program Chair: Jason Fine, (Univ of Wisconsin), fine@biostat.wisc. edu. Local Arrangements Chair: Gabriel Huerta (Univ. of New Mexico), ghuerta@stat.unm.edu. Type: Sponsored/Numbered (287)

#### IX CLAPEM

IMS Co-sponsored meeting

#### IX Latin American Congress on Probability and Mathematical Statistics

#### Punta del Este, Uruguay March 22 to 26, 2004

Web page: http://imerl.fing.edu.uy/clapem



The Latin American Region of the Bernoulli Society and the Universidad de la República (Montevideo, Uruguay) are

pleased to announce the IX CLAPEM, to be held in Punta del Este, Uruguay.

Planned academic activities include the following:

#### **Short courses:**

Víctor de la Peña (USA), Simon Tavaré (USA), Hermann Thorisson (Iceland), Aad van der Vaart (Holland), Nanny Wermuth (Germany) and David Cox (UK). The opening lecture will be given by Yuval Peres (USA).

#### **Invited speakers:**

Miguel Abadi (Brazil), Jean Bertoin (France), Rolando Biscay (Cuba), Tom Britton (Sweden), Alejandra Cabaña (Venezuela), Juan Cuesta-Albertos (Spain), Antonio Cuevas (Spain), Eustasio del

Barrio (Spain), Georgina Flesia (USA), Michel Ledoux (France), José Rafael León (Venezuela), Marc Lavielle (France), Gabor Lugosi (Spain), Enno Mammen (Germany), Servet Martínez (Chile), Dan Rabinowitz (Israel), Laurent Saloff-Coste (USA), Mark van der Laan (USA), Maria Eulalia Vares (Brazil), Victor Yohai (Argentina).

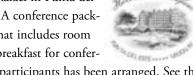
#### Contributed talks and contributed posters

There will also be a program of contributed talks and posters.

#### Conference site, housing, transportation

The conference will take place in the Hotel

San Rafael in Punta del Este. A conference package that includes room and breakfast for confer-



ence participants has been arranged. See the hotel website at http://www.hotelsanrafael. com.uy

#### Travel grants

Limited funding will be available to help participants with travel and local expenses. Preference will be given to students and

young researchers who present their work at the meeting.

#### **Organizers**

#### Scientific Committee:

**Local Committee:** 

Jean-Marc Azais (France), Graciela Boente (Argentina), Pablo Ferrari (Brazil), Evarist Giné (USA, Chairman), Carlos Matran (Spain), Andrea Rotnitzky (USA), Gonzalo Perera (Uruguay), Víctor Pérez Abreu (México).

Enrique M. Cabaña, Alicia Carriquiry, Ricardo Fraiman, Juan José Goyeneche, Gustavo Guerberoff, Ernesto Mordecki (Chairman), Gonzalo Perera, Mario Wschebor, Andrea Rivero (Secretary).

#### Contact us

You can find out more information from our website at http://imerl.fing.edu.uy/clapem or e-mail to the local committee: Andrea Rivero, Secretary (arivero@fing. edu.uy) or Ernesto Mordecki, Chairman (mordecki@cmat.edu.uy).

#### IMS Mini-meeting

#### Many explanatory variables? A challenge for regression modelling.

April, 30th, 2004

#### Louvain-la-Neuve Belgium

Organizers: Céline Bugli and Sébastien Van Bellegem

http://www.stat.ucl.ac.be/yrd

#### IMS Co-Sponsored Meeting,

2005 Conference on Stochastic Processes and their Applications June 26 - July 1, 2005 Santa Barbara, California, USA

IMS Rep: Raya Feldman http://www.pstat.ucsb.edu/projects/spa05/ IMS Co-Sponsored Meeting

#### Fourth International Conference on Mathematical Methods in Reliability: Methodology and **Practice**

June 21-25, 2004

#### Santa Fe, New Mexico

IMS Rep: Alan Karr

http://www.stat.lanl.gov/MMR2004/index.htm

The MMR Conferences:

The Los Alamos National Laboratory (LANL) in conjunction with the National Institute of Statistical Sciences (NISS) is hosting the biennial Mathematical Methods in Reliability (MMR) Conference, June 21-25, 2004 at the Hilton in Santa Fe, New Mexico. The MMR conferences serve as a forum for discussing fundamental issues on mathematical methods in reliability theory and its applications. It is a forum that brings together mathematicians, probabilists, statisticians, and computer scientists from within a central focus on reliability. This international conference is the fourth in the series, and the first time it will take place in the United States.

#### **IMS Co-sponsored Meeting**

## Eleventh Annual Spring Research Conference on Statistics in Industry and Technology: Statistics in Scientific Research, Dissemination, and Policy

#### May 19-21, 2004, Gaithersburg, MD.

http://www-math.cudenver.edu/SRC2004/

The Spring Research Conference (SRC) is an annual conference jointly sponsored by IMS and the ASA Section on Physical and Engineering Sciences. The SRC provides a continuing forum for promoting statistics in engineering, technology, industry, information and physical sciences. The conference primarily attracts statisticians, from corporations, government laboratories, and academic institutions.

The theme of this year's conference, hosted by the National Institute of Standards and Technology (NIST), is "Statistics in Scientific Research, Dissemination, and Policy." Invited plenary speakers include Edward Wegman (Director, School of Computational Sciences, George Mason University), Vijay Nair (University of Michigan), James J. Filliben (National Institute of Standards and Technology), Robert Jacobsen (Berkeley-LBL), and Donna F. Stroup (Associate Director for Science, Centers for Disease Control).

A few slots remain for invited sessions; if you are interested in organizing an invited paper session, please contact Professor Karen Kafadar (kk@math.cudenver.edu).

Authors are encouraged to submit contributed papers that are relevant to the overall goals of the conference for either oral or poster presentation. To be included in program announcements, abstracts should be submitted by March 1, 2004, to: Professor Thomas A. Loughin, Kansas State University, Department of Statistics, 101 Dickens Hall, Manhattan, KS 66506-0802. loughin@stat.ksu.edu.

We especially welcome submissions from new researchers and graduate students.

The conference offers several student scholarships to reimburse expenses for registration, meals, and lodging at the conference, up to \$400, in addition to a reduced rate for student registration. To apply for student scholarships, authors must submit contributed abstracts by the March 1 deadline and indicate at that time that they wish to be considered for a scholarship. Recipients will be selected on the basis of the submitted abstracts' adherence to the overall conference goals of statistics in engineering, technology and industry, and information and physical sciences.

The program chair is Professor Karen Kafadar, of the University of Colorado at Denver, tel 303-556-2547. The SRC website at http://www-math.cudenver.edu/SRC2004/ provides updated information.

#### This meeting is now an IMS Co-sponsored Meeting:

## Workshop on Recent Advances in Time Series Analysis June 9-12, 2004, Protaras, Cyprus

http://www.ucy.ac.cy/~rats/

Theofanis Sapatinas, University of Cyprus: t.sapatinas@ucy.ac.cy Keynote speakers: Rainer Dahlhaus, Richard Davis, Qiwei Yao, Dimitris Politis. Special Invited Lecturer: Clive Granger

#### IMS Co-sponsored Meeting:

#### 2004 Joint Summer Research Conferences July 17–24, 2004, Snowbird, Utah



An AMS-IMS-SIAM Joint Summer Research Conference on "Gaussian Measure and Geometric Convexity" will take place at

the Snowbird Resort, Utah, July 17-24, 2004.

The Conference will bring together an unusual grouping of researchers in convex geometry, probability, statistics, and the local theory of Banach spaces to discuss problems in which principal ingredients are Gaussian measure and the theory of convex bodies. Major themes will be the role of probabilistic methods in understanding properties of convex bodies, especially in high dimensions, and the application of convex-geometric methods to the study of stochastic processes. Among the topics will be central limit theorems, concentration of measure, Dvoretzky-type results, isoperimetry and Gaussian inequalities, intrinsic volumes and Gaussian processes, flag-coefficient renormalization, and random convex bodies.

Further information from Rick Vitale at r.vitale@uconn.edu.

#### IMS Co-sponsored Meeting:

## International Workshop in Applied Probability: IWAP 2004 22–25 March, 2004, University of Piraeus, Greece

Co-chair and IMS Rep: Joseph Glaz glaz@uconnvm.uconn.edu. http://mefast.sta.unipi.gr/iwap2004/index.htm. Plenary speakers: Paul Deheuvels, Université de Paris VI, France: "Multivariate Karhunen-Loeve Decompositions and Statistical Applications"; Luc Devroye, McGill Univ: "Limit Laws for Random Trees"; Marc J. Goovaerts, Univ of Amsterdam/Catholic Univ of Leuven, Belgium: "Measuring Insurance Risk"; Peter Hall, Australian National Univ: "Signal Analysis Using Non-Uniform Sampling Rates"; Holger Rootzen, Chalmers Univ of Technology, Gothenburg: "Extremes on Graphs: The Longest Edge and the Largest Cell"; Sheldon Ross, Univ of California, Berkeley: "Analyzing Systems of Dependent Components"; Michael J. Steele, Univ of Pennsylvania: "Coping with Non-Stationary: What to do Until Equilibrium Arrives"; Prasad Tetali, Georgia Inst of Technology: "Gibb's Measures and Stochastic Networks"

## Second International IMS/ISBA Joint Meeting Bormio, Italy (Italian Alps)

#### "MCM Ski": The Past, Present, and Future of Gibbs Sampling

Wednesday, January 12 to Friday, January 14, 2005



The second joint international meeting of the IMS (Institute of Mathematical Statistics) and ISBA (International Society for Bayesian Analysis) will be held in Bormio, Italy (site of the world ski championships). A central theme of the conference will be Markov chain Monte Carlo (MCMC) and related methods and applications in the 15 years since the publication of Gelfand and Smith (1990, JASA), the paper that introduced these methods to mainstream statisticians. The conference will also feature 3 plenary speakers and 6 invited sessions from internationally known experts covering a broad array of current and developing statistical practice. As with the first joint IMS-ISBA meeting in Isla Verde, Puerto Rico, nightly poster sessions will offer substantial opportunity for informal learning and interaction.

Buses (exact times to be determined) will be organized to bring participants to the conference site from Malpensa Airport in Milan (approx. 3-3.5 hour ride) on Tuesday, January 11, 2005, and again to return to Malpensa on Saturday, January 15 and Sunday, January 16.

#### **Plenary Speakers:**

Persi Diaconis, Stanford University

Alan Gelfand, Duke University

Sylvia Richardson, Imperial College London

#### **Program Committee:**

Brad Carlin, University of Minnesota, Co-Chair Antonietta Mira, University of Insubria, Co-Chair Steve Brooks, Cambridge University Montserrat Fuentes, North Carolina State University Paolo Giudici, University of Pavia

ruoto Gradier, Ginversity or ruvid

Giovanni Parmigiani, Johns Hopkins University

Tentative Daily Schedule:						
8:45-9:45	Plenary Session					
10:05-12:05	Invited Session I					
12:05-1:00	Lunch					
1:00-4:30	Ski/Spa time					
4:45-6:45	Invited Session II					
7:00-9:00	Dinner					
9:00-11:00	Poster Session					
11:00-?	Informal Interactions					

Conference center: http://www.alpicenter.com/inglese/centro\_congressi.html
City and ski area: www.bormio.com, http://www.goski.com/rit/bormio.htm
Hotel Santanton: http://www.santanton.com

For more information please watch the conference website: http://eco.uninsubria.it/webdocenti/IMS-ISBA-05/

#### **IMS Sponsored Meeting**



## The Seventh North American New Researchers Conference

August 4-6, 2004 (Just before JSM)

York University Toronto, Canada



**Conference objective:** To promote interaction among new Statistics researchers,

by introducing them to each other's research in an informal

setting.

**Who is eligible:** Anyone who has received their PhD since 1999 in Statistics

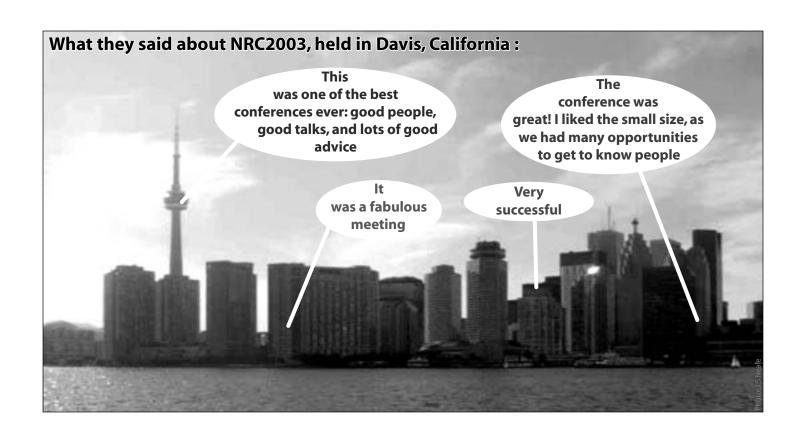
or a related field is eligible to attend. All participants are expected to present a short talk or poster on their research.

**Abstract Deadline:** February 1, 2004

For more information: Peter Song (Program Chair), York University

song@mathstat.yorku.ca

http://www.math.yorku.ca/StatsSection/NRC



# Other Meetings Around the World: Announcements and Calls for Papers

**ANNOUNCEMENT and CALL FOR PAPERS:** 

International Sri Lankan Statistical Conference: Visions of Futuristic Statistical Methodologies

28-30 December 2004, Kandy, Sri Lanka

http://www.st.rmit.edu.au/~desilva/conference/slstat.htm



The Sri Lankan International Statistics Conference will be held in the beautiful campus of the University of Peradeniya in Kandy, approximately seventy miles from Sri Lanka's capital, Colombo.

Plenary addresses will be given by Professor Kanti V. Mardia (U of Leeds) on "Revolutions in Statistics in the Last Decade

and Some Future Trends – A Personal View" and Professor Shelley Zacks (Binghamton U) on "Adaptive Methods in Clinical Trials".

The invited paper sessions are expected to focus on a wide range of current as well as futuristic research and methodological topics including invited paper sessions on Bayesian statistics, bioinformatics, biostatistics, clinical trials, computational statistics, decision theory, econometrics, environmental statistics, image analysis, modeling on-line auction data, quality and productivity, sequential sampling, sport statistics, statistical modeling, statistical quality and process control, statistics in finance, statistical education, and time series analysis.

Joint organizers are: Basil M. de Silva (Australia), Nitis Mukhopadhyay (USA), Tim Swartz (Canada) and S. Ganesalingam (New Zealand). The conference is sponsored by the Postgraduate Institute of Science of the University of Peradeniya, Sri Lanka and the Indian Association for Productivity Quality and Reliability

A special peer-reviewed "Conference Proceedings" volume will be published and made available to participants at the conference. Some of the papers may be published in a special issue of a refereed journal. Full-length manuscripts must be submitted for refereeing on or before 30 April, 2004 together with the registration fee. Manuscripts submitted without registration fee will not be considered for publication in the conference proceedings and/or for presentation at the conference. Enquiries about paper submission are welcome.

For more information, please contact Basil M. de Silva (desilva@rmit.edu.au)

Please visit the conference web site for all latest information regarding the invited and committed speakers, invited session organizers, local organizers, facilities, registration fees, deadlines, and accommodation.

If you are organizing a meeting, send in your advert for the next issue (March/April 2004) by March 1 to Elyse Gustafson, IMS Executive Director, at erg@imstat.org. Adverts will also appear on the IMS website.

See panel inside back cover for more information.

#### 25th European Meeting of Statisticians 24–29 July 2005 Oslo, Norway

Formed by the European Regional Committee of the Bernoulli Society, the EMS will be a central international event in all areas of statistics and probability, including methodological statistics, applied and computational statistics, probability theory, stochastic processes and applied probability.

The scientific programme will be interesting and broad, making the conference appealing for scientists, graduate and postgraduate students in all these areas. The scientific programme will be broader than past EMSs, with more space for important applications of our disciplines. The programme will also aim at cross-fertilisation between the various areas, through special invited speakers and sessions, which bridge between theory and practice, inference and stochastic models.

We hope to see an increase in participation and contributed talks. We encourage students and young statisticians to join the meeting in Oslo. In order to make this possible, we will be offering accommodation near campus (with good standards) at a very good price for those, students and nonstudents, who do not wish to stay in a more conventional hotel. We are planning to mark this 25th EMS by looking back over its history. We wish to collect and publish historical material from the whole series of the EMS. Contributed historical material to Arnoldo.Frigessi@nr.no.

More information at the Conference website http://www.ems2005.no/

#### EMS Summer School on EMPIRICAL PROCESSES THEORY AND STATISTICAL APPLICATIONS August 30th—September 3rd, 2004 Laredo, Spain

This school will be devoted to disseminating the power of this theory, through courses given by four representative members of the main working groups which have contributed, and contribute, to the development of the theory. The courses will also give a vision of the present perspectives of study as well as the more significant statistical applications of the theory: bootstrap, functional estimation, censored data, tests of fit, oracle inequalities, ...

The school will be based on the following four courses (of seven and a half hours each).

- BASICS OF EMPIRICAL PROCESSES
   Prof. Evarist Giné, University of Connecticut, USA
- GOODNESS-OF-FIT TESTS
   Prof. Eustasio del Barrio, Universidad de Valladolid, Spain
- ORACLE INEQUALITIES AND REGULARIZATION
   Prof. Sara van de Geer, University of Leiden, The Netherlands

4. LOCAL BEHAVIOUR OF EMPIRICAL PROCESSES AND APPLICATIONS

- Paul Deheuvels, Université Pierre et Marie Curie, Paris VI. France FEES AND GRANTS: The registration fee is €100. The organizers have been able to get some financial aid from the SCH bank which allow them to offer
- ❖ 50 accommodation grants: half board in double room for 6 days each,
- **♦** 6 transportation grants, to a maximum of €1,000

The number of grants could be enlarged if it were possible to get extra financial aid from other sources.

More information on the school home page http://www.eio.uva.es/ems/.

#### The 18th New England Statistics Symposium April 24, 2004 Cambridge, MA

Organizers: Samuel Kou and Xiao-Li Meng http://www.fas.harvard.edu/~stats/ness2004. html

Second International Conference on Soft Methods In Probability September 2–4, 2004 Oviedo, Edificio Historico, Spain. http://web.uniovi.es/SMPS

#### ICOTS 7 2-7 July 2006 Salvador (Bahia), Brazil

Theme: Working co-operatively in statistics education
Information: Carmen Batanero
batanero@ugr.es

http://www.maths.otago.ac.nz/icots7

#### Conference on Queues, Inventory, Reliability, Maintenance and Replacement DATE TO FOLLOW Cochin, India

Convenor: A.Krishnamoorthy: Department of Mathematics, Cochin University of Science & Technology, Cochin 682022, India. Phone: 91-484-2577518(O); 91-484-2577447(R); Fax: 91-484-2577595; email: ak@cusat.ac.in; akcusat@yahoo.com

This will be a three day event with one afternoon session exclusively for interaction with managements of industries. Topics will include Queues, Inventory, Relaibility, Maintenance and Replacement. There will be invited talks, each of 45 minutes duration, and paper presentations with 25 minutes for each.

#### Interface: Computing and Statistics May 26-29, 2004 Baltimore, Maryland

The 36th symposium on the Interface: Computing and Statistics will be held May 26-29, 2004, in Baltimore. The theme this year is Computational Biology and Bioinformatics.

Information can be obtained at the web site http://www.galaxy.gmu.edu/Interface04 or via email to interface04@electricplay.com



## **Employment Opportunities around the world**

#### Canada: Toronto

## University of Toronto Department of Statistics

The Department of Statistics, University of Toronto invites applications for a tenure-stream appointment at the Assistant Professor level starting July 1, 2004. Duties will include research, undergraduate and graduate teaching and involvement in graduate supervision. Demonstrated or potential excellence in research and teaching, and a doctoral degree are required. Applicants from all areas of statistics will be considered, including applicants with an interdisciplinary background in a related area such as, for example, image processing, machine learning, data mining, genetics, and environmental science.

Letters of application with curriculum vitae, graduate transcripts and reprints should be sent to Professor Keith Knight, Chair, Department of Statistics, University of Toronto, 100 St. George Street, Room 6018, Toronto, Ontario, Canada M5S 3G3 by December 15, 2003. Applicants should ask three references to send a letter of recommendation under separate cover to the same address by the stated deadline.

Information on the Department of Statistics at the University of Toronto is available on the department's home page at www. utstat.toronto.edu.

All qualified candidates are encouraged to apply; however, Canadians and permanent residents will be given priority. The University of Toronto offers the opportunity to teach, conduct research and live in one of the most diverse cities in the world, and is strongly committed to diversity within its community. The University especially welcomes applications from visible minority group members, women, Aboriginal persons, persons with disabilities, members of sexual minority groups, and others who may contribute to the further diversification of ideas.

#### United Kingdom: Warwick

#### University of Warwick: Lecturer in Statistics (2 posts)

The Department of Statistics of the University of Warwick announces two academic posts of Lecturer in Statistics available from October 2004 (one permanent, one for 3 years).

The Department is amongst the most active and rapidly developing statistics groups in the UK. Strong research in any area of statistics.

Contact: David Firth (d.firth@warwick.ac.uk). Closing date 16th February 2004.

Further information from www.warwick.ac.uk/go/statistics

#### Canada: Montréal

#### **POSITION IN STATISTICS**

#### Département de mathématiques et de statistique Faculté des arts et des sciences, Université de Montréal

The Département de mathématiques et de statistique of the Faculté des arts et des sciences of the Université de Montréal invites applications for a tenure-track position in statistics at any rank (assistant, associate or full). For information about the Département and the Université, the candidates are invited to visit the webpage of the Département (www.dms.umontreal.ca) as well as that of the Centre de recherches de mathématiques (www.crm.umontreal.ca) with which it has close collaborations.

Duties: Undergraduate and graduate teaching, supervision of graduate students, and research.

Requirements: To hold a Ph.D. in statistics, biostatistics or in a closely related field. The research record must be outstanding. The candidate must possess excellent teaching skills. An interest for statistical consulting is an advantage. A good working knowledge of French is required. Candidates who do not speak French must acquire an adequate knowledge of it within a reasonable period after the appointment.

Salary: The Université de Montréal offers competitive salaries and a complete package of social benefits.

Starting Date: June 1, 2004, or thereafter (subject to final budgetary approval).

The interested candidates must submit a curriculum vitae including a concise statement of their research interests, at least three letters of reference, and copies of at most three of their most important research publications to the following address. The Selection Committee will start studying applications during February 2004. Electronic applications are discouraged.

Chair, Département de mathématiques et de statistique, Université de Montréal, C.P. 6128, succursale Centre-ville, Montréal QC H<sub>3</sub>C <sub>3</sub>J<sub>7</sub>. Phone: (514) 343-6743; FAX: (514) 343-5700; email: chair@dms.umontreal.ca

The selection process of Université de Montréal gives access to submitted files to all regular professors of the Department unless the candidate explicitly states that access to the file should be limited to the selection committee in her or his covering letter. In all cases this restriction on accessibility will be lifted if the candidate is invited for an interview.

In accordance with Canadian immigration requirements, priority will be given to Canadian citizens and permanent residents of Canada. The Université de Montréal subscribes to an affirmative action program for women and to employment equity.

#### Germany: Cologne

#### **University of Cologne**

The Department of Mathematics at the University of Cologne invites applications for a C<sub>3</sub>-professorship (associate professor) in the area of stochastics/insurance mathematics.

We are looking for a scientist who is willing to actively support the new curriculum on "Mathematics & Economics", preferably with a background in applied stochastics (particularly insurance mathematics or finance).

Appropriate participation in the teaching duties of the Department of Mathematics and in the academic administration are expected. Particular emphasis is put on the willingness to cooperate with existing research groups in Cologne.

We strongly encourage applications of suitably qualified women; in case of equal qualification, women will be given preferential treatment. Physically impaired applicants will also be given preferential treatment in case of equal qualifications.

Applications (CV, list of publications, teaching etc.) are to be sent to the Dean of the Faculty of Mathematics and Sciences, University of Cologne, Albertus-Magnus-Platz, D-50923 Cologne, Germany.

The deadline for applications is January 16, 2004.

#### Republic of Ireland: Cork

## University College Cork, Cork, Ireland Department of Statistics

#### Lectureship

Applications are invited for a full-time permanent Lectureship in the Department of Statistics. The successful applicant will be expected to teach undergraduate and postgraduate courses in Statistics, provide postgraduate supervision, carry out research, and carry out other duties as appropriate, including administration. Website: http://www.ucc.ie/acad/mams/

For informal discussion contact: Professor Finbarr O'Sullivan, Email: finbarr@stat.ucc.ie. Salary scale [new entrants]: €27,727– €45,041 Bar €52,154–€68,704.

Closing date for receipt of applications: 30 January 2004. Commencement: As soon as possible, following appointment.

Application forms must be completed and are available, together with further particulars, on our website at: www.ucc. ie/appointments/acad or from Recruitment Office, Department of Human Resources, University College Cork, CORK, Ireland. Tel: + 353 21 4903603. Email: recruitment@per.ucc.ie. Fax + 353 21 4276995

University College Cork is an Equal Opportunities Employer

#### Switzerland: Zurich



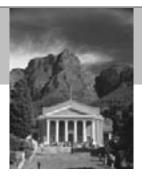
Eidgenössische Technische Hochschule Zürich Swiss Federal Institute of Technology Zurich

## **Professorship in Statistics**

The duties of the new professor, who will be a member of the Department of Mathematics, include teaching and research in statistics. Together with the colleagues from the department, he or she will be responsible for undergraduate and graduate courses in mathematics, in particular in probability theory and statistics, for students of mathematics, engineering, and natural sciences.

We are seeking candidates with an internationally recognized research record in any area of statistics and proven ability to direct research of high quality. Willingness to teach at all university levels and to collaborate with colleagues is expected.

Applications with curriculum vitae and a list of publications should be submitted to the President of ETH Zurich, Prof. Dr. O. Kübler, ETH Zentrum, CH-8092 Zurich, no later than March 31, 2004. ETHZ specifically encourages female candidates to apply with a view towards increasing the proportion of female professors.



# Opportunities to join a world class African university

## DEPT OF STATISTICAL SCIENCES: PROFESSOR/ASSOCIATE PROFESSOR/ SENIOR LECTURER/LECTURER

(up to six posts)

We invite applications for as many as six posts for appointment as soon as possible. The appointments may be flexible on either a **permanent** or **short-term basis.** The Department has a strong record of broad interdisciplinary work in its teaching and research, being involved in applying quantitative thinking in areas ranging from finance and industrial management to ecology and medicine. Consideration will be given to candidates with interests and experience in teaching, research or applications, in any one of the fields of activity of the Department, namely biostatistics and quantitative biodiversity modelling, mathematical and theoretical statistics, operational research, econometrics and financial modelling.

Candidates applying for posts at Associate Professor and Professor levels need to possess the relevant qualifications and will be required to show evidence of excellent research leadership and extensive scholarly output.

For appointment at Senior Lecturer level, it is essential that candidates will have completed a PhD or equivalent degree in one of the above or related fields, and to have a proven track record of post-doctoral research and teaching.

Candidates with a Masters degree will be considered for appointment at Lecturer level. This level of post may also suit those in the process of completing a PhD or equivalent degree, or persons with a Masters degree and some years of practical experience in one of the above fields.

The remuneration packages are negotiable.

Please send a letter of application, clearly stating the level of post for which you are applying, your CV (no certificates), a one-page summary of your CV and details (fax/email) of 3 referees, to: Staff Recruitment & Selection (Ref: 817), UCT, Rondebosch 7701, Cape Town, South Africa by 28 February 2004. However, applications will be accepted up until such time as the posts are filled. Telephone: +27 21 650-3003, fax: + 27 21 650-2138, email: sro@bremner.uct.ac.za Website: www.uct.ac.za

**UCT** is fully committed to employment equity.



#### **USA: California**

#### **Department of Statistics University of California, Riverside**

The Department of Statistics invites applications for a temporary visiting Professorial appointment at the open level to teach two courses each in the Fall, Winter, and Spring quarters (2004-2005). Salary by agreement. Applicants with a Ph.D. in Statistics or a closely related field with a strong commitment to teaching and research are preferred. Application to include a CV, statement of teaching and research interests, and three letters of reference to: Dr. Barry C. Arnold, Search Committee Chair, Department of Statistics, University of California, Riverside, CA 92521-0138. Telephone: 909-787-5939; Message: 909-787-3774; FAX: 909/787-3286. Email: barry.arnold@ucr.edu. Department information: http://cnas.ucr.edu/~stat/homepage.htm. Review of applications will begin February 15, 2004 and continue until the position is filled.

The University of California is an Affirmative Action/Equal Opportunity Employer

#### **USA: Connecticut**

#### **Yale University, Professor of Statistics**

Yale University Department of Statistics invites applications for a tenured position as Professor of Statistics beginning July 2004.

The Department seeks expertise in the theory and practice of statistics with a significant data-driven component in teaching and research activities. Opportunities exist for collaboration and cooperative teaching with faculty in computer science, biological sciences, social sciences, physical sciences and engineering; and for participation in the program of bioinformatics or the program of applied mathematics.

The Department encourages excellence in teaching, and faculty members teach a broad range of courses at both the graduate and undergraduate level.

Candidates should include a letter of application and curriculum vita to be sent to the address below or emailed to search@stat. yale.edu. Review of applications will begin January 20, 2004 and will continue until the position is filled.

Search Committee

Yale University Department of Statistics

P.O. Box 208290

New Haven CT 06520-8290

Yale University is an AA/EOE Employer.

#### **USA: California**

#### Stanford University, Stanford, CA Statistics/Biostatistics Faculty joint appointment

The Division of Biostatistics in the Department of Health Research and Policy and the Department of Statistics invite applications for a faculty joint appointment, at any level. Requirements are an outstanding record, or for a junior level appointment, outstanding potential. Candidates will be judged on research, teaching, and statistical consulting. A successful candidate will have interests in the general area of computational biology, statistical genomics/genetics, and biostatistics. The candidate will be active in Stanford's Bio-X program and in the newly opened Clark Center.

Senior applicants should send a letter of application, curriculum vitae and statement of research and teaching interests. Junior applicants should include in addition a transcript of their graduate studies and arrange for three letters of recommendation to be sent. Applications should be sent to: Professor David Siegmund, Department of Statistics, Sequoia Hall, 390 Serra Mall, Stanford University, Stanford, CA 94305-4065

Applications received by March 1, 2004 will be guaranteed consideration.

Stanford University is an equal opportunity, affirmative action employer.

#### **USA: California**

#### Stanford University, Stanford, CA **Department of Statistics: Assistant Professor**

The Department seeks applicants for a tenure track position at the Assistant Professor level. The position would begin September 2004. A doctorate in statistics or a related field is required. Applicants should have demonstrated strong research abilities and will be expected to teach courses at both the undergraduate and graduate level. Applicants from all areas of probability and statistics are sought. This includes researchers in allied fields including, but not limited to, signal and image processing, econometrics, computational learning, data mining, genetics, and molecular biology. It is anticipated that such appointment will be joint with a department in the allied field.

Applicants are requested to send a letter of application, curriculum vita, graduate transcripts, and at most one reprint/preprint to: Faculty Search Committee Department of Statistics

Stanford University

390 Serra Mall

Stanford, CA 94305-4065

#### USA: Colorado



#### Colorado State University

Department of Mathematics Department of Statistics Program for Interdisciplinary Mathematics, Ecology, and Statistics

#### Advertisement for Postdoctoral Positions

The PRogram for Interdisciplinary Mathematics, Ecology, and Statistics (PRIMES) is seeking to hire two postdocs to begin in the 2004 academic year. PRIMES (www.primes.colostate.edu) is a new graduate program in quantitative ecology supported by an Integrative Graduate Education and Research Training (IGERT) grant from the National Science Foundation.

Post-Doctoral position in population/quantitative genetics: This position will be associated with the Department of Mathematics and the United States Department of Agriculture ARS National Center for Genetic Resources Preservation on a project to develop optimization algorithms for use in maintaining plant genetic diversity. The successful applicant should have either a background in population genetics and conservation with at least some experience in computational methods or should come from a quantitative field and have a strong interest in biology. A Ph.D. in a related field and good computing skills are required.

Post-Doctoral position in the Department of Statistics: This position will be associated with the Department of Statistics. The successful candidate should have experience or interest in the area of quantitative ecology. Research interest in spatial statistics, Bayesian statistics, time series, or sampling is preferred. A Ph.D. in statistics or a related field is required

Applications and guidelines may be obtained at www.primes.colostate.edu/post-doc\_info PRIMES funding requires postdoctoral applicants be U.S. citizens or permanent residents. Applications should include a CV, statement of research interests, and copies of relevant publications. In addition, candidates should request 2-3 letters of recommendation to be sent separately to: Don Estep, Co-Director, PRIMES, Department of Mathematics, Colorado State University, Fort Collins, CO 80523-1874. For full consideration, applications should be received no later than January 12, 2004. However, applications will continue to be accepted until the positions are filled.

Colorado State University is an EO/AA employer.



#### USA: Indiana

## INDIANA UNIVERSITY BLOOMINGTON DEPARTMENT OF MATHEMATICS ZORN RESEARCH POSTDOCTORAL FELLOWS

The Department of Mathematics invites applications for Zorn Research Postdoctoral Fellows beginning in the Fall of 2004. These are three-year, non-tenure track positions with reduced teaching loads. Outstanding candidates with a recent Ph.D. in any area of pure or applied mathematics or statistics are encouraged to apply. Zorn postdocs are paired with mentors with whom they have compatible research interests. The Department maintains strong research groups in all principal fields of mathematics, and the Bloomington campus offers an exceptionally attractive environment, providing a rich variety of musical and cultural attractions. Interested applicants should send a letter of application, vita, and research and teaching statements, and should arrange to have four letters of recommendation, including one letter evaluating teaching experience, sent to: Search Committee, Department of Mathematics, Indiana University, 831 East 3rd Street, Rawles Hall, Bloomington, IN 47405-7106. Indiana University is an equal opportunity / affirmative action employer. Applications received by December 15, 2003 will be given full consideration.

#### **USA: Indiana**

#### INDIANA UNIVERSITY BLOOMINGTON: DEPARTMENT OF MATHEMATICS

The Department of Mathematics invites applications for two tenure-track or higher-level positions beginning in the Fall of 2004. Outstanding candidates with a Ph.D. in any area of pure or applied mathematics or statistics and with postdoctoral or faculty-level experience are encouraged to apply. The Department maintains strong research groups in all principal fields of mathematics, and the Bloomington campus offers an exceptionally attractive environment, providing a rich variety of musical and cultural attractions. Interested applicants should send a letter of application, vita, and research and teaching statements, and should arrange to have four letters of recommendation, including one letter evaluating teaching experience, sent to: Search Committee, Department of Mathematics, Indiana University, 831 East 3rd Street, Rawles Hall, Bloomington, IN 47405-7106. Indiana University is an equal opportunity / affirmative action employer. Preference will be given to applications received by December 1, 2003.

#### **USA: Illinois**

#### POSTDOCTORAL RESEARCH ASSOCIATE

The University of Chicago Center for Integrating Statistical and Environmental Science is a multidisciplinary, multi-institutional research organization funded by the U.S. EPA. We have several positions starting in Fall, 2004 for Research Associates interested in one or more of the following: air pollution modeling, estimating health effects of pollution, integrating physical and statistical models, and statistical ecology. A Ph.D. in Statistics, or in another field relevant to the Center's interests (e.g., Ecology or Atmospheric Sciences) plus a strong interest in Statistics, is required. For more information about the Center, see http://galton.uchicago.edu/~cises. Interested candidates should submit vita, graduate transcript and three letters of reference to:

CISES Search 5734 S. Ellis Ave. Chicago IL 60637.

Applications accepted until positions are filled. The University of Chicago is an AA/EOE Employer.

#### **USA: Indiana**

## FACULTY POSITION(S) IN STATISTICS INDIANA, WEST LAFAYETTE:

Department of Statistics, Purdue University

The Department of Statistics at Purdue University has one or more openings for faculty positions. Screening will begin December 1, 2003, and continue until the position(s) is (are) filled.

Essential Duties: Conduct advanced research in statistical sciences, teach undergraduate and graduate students and maintain service in the Statistics Department.

Essential Qualifications: Require Ph.D. in Statistics or related field, in hand or expected by August 16, 2004. Candidates must demonstrate potential excellence in research and teaching. Salary and benefits are competitive and commensurate with qualifications. Rank and salary are open.

Candidate for assistant professor should send a letter of application, curriculum vita and three letters of reference. For senior positions, send a letter of application or nominations, curriculum vita, and the names of three references. Purdue University is an AA/EA/EO employer and educator.

Send applications to: Mary Ellen Bock, Head, Department of Statistics, Purdue University, 150 N. University Street, West Lafayette, IN 47907-2067, USA.

#### USA: Louisiana

## Statistics Position at Tulane University Fall 2004

The Department of Mathematics of Tulane University has available pending budgetary approval, a visiting or possibly tenure track position in statistics for Fall 2004. We seek candidates with strong research records and excellent teaching credentials. The successful candidates will be expected to carry out duties that include teaching at the undergraduate and graduate levels, conducting research and helping with departmental service including mentoring activities associated with the department's VIGRE grant.

Applications should include an AMS Application Cover Sheet, a curriculum vitae, and three letters of recommendation, one of which should address the candidate's teaching. Statements about research and about teaching interests also should be included. Applications will be accepted until the positions are filled. Applications should be sent to:

Hiring Committee

Department of Mathematics

Tulane University

New Orleans, LA 70118

Tulane University is an Affirmative Action/Equal Opportunity Employer that is committed to increasing the diversity of its faculty. We therefore encourage applications from underrepresented groups.

#### **USA: Massachusetts**

## Harvard University, Department of Statistics: Assistant Professor

One or more positions for Assistant Professor for 9/2004. PhD in Statistics or related field, demonstrated research and teaching strength required.

Responsibilities: Graduate and undergraduate teaching, active participation in individual and interdisciplinary research projects. Initial appointment up to 5 years. Cover letter, CV, 3 references addressing teaching and research to Prof. Donald Rubin, Statistics Dept, Harvard University, Science Center, Cambridge, MA 02138-2901. Applications received by Jan. 15, 2004 guaranteed consideration. Applications from women and minorities especially welcomed. Harvard University is an AA/EOE employer.

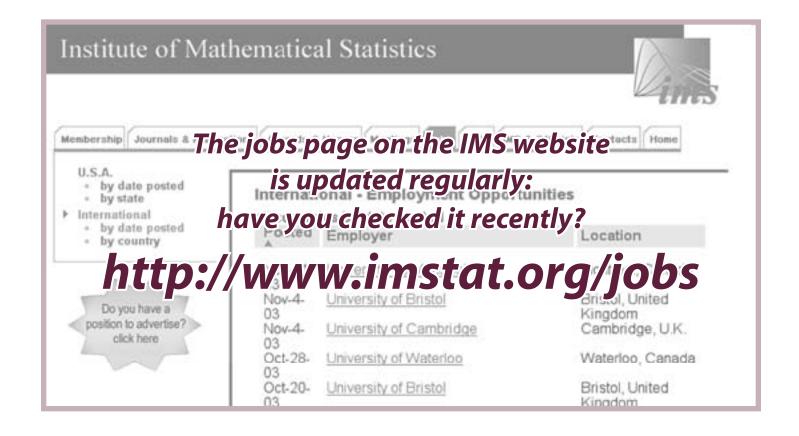
#### **USA: Massachusetts**

#### Williams College, Williamstown: Assistant Professor

The Williams College Department of Mathematics and Statistics invites applications for one tenure track position in statistics, beginning fall 2004, at the rank of assistant professor (in an exceptional case, a more advanced appointment may be considered). We are seeking a highly qualified candidate who has demonstrated excellence in teaching and research, and who will have a Ph.D. by the time of appointment.

Williams College is a private, residential, highly selective liberal arts college with an undergraduate enrollment of approximately 2,000 students. The teaching load is two courses per 12-week semester and a winter term course every other January. In addition to excellence in teaching, an active and successful research program is expected.

To apply, please send a vita and have three letters of recommendation on teaching and research sent to the Hiring Committee, Department of Mathematics and Statistics, Williams College, Williamstown, MA 01267. Teaching and research statements are also welcome. Evaluations of applications will begin on or after November 24 and will continue until the position is filled. Williams College is dedicated to providing a welcoming intellectual environment for all of its faculty, staff and students; as an EEO/AA employer, Williams especially encourages applications from women and minorities. For more information on the Department of Mathematics and Statistics, visit http://www.williams.edu/Mathematics.



#### **USA: New York**

## Cornell University Ithaca, New York

Two faculty positions are open in the Department of Biological Statistics and Computational Biology at Cornell University in the areas of statistical methodology and statistical genomics.

Please send a current CV, list of publications, statement of research interests, and arrange for three letters of recommendation to be sent to

Professor Martin Wells, Cornell University, 434 Warren Hall, Ithaca, NY 14853.

EOE: Women and minority candidates especially encouraged to apply. Cornell University is an AA/EOE.

#### **USA: New York**

#### **Columbia University**

Department of Statistics invites applications for a senior position beginning Fall, 2004, and a junior position beginning Fall, 2005, or possibly earlier. All areas of statistics will be considered.

Evidence of excellent research and teaching with interest in statistical applications required. Send covering letter, C.V. and three reference letters to:

Search Committee, c/o Shaw-Hwa Lo, Chair, Department of Statistics, Columbia University, New York, NY 10027. All applications will be considered until

Columbia University is an Affirmative Action/Equal Opportunity Employer.

the positions are filled.

If you have a job to advertise, you need to send in your advert by March 1, 2004 for the March/ April issue.

Send the ad to Elyse
Gustafson: see the
"Information for
Advertisers" panel
inside the back cover.

#### USA: Pennsylvania

#### **Carnegie Mellon University**

Applications are invited for tenure-track, lecturer, and visiting positions, including NSF-VIGRE supported three-year visiting assistant professorships with reduced teaching load.

Carnegie Mellon offers a supportive faculty environment, emphasizing a combination of disciplinary and cross-disciplinary research and teaching. All areas of statistics are welcome, and joint appointments with other units in the Pittsburgh area are possible. We especially encourage women and minorities to apply.

Details at http://www.stat.cmu.edu (email hiring@stat.cmu. edu). Application screening begins immediately and continues until positions closed. Send CV, research papers, relevant transcripts and three letters of recommendation to:

Chair, Faculty Search Committee, Department of Statistics, Carnegie Mellon University, Pittsburgh, PA 15213, USA. AA/EOE.

#### USA: New Jersey

#### Bell Laboratories, Lucent Technologies Murray Hill

#### **New Jersey**

Statistics Research at Bell Labs invites applications for regular and post-doc positions. We provide a rich environment in which to make far-reaching contributions to statistics.

Examples of our research include: interdisciplinary collaborations to characterize wireless networks and to improve products and manufacturing processes; novel models for Internet voice and data traffic and for dynamics in social networks; statistical computing for massive data streams, and languages for distributed data analysis.

We invite applications from both new and experienced PhD's. For additional information and instructions on how to apply visit http://stat.bell-labs.com

#### USA: Rhode Island

#### Brown University

#### Center of Computational Molecular Biology

Faculty Positions: Assistant, Associate or Full Professor

Brown University seeks highly qualified candidates for tenure-track or tenured faculty positions over the next few years, as part of a new interdisciplinary initiative – the Center of Computational Molecular Biology – with a focus on computational approaches in molecular sequence analysis, functional and comparative genomics, structural proteomics including protein folding, phylogenomics, and other contemporary biological problems. Applicants are expected to have a demonstrated record of excellence in research and to pursue independent externally funded research programs; tenure applicants must have already established such a program and have achieved international recognition for significant contributions in their specialty. Senior applicants should be leading figares in their area of scholarship, should be prepared to assume a leadership role in computational biology at Brown, and will be given the option of assuming the directorship of the Center.

Appointees will have the opportunity to foster collaborations with, and participate in, several NIH or NSF funded interdisciplinary programs, such as the new initiative in Genetics, Genomics and Proteomics. They will be expected to have good communication and teaching skills, and participate in the design of the planned graduate program in computational molecular biology. Depending on research interests, successful candidates will have faculty appointment (or joint appointment) in the Division of Applied Mathematics, Department of Computer Science, or one of the participating departments in the Division of Biology and Medicine.

Applicants should submit curriculum vitae, representative preprints or reprints, and a concise description of research interests and goals. Additionally, candidates for Assistant Professorship should arrange to have at least three letters of recommendation sent directly to the contact address. Candidates for Associate or Full Professor should provide names and contact information for at least five references; the references will be contacted by the search committee at an appropriate time. The anticipated start date is July 1, 2004. Priority will be given to applications received by January 15, 2004. Contact address: ATTN: CCMB Search, c/o Ms. Fran Palazzo, Department of Computer Science, Brown University, Box 1910, Providence, R.I. 02912

Brown University is an affirmative action/equal opportunity employer.

Women and minorities are encouraged to apply.

## **Annual Report of the IMS Treasurer**

#### INTRODUCTION

This report details membership and subscription data for calendar year end 2003. In addition, it reviews the FY2003 (July 1, 2002 – June 30, 2003) financial statements. I am proud to announce, for the fourth year in a row the IMS experienced another increase in total membership. We have many members taking advantage of the new membership options that have been introduced over the last three years. For 2004, we have expanded student membership. Now students will receive free membership plus one free print journal.

The IMS Executive Committee and Council decided to put more funds back in to our members. Several programs reflect this new philosophy including mini-meetings, student and new graduate membership and gratis electronic access to all journals for all members. In 2003, we began offering a renewal discount to members who renewed on time (by December 31 of the previous year). Fifty percent of the members took advantage of it for 2003 dues and we expect 60% to do so for 2004 membership renewal.

The financial status of the Institute continues to be strong and stable. Details of the events of the past year, membership and subscription data, sales data and a detailed analysis of the financial statement for FY 2003 are given below.

#### **Dues and Subscriptions Office**

We recently renewed our agreement with the Federation for Societies in Experimental Biology (FASEB) to continue handling all dues and subscription processing. The IMS relationship with FASEB has been in place since 2000. We have found increased efficiencies and economies of scale that allow us to invest more funds toward membership benefits rather than administration.

#### **Societal Office**

Elyse Gustafson is in her seventh year as our Executive Director. She continues to handle all societal issues from her office in Cleveland, Ohio. Elyse will provide a full report on activities from her office in the March/April 2004 *IMS Bulletin*. Please be sure to read it.

#### **Publications and Web**

Journals: IMS journals continue to be at the core of our mission. The *Annals* continue to be top tier in the field. The Council has looked at several issues concerning paper lag time and there are plans to address concerns. The IMS Publications Committee is in the process of analyzing the feasibility of opening the access to the public for all IMS journals.

Editors: Welcome to Morris Eaton and Jianqing Fan, Editors, *Annals of Statistics*; and Richard Vitale, Editor *IMS Lecture Notes-Monograph Series*. Special thanks to John Marden, Jon Wellner and Joel Greenhouse who have completed their

terms and have served the IMS with great dedication.

Web: In January 2003 the IMS web page was moved to FASEB. This allows us greater ability to add secure processes and expand our systems. Under the watchful eye of Hemant Ishwaran, the IMS web page experienced a transformation during the last year. Recently added web pages features and services include: daily Web Bulletin, membership renewal and applications, election ballot submission, directory of members, book order forms, and many informational pages. The development will continue as we add more features and services in 2004. The IMS web address is www.imstat.org

Electronic Access: All IMS members receive electronic access to all IMS journals (1996 to date) through Project Euclid. In addition, members whose organizations do not subscribe to JSTOR can receive individual access to all IMS journals (1930-1999) via JSTOR. IMS expanded electronic offer-

Below: Discussions at the New Members' Reception at JSM



ing in 2003 by opening IP addresses access for institutional subscribers to IMS journals on Project Euclid. For more information on setting up your electronic access see: http:// www.imstat.org/publications/eaccess.htm

IMS Lecture Notes-Monograph Series: Two volumes in this series were published during FY 2003. Volume 40, Science and Statistics: A Festschrift for Terry Speed, Darlene Goldstein, Editor; and Probability, Statistics and their Applications: Papers in Honor of Rabi Bhattacharya, Krishna Athreya, Mukul Majumdar, Madan Puri and Edward Waymire, Editors

NSF-CBMS Regional Conference Series: One volume in this series was published during FY 2003. Volume 7, Generalized Linear Mixed Models by Charles McCulloch.

#### IMS Membership Categories.

In 2002, IMS added a Life membership rate and in 2003 a Retired Life membership rate. These rates were set at 12 times and 8 times annual dues, respectively. In 2004, IMS has expanded its student membership to include one free print journal in addition to the free membership already provided. Also, effective 2004, there is no longer a requirement for members to select a print journal.

#### IMS Meetings and Awards.

In August 2003, the IMS held its Annual Meeting in San Francisco, California, USA. In every odd year we hold our annual meeting during the Joint Statistical Meetings (JSM). The JSM had record attendance levels and IMS events were well received. A reception for students and new members had 150 attendees [see photo, left]. The meeting also introduced the first Le Cam lecture presented by David Donoho. The Wald and Medallion lectures were well attended during the conference.

The IMS continued its third year of Mini-meetings in 2003. During FY 2003, the IMS granted a total of \$18,700 to eight meetings. In August 2003, the IMS provided its first Laha Grants to students and new graduates traveling to the IMS Annual Meeting. \$8900 in travel funds were provided to 18 recipients.

The Richard Tweedie Memorial Fund was set up in FY 2003. We are still accepting donations. There are plans to use the funds for New Researchers. Watch for more information as the details are developed.

#### MEMBERSHIP DATA

Total membership in the Institute as of December 31, 2003 was up 7.5% from December 31, 2002. Individual membership is down less than 1%, but 64 of our previously individual members became Life members in 2003, making the total between these two categories actually increasing 2%. Table 1 (above right) presents the distribution of memberships by category for the last several years.

Breakdown of Member Categories. Among the general members for 2003, a total of 27 are Gift members (30 last year), 40 are joint members (42 last year), 234 are retired (239 last year) and 173 are reduced rates (157 last year) and the remaining 2,270 are regular members (2,282 last year).

Geographic Distribution of Members. Approximately 65% of our members are in the USA and Canada. This is a slight change in our geographical distribution from previous years when two-thirds of our members were in the USA and Canada.

TABLE 1: Distribution of Memberships by Category: Calendar Year Data (Jan-Dec)

	2000	2001	2002	2003	% change
Individual	2777	2820	2750	2744	-0.87%
Life	10	8	51	115	125.49%
<b>New Graduate</b>	na	93	131	122	0.00%
Student	478	395	496	707	42.54%
Organizational	96	94	98	102	4.08%
Total	3361	3410	3526	3790	7.48%

Selection of Journals by Members. Although membership increased in 2003, subscriptions to most journals by members decreased. This decrease is expected as we offer free electronic access of all journals to members and members shift to electronic subscriptions. Subscriptions to *Statistical Science* increased, we believe as members opt to receive this journal in print form and read the others electronically. Table 2 (on the next page) presents the print journal selections and electronic access account set up for members in 2003 and the preceding three years.

Revenue from all Institute member dues and journal subscriptions amounted to \$312,793 for the fiscal year ending June 30, 2003, down from \$332,016 in FY 2002. This is attributed to the general decrease in member subscriptions, discounts offered to on-time membership renewal and timing of renewals during the year.

TABLE 2: Distribution of Journal Selections by Members: Calendar Year Data (Jan-Dec)

, ,					
PRINT	2000	2001	2002	2003	% change
AAP	911	902	865	844	-2.43%
AOP	918	952	918	910	-0.87%
AOS	1904	1992	1949	1917	-1.64%
STS	2661	2707	2778	2846	2.45%
<b>Total Print</b>	6394	6553	6510	6517	0.11%
<b>ELECTRONIC</b>					
AAP	N/A	N/A	363	715	96.97%
AOP	N/A	N/A	411	693	68.61%
AOS	N/A	N/A	482	943	95.64%
STS	N/A	N/A	295	877	197.29%
<b>Total Electronic</b>	N/A	N/A	1551	3228	108.12%

TABLE 3: Distribution of Journal Selections by Non-Member Subscribers: Cal Year Data (Jan-Dec)

PRINT	2000	2001	2002	2003	% change
AAP	779	680	672	716	6.55%
AOP	1121	983	984	1034	5.08%
AOS	1454	1305	1300	1342	3.23%
STS	1258	1068	1021	1064	4.21%
BULL	320	259	257	229	-10.89%
<b>Total Print</b>	4932	4295	4234	4385	3.57%
ELECTRONIC					
AAP	N/A	N/A	N/A	363	N/A
AOP	N/A	N/A	N/A	520	N/A
AOS	N/A	N/A	N/A	593	N/A
STS	N/A	N/A	N/A	459	N/A
<b>Total Electronic</b>	N/A	N/A	N/A	1935	N/A

#### **NON-MEMBER SUBSCRIPTION DATA**

Table 3 (below left) presents comparative subscription data for non-members to each of our scientific journals for 2003 and the previous three years. All journal subscriptions increased in 2003. Revenue from all non-member subscriptions was \$626,278 for the fiscal year ending June 30, 2003, up from \$605,644 for the FY 2002. Approximately 62% of the non-member subscribers to IMS journals are in North America, with the remaining subscribers distributed throughout the world.

#### **SALES DATA**

There was one new volume in the *NSF-CBMS Regional Conference Series in Probability and Statistics* in FY 2003. In FY 2003, total revenue from this Series was \$6,905, down slightly from \$7,122 in FY 2002. Table 4 (below right) shows summary data on sales from the *NSF-CBMS Regional Conference Series*. Sales on the Genetic Data volume continue to be strong. Two new volumes in the *Lecture Notes–Monograph Series* were published in FY 2003. Table 4, last row, presents sales data for Volumes 1-41 of this Series. Total revenue from the Series decreased to \$28,012 in FY 2003 from \$34,333 in FY 2002.

# FINANCIAL OVERVIEW

This is a detailed analysis of the Financial Statement for FY 2003, which is presented in this issue of the *IMS Bulletin*, following this Treasurer's Report. Comparisons are always with FY 2002. The overall picture of the financial status of the Institute is strong and stable. Per the auditor's report,

TABLE 4: Sale	es from the <i>NS</i>	SF-CBMS Regi	onal Confer	ence Serie	es, and LN	MS, FY Da	ta (July 1-J	une 30)
Vol & S	hort Title	Published	to 1999	2000	2001	2002	2003	TOTAL
1: Group Ir	ıvariance	1989	845	9	11	11	7	883
2: Empirica	al Pro	1990	1,003	30	34	41	32	1,140
3. Stochast	ic Curve	1991	608	12	8	19	10	657

4: Higher Order 5: Mixture Models 6: Genetic Data 7: Linear Mixed Models **NSF-CBMS Total Sales** 3,502 4,743 LNMS Total Sales (41 Vols) 21,095 24,385

in FY 2003 we experienced an increase in unrestricted net assets of \$387. Although this seems slight, it was intended. The IMS has strong reserves and it has been the goal of the Council to pour revenues back into membership. This was done on such programs as mini-meetings, free electronic access, web page development and more. The Statement of Activities shows a decrease in total revenue and an increase in total expenses compared with FY 2002. Total revenues are higher than expenses showing a net gain.

#### Revenue

Membership dues and subscription revenues were adjusted, as in the past to prorate calendar-year revenues to fit with the Institute's fiscal year reporting. Revenues from membership dues and subscriptions are down from FY 2002; this is due to a decrease in member subscriptions and discounts provided to members for timely renewals. Revenues from non-member subscribers are up due to a increases in institutional subscribers. The contribution listed in FY 2002 represents donations made to the Tweedie Memorial Fund. Sales of back issues are down slightly from FY 2002, we expect these to continue to go down with the availability of JSTOR. Page charges are down, due to the voluntary nature of the contributions, the levels received tend to fluctuate. Revenue from sales of Lecture-Notes Monograph Series was down as only two volumes were released in the fiscal year, as opposed to three in FY2002. Revenue from sales of NSF-CBMS Series were slightly down as sales from volume six leveled off and volume 7 just began to sell. Meeting income increased as we handled all funds for the IMS 2002 Annual Meeting which occurred in this FY. The meeting itself broke even (see also expenses). Advertising revenues were up due to increased advertisements and higher rates. Offprints, royalty and other remained steady. Net earnings of joint publication ventures shows a deficit in FY 2003 as both publications (Current Index to Statistics and the Journal of Computational and Graphical Statistics) are experiencing issues; we know both management committees are working to address the issues facing the publications. The unrealized loss on investments is merely a line item, which shows prepaid interest and is not an actual loss or gain on investments. That amount should be totaled with the Investment Income line item to get a complete understanding of our gain on investments in FY 2003. Investment

income is down in FY 2003 as the lower interest rates across the world affect our investments.

#### **Expenses**

The IMS makes a distinction between Program and General Administrative expenses in its audited reports. This is appropriate reporting for a non-profit organization and gives members a better idea of how much is being spent on actual programming (journals, meetings, etc) versus what is spent purely on administration of the Institute. I am happy to report that 94.4% of your dues dollars goes directly into the program functions of the IMS.

Discussion of Note F. Here you will see the allocation for expenses for Program and General Administrative. Production and Editorial expenses will be discussed below in the "Discussion of Note G."

The management fee shows the expenses paid to FASEB for their dues, subscriptions and web services. This is up from FY 2002 as we began using their secure web servers for hosting our web pages and used their expertise for web development. Salaries are up in FY 2003 reflecting wage increases and the use of a full staff at the Annual Meeting. Mailing and shipping at the press is up from FY 2002, as postage rates increased. Meeting expenses are up from IMS handling all expenses at the Annual Meeting and as funds provided for mini-meeting and travel grants increased. Rent and utilities are stable. Contributions to other societies are down as a bill for one item did not arrive as expected. Postage was up from FY 2002, as postage rates increased. Computer equipment and software was down as no new equipment was needed. Professional fees were up slightly in FY 2003 as it is necessary to perform an audit in two locations (societal and dues offices); this will continue on an annual basis. Insurance fees experienced an increase that is appropriate

with the industry. Storage fees are up as we currently have more journals in storage. We expect to thin out these over the next year by donating journals [See "Journals Offer" on page 8]. Printing, supplies, maintenance and telephone remained stable. Office expense includes bank fees and other miscellaneous expenses. Membership drives and publicity is up as we work to expand this area.

Discussion of Note G. Production expenses for all journals were stable due to only slight changes in subscription levels during FY2003. LNMS expense is up due to reprints of several volumes in the series in order to keep them always available. Editorial expenses for The Annals of Applied Probability are generally stable. The Annals of Statistics, Statistical Science and The Annals of Probability are down slightly due to variations in billing timeliness for the editorships. These editors are within their budgets for the length of their term. The IMS Bulletin editor is up as the expenses for the redesign were incurred in FY2002. Managing and production editorial expenses are up as our production editor moved to a university location and we began incurring expenses for office space. The Web editor expense is up as a professional webmaster was hired in FY2003.

#### Recommendation.

This year we recommended an institutional subscription rate increase of 10% for 2004. Dues and journal rates for members remain the same for 2004. Members were given a 20% discount off dues if they renewed by December 31. The 2003-2004 Council approved these recommendations at the Annual Meeting in August 2003 in San Francisco, California, USA.

Julia Norton, IMS Treasurer January 2004

#### Bregante+Company LLP

A1------

55 Hawthome Street Suite 910 San Francisco, CA 94105-3914 (415) 777-1001 Tel (415) 546-9745 Fax www.beoepa.com

330 Ignacio Boulevard Suite 201 Novato, CA 94949-6036 Tel (415) 883-4262 Fax (415) 883-4290 www.becepa.com

#### Independent Auditors' Report

The Council Institute of Mathematical Statistics

October 30, 2003

We have audited the accompanying statements of financial position of Institute of Mathematical Statistics (the Institute) as of June 30, 2003 and 2002 and the related statements of activities and cash flows for the years then ended. These financial statements are the responsibility of the Institute's management. Our responsibility is to express an opinion on these financial statements based on our audits.

We conducted our audits in accordance with auditing standards generally accepted in the United States of America. Those standards require that we plan and perform the audits to obtain reasonable assurance about whether the financial statements are free of material misstatement. An audit includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements. An audit also includes assessing the accounting principles used and significant estimates made by management, as well as evaluating the overall financial statement presentation. We believe that our audits provide a reasonable basis for our opinion.

In our opinion, the financial statements referred to above present fairly, in all material respects, the financial position of Institute of Mathematical Statistics as of June 30, 2003 and 2002, and the changes in its net assets and its cash flows for the years then ended, in conformity with accounting principles generally accepted in the United States of America.

Bregarte + Company LLP

2003

2002

## INSTITUTE OF MATHEMATICAL STATISTICS STATEMENTS OF FINANCIAL POSITION

June 30, 2003 and 2002

	2003	2002
ASSETS	3	
Cash	\$ 113,028	\$ 75,878
Investments, at market value	2,251,600	2,292,691
Accounts receivable	595	578
Interest receivable	10,239	25,056
Prepaid expenses	62,334	24,959
Investments in joint ventures	92,502	102,248
Restricted cash for endowment	32,110	31,444
Deposits	2,175	3,400
Total assets	\$ 2,564,583	\$ 2,556,254
LIABILITIES ANI	D NET ASSETS	
Liabilities:		
Accounts payable and accrued liabilities	\$ 80,784	\$ 120,762
Unearned memberships, subscription and		
meeting revenue	535,733	488,310
Total liabilities	616,517	609,072
Net assets:		
Unrestricted:		
Operating	1,672,003	1,704,162
Board designated	243,650	211,104
Total unrestricted	1,915,653	1,915,266
Temporarily restricted	1,274	777
Permanently restricted	31,139	31,139
Total net assets	1,948,066	1,947,182
Total liabilities and net assets	\$ 2,564,583	\$ 2,556,254

See accompanying notes and auditors' report.

- 2 -

### INSTITUTE OF MATHEMATICAL STATISTICS STATEMENTS OF ACTIVITIES

#### For the Years Ended June 30, 2003 and 2002

		2003		2002
Changes in unrestricted net assets:				
Revenue and support:				
Membership dues and journal subscriptions	\$	312,793	\$	332,016
Non-member subscriptions		626,278		605,644
Contributions		2,500		-
Sales of back issues		5,418		5,927
Page charges		23,249		31,343
Sales of Lecture Notes - Monograph Series		28,012		34,333
Sales of NSF-CBMS Series		6,905		7,122
Meetings		41,621		18,824
Advertising		29,977		22,016
Offprints, royalties and other		44,433		44,785
Net profit (deficit) of joint venture publications		(9,746)		6,549
Unrealized gain (loss) on investments		3,000		(10,400)
Investment income	_	57,613	_	100,664
Total unrestricted revenue and support		1,172,053		1,198,823
Expenses:				
Program		1,106,307		1,037,499
General and administrative	_	65,359	_	58,583
Total expenses	_	1,171,666	_	1,096,082
Increase in unrestricted net assets	_	387	_	102,741
Changes in temporarily restricted net assets:				
Investment income		497		777
Increase in temporarily restricted net assets		497		777
Changes in permanently restricted net assets:				
Contributions		_	_	9,834
Increase in permanently restricted net assets				9,834
Increase in net assets		884		113,352
Net assets, beginning of year	1	1,947,182	_	1,833,830
Net assets, end of year	\$ 1	,948,066	<u>s</u>	1,947,182

See accompanying notes and auditors' report.

### INSTITUTE OF MATHEMATICAL STATISTICS STATEMENTS OF CASH FLOWS

#### For the Years Ended June 30, 2003 and 2002

	_	2003	_	2002
Cash flows from operating activities:				
Changes in net assets	\$	884	\$	113,352
Adjustments to reconcile changes in				,
net assets to net cash provided (used)				
by operating activities:				
Net (profit) deficit in investments in joint ventures		9,746		(6,549)
Unrealized (gain) loss on investments		(3,000)		10,400
(Increase) decrease in assets:				
Accounts receivable		(17)		9,913
Interest receivable		14,817		13,923
Prepaid expenses and deposits		(36,150)		(7,941)
Restricted cash for endowment		(666)		(10,139)
Increase (decrease) in liabilities:				
Accounts payable and accrued liabilities		(39,978)		(51,133)
Unearned memberships, subscription				
and meeting revenue	_	47,423	_	43,929
Total adjustments	_	(7,825)	_	2,403
Net cash provided (used) by operating activities	_	(6,941)	_	115,755
Cash flows from investing activities:				
Net change in investments		44,091	_	(187,424)
Net cash provided (used) by investing activities		44,091	_	(187,424)
Net increase (decrease) in cash		37,150		(71,669)
Cash, beginning of year		75,878	_	147,547
Cash, end of year	\$	113,028	<u>\$</u>	75,878

See accompanying notes and auditors' report.

#### INSTITUTE OF MATHEMATICAL STATISTICS

#### NOTES TO FINANCIAL STATEMENTS

#### June 30, 2003 and 2002

#### NOTE A -- Summary of significant accounting policies

#### Organizatio

The Institute of Mathematical Statistics (the Institute) is an international professional society devoted to the development and dissemination of the theory and applications of statistics and probability. Its activities include sponsorship of journals and other scientific publications, organization of scientific meetings and cooperation with other scientific organizations.

The scientific journals of the Institute are <u>The Annals of Applied Probability</u>. The Annals of <u>Probability</u>. The Annals of <u>Statistics</u> and <u>Statistical Science</u>. The <u>IMS Bulletin</u> is the news organ of the Institute. In addition, the Institute publishes <u>The IMS Lecture Notes</u>. <u>Monograph Series</u>. Jointly with other organizations, the Institute publishes the <u>Journal of Computational and Graphical Statistics</u>, the <u>NSF-CBMS Regional Conference Series in Probability and Statistics</u>. <u>Current Index to Statistics</u>, other <u>Indexes</u> and collected works of well-known statisticians and <u>republishites</u>.

The Institute is an international organization of approximately 3,500 statisticians, probabilists, epidemiologists and econometricians from industry, academia and government.

#### Rasis of accounting

The Institute maintains its accounting records and prepares its financial statements on the accrual basis. Accordingly, revenue and the related assets are recognized when earned rather than when received, and expenses are recorded when the obligation is incurred rather than when raid

#### Financial statement presentation

The Institute reports information regarding its financial position and activities according to three classes of net assets: unrestricted, temporarily restricted and permanently restricted net assets, as required by the Statement of Financial Accounting Standards (SFAS) No. 117.

#### Unrestricted net assets - designated

The Council of the Institute has designated that a portion of unrestricted net assets be used for specific purposes in future periods.

See auditors' report.

- 5 -

## INSTITUTE OF MATHEMATICAL STATISTICS NOTES TO FINANCIAL STATEMENTS (Continued)

June 30, 2003 and 2002

#### $\underline{NOTE\ A} - Summary\ of\ significant\ accounting\ policies\ (continued)$

#### Production costs of publications

The Institute's policy is to expense the production costs of its publications as incurred rather than capitalize these costs as inventory. The Institute follows this policy as there is no discernible market for the publications after the initial distribution.

#### Use of estimates

The preparation of financial statements in conformity with generally accepted accounting principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and reported amounts of revenues and expenses during the reporting period. Actual results could differ from those estimates.

#### Shipping and handling costs

Shipping and handling costs are recorded as incurred. The expenses were included in the functional expenses in Note F.

#### NOTE B - Concentration of credit risk

The Institute maintains eash balances at three financial institutions. The balances at times may exceed federally insured limits. The Institute has not experienced any losses in these accounts and believes they are not exposed to any significant credit risk.

#### INSTITUTE OF MATHEMATICAL STATISTICS

#### NOTES TO FINANCIAL STATEMENTS (Continued)

June 30, 2003 and 2002

#### NOTE A -- Summary of significant accounting policies (continued)

#### Permanently restricted net assets

Permanently restricted net assets consists of cash gifts restricted by donors to establish a fund honoring the memory of Professor Le Cam.

#### Temporarily restricted net assets

Temporarily restricted net assets consists of the earnings from the Le Cam endowment fund. The earnings from the endowment fund will be used to present a Le Cam Lecture every three years. The earnings were \$497 and \$777 for the years ended June 30, 2003 and 2002, respectively.

#### Investments in joint ventures

Investments in joint ventures are stated at cost plus the equity in the undistributed earnings of the joint ventures since the dates of acquisition.

#### Uncarned memberships, subscription and meeting revenue

The Institute receives payments in advance of the period in which they are earned. These amounts are shown as unearned memberships, subscription and meeting revenue in the Statements of Financial Position.

#### Contributions

The Institute does not request or receive pledges. The Institute records contributions upon receipt.

#### Income taxes

The Institute is a qualified organization exempt from federal income taxes under the provisions of Sections 501(c)(3) of the Internal Revenue Code.

#### Functional allocation of expenses

The costs of providing the program services of the Institute are summarized in the Statements of Activities and are shown in detail in Note F. Expenses that can be directly identified with a specific function are allocated directly to that function. Expenses that cannot be directly identified with a specific function are allocated between the program services and the general and administrative.

See auditors' report.

- 6 -

#### INSTITUTE OF MATHEMATICAL STATISTICS

#### NOTES TO FINANCIAL STATEMENTS (Continued)

June 30, 2003 and 2002

#### NOTE C -- Investments

The Institute maintains accounts with Merrill Lynch. Investments include mutual funds carried at their fair market value and certificate of deposits at various institutions maturing at various dates. The investments are immediately convertible to cash with maturities ranging from one month to less than two years. Investments at June 30, 2003 and 2002 were as follows:

	2003	2002
Mutual funds (cost \$200,000)	\$ 169,600	S 166,600
Certificates of deposit at various institutions	2,082,000	2,126,091
Total	\$ 2,251,600	\$ 2,292,691

#### NOTE D -- Joint venture investments

The Institute and the American Statistical Association (ASA) are involved in a joint venture for the production and sale of the  $\underline{\text{Current Index to Statistics}}$  (CIS). The Institute and ASA each hold a 50% interest in this joint venture.

The Institute, ASA and Interface Foundation of North America (IFNA) participate in a joint venture for periodic publication of the <u>Journal of Computational and Graphical Statistics</u>. The Institute's participation in profits and ownership of this venture is 40%.

The Institute's equity was \$56,329 and \$67,411 for <u>Current Index to Statistics</u> (the CIS venture) and \$36,173 and \$34,837 for <u>Journal of Computational and Graphical Statistics</u> (the IFNA venture) at June 30, 2003 and 2002, respectively.

The following is a summary of the financial position and results of operations of the joint ventures for the years ended June 30:

## INSTITUTE OF MATHEMATICAL STATISTICS NOTES TO FINANCIAL STATEMENTS (Continued)

June 30, 2003 and 2002

#### NOTE D - Joint venture investments (continued)

	Current Index To Statistics		Journal of Computations and Graphical Statistic		
	2003	2002	2003	2002	
Current assets	\$_162,815	\$ 137,254	\$ 150,006	\$ 138,786	
Total assets	\$ 162,815	\$ 137,254	\$ 150,006	\$ 138,786	
Current liabilities Undistributed co-sponsors'	\$ 50,158	\$ 2,432	\$ 59,575	\$ 51,698	
equity	112,657	134,822	90,431	87,088	
Total liabilities and co-					
sponsors' equity	\$ 162,815	\$ 137,254	\$ 150,006	S 138,786	
Revenue	\$ 69,177	\$ 149,880	\$ 91,982	\$ 80,594	
Net income (loss)	\$ (22,165)	\$ 15,204	\$ 3,343	\$ (2,633)	

#### NOTE E -- Retirement plan

The Institute participates in an employer matching 403(b) Retirement Annuity Plan. The Institute matches 200% of the contributions of eligible employees up to 10% of the employee's gross salary. Employees who have completed three years of service are eligible to participate. The Institute contributed \$7,575 and \$7,250 for the years ended June 30, 2003 and 2002, respectively.

See auditors' report.

- 9 -

## INSTITUTE OF MATHEMATICAL STATISTICS NOTES TO FINANCIAL STATEMENTS (Continued)

June 30, 2003 and 2002

#### NOTE F -- Functional expenses (continued)

Program and general and administrative expenses for the year ended June 30, 2002 were as follows:

	_	Program	General and Administrative	_	Total
Production expenses (see Note G)	\$	408,168	\$ -	\$	408,168
Editorial expenses (see Note G)		226,333			226,333
Management fee		109,177	-		109,177
Salaries, payroll taxes					
and employee benefits		65,050	27,878		92,928
Mailing and shipping at press		94,073	-		94,073
Meetings		56,135	-		56,135
Rent and utilities		2,236	958		3,194
Contributions to other organizations		9,792	-		9,792
Postage and shipping from office		15,963	6,842		22,805
Computer equipment and software		3,493	1,497		4,990
Professional fees		-	15,192		15,192
Insurance		10,645	4,562		15,207
Storage		7,373	-		7,373
Printing		10,961	-		10,961
Credit card fees and refunds		10,455	-		10,455
Supplies		1,344	576		1,920
Telephone		1,135	486		1,621
Membership drives and publicity		3,739	-		3,739
Office expense		1,331	550		1,881
Repairs and maintenance	_	96	42	_	138
	\$	1,037,499	\$ 58,583	\$_	1,096,082

#### INSTITUTE OF MATHEMATICAL STATISTICS

#### NOTES TO FINANCIAL STATEMENTS (Continued)

June 30, 2003 and 2002

#### NOTE F -- Functional expenses

Program and general and administrative expenses for the year ended June 30, 2003 were as follows:

	1	Program	General and Administrative	_	Total
Production expenses (see Note G)	\$	410,790	\$ -	\$	410,790
Editorial expenses (see Note G)		208,852	-		208,852
Management fee		131,776	-		131,776
Salaries, payroll taxes					
and employee benefits		71,711	30,733		102,444
Mailing and shipping at press		102,280	-		102,280
Meetings		98,182	-		98,182
Rent and utilities		2,106	902		3,008
Contributions to other organizations		6,163	-		6,163
Postage and shipping from office		19,198	8,228		27,426
Computer equipment and software		1,414	606		2,020
Professional fees			17,920		17,920
Insurance		11,918	5,108		17,026
Storage		10,093			10,093
Printing		10,370			10,370
Credit card fees and refunds		11,218	-		11,218
Supplies		1,470	631		2,101
Telephone		1,492	640		2,132
Membership drives and publicity		5,896	-		5,896
Office expense		1,378	591		1,969
Repairs and maintenance	_			_	
	\$	1,106,307	\$ 65,359	\$	1,171,666

See auditors' report.

- 10 -

#### INSTITUTE OF MATHEMATICAL STATISTICS

#### NOTES TO FINANCIAL STATEMENTS (Continued)

June 30, 2003 and 2002

2003

2002

#### NOTE G -- Production and editorial expenses

Production and editorial expenses incurred were as follows:

		2003		2002
Production expenses:				
The Annals of Statistics	\$	110,929	\$	115,315
The Annals of Probability		103,670		100,639
The Annals of Applied Probability		83,410		88,542
Statistical Science		56,622		57,290
NSF - CBMS Series		5,225		6,831
IMS Bulletin		25,782		29,262
Lecture Notes - Monograph Scrics		25,152	_	10,289
Total production expenses	\$	410,790	\$	408,168
Editorial expenses:				
The Annals of Statistics	\$	39,705	\$	58,650
The Annals of Probability		10,176		14,704
The Annals of Applied Probability		19,964		19,709
Statistical Science		3,658		21,419
IMS Bulletin		29,043		35,808
Managing and production editors		73,594		55,983
WWW editor	_	32,712		20,060
Total editorial expenses	\$	208,852	\$	226,333

## **International Calendar of Statistical Events**

IMS meetings are highlighted in maroon with the logo and new or updated entries have the symbol. t means telephone, fax, e email and w website. Please send additions and corrections to Tati Howell at bulletin@imstat.org

#### March 2004

21–26: Singapore. MCMC: Innovations and Applications in Statistics, Physics and Bioinformatics. **w** http://www.ims.nus.edu.sg/Programs/mcmc/index.htm

International Workshop in Applied
Probability - IWAP 2004. IMS Rep: Joseph
Glaz.w http://mefast.sta.unipi.gr/iwap2004/
index.htm

IMS Rep: Alicia Carriquiry lpe@fing.edu.uy w http://imerl/fing.edu.uy/clapem

23–26: Karlsruhe, Germany. Sixth German Open Conference on Probability and Statistics. w http://www.stoch2004.uni-karlsruhe.de/stoch2004/index\_en.html

28–31: Pittsburg, PA. 2004 ENAR Spring Meeting. **w** http://www.enar.org/meetings.htm

#### April 2004

5–7: Bristol, UK. **Young Statisticians Meeting w** http://www2.maths.bris.ac.uk/
YSM2004

24: Cambridge, Massachusetts.

18th New England Statistics Symposium

Organizers: Samuel Kou and Xiao-Li

Meng. w http://www.fas.harvard.edu/~stats/
ness2004.html

Many explanatory variables? A challenge

for regression modelling. **w** http://www.stat.ucl.ac.be/yrd

#### **May 2004**

10–11: Boston, MA. Conference on the Analysis of Genomic Data.

e meiling@channing.harvard.edu w http://www.amstat.org/chapters/boston/genomic.html

Maryland. Eleventh Annual Spring
Research Conference on Statistics in
Industry and Technology. http://www-math.cudenver.edu/SRC2004

19–22: Rice University, Houston, TX. 2nd Lehmann Symposium. w http://www.stat.rice.edu/lehmann

ims 20–24: Vancouver, Canada.

Seminar on Stochastic Processes 2004

w http://www.pims.math.ca/science/2004/ssp

20–22: Quebec City, Canada. International Conference on Dependence Modelling: Statistical Theory and Applications in Finance and Insurance (DeMoSTAFI). Sponsored by CRM, IFM2, SSC, and Université Laval. Program Chair: Christian Genest; Local Arrangements: Michel Gendron. w http://www.fsa.ulaval.ca/demostafi/ e demostafi@mat.ulaval.ca

23–27: Vińa Del Mar, Chile. **ISBA2004 World Meeting. w** http://www.bayesian.org

26–29: Baltimore, MD. Interface: Computing and Statistics. w http://www.galaxy.gmu.edu/Interface04

30-June 2: Montréal, Québec. 32nd Annual Meeting of the Statistical Society of Canada. Local Arrangements Chair: Christian Léger leger@dms.umontreal. ca, Program Committee Chair: Christian Genest genest@mat.ulaval.ca

#### **June 2004**

Workshop on Recent Advances in Time Series Analysis. http://www.ucy.ac.cy/~rats/ Contact Theofanis Sapatinas, University of Cyprus: t.sapatinas@ucy.ac.cy

16–18: Santander, Spain. Distribution Theory, Order Statistics and Inference

- A Conference in Honor of Barry C. Arnold. Organizers: Prof. N. Balakrishnan bala@mcmail.cis.mcmaster.ca, Prof. Enrique Castillo castie@unican.es, Prof. Jose-Maria Sarabia sarabiaj@unican.es

MMR2004: Fourth International
Conference on Mathematical Methods
in Reliability Methodology and Practice
http://www.stat.lanl.gov/MMR2004/index.
htm

23–25: Nantes, France. **International**Conference on Statistics in Health
Sciences. **w** http://www.sante.univ-nantes.
fr/STAT

Albuquerque, New Mexico. WNAR Western Regional Program Chair Jason Fine e fine@biostat.wisc.edu

Continued on page 38

## **International Calendar continued**

27–July 2: Ascona, Switzerland. Workshop on Statistics in Functional Genomics. http://www.stat.math.ethz.ch/talks/Ascona\_04 Contact Christina Künzli kuenzli@stat. math.ethz.ch

#### **July 2004**

4–7: Sydney, Australia. **24th International** Symposium on Forecasting **w** http://www.isf2004.org

4–11: Copenhagen, Denmark. 10th International Congress on Mathematical Education. w http://www.icme-10.dk

11–16: Cairns, Australia. International Biometrics Conference 2004 and 2004 Australian Statistical Conference Travel Support: Funding anticipated, see website for details or contact Lynne Billard, lynne@stat.uga.edu w http://www.ozaccom.com.au/cairns2004

14–18: Neuchâtel, Switzerland. Celebrating Statistics: International Conference in Honour of Sir David Cox on the Occasion of his 80th Birthday. w http://www.unine.ch/statistics/cox/welcome.htm

Research Conferences IMS/AMS/SIAM sponsored e r.vitale@uconn.edu

19–24: Montreal, Canada. **Stochastic Networks Conference w** http://www.stanford.edu/group/stochnetconf/

Chinese Statistical Association Applied Statistics Symposium. Co-sponsored meeting. IMS Rep: Louis Chen lhychen@ims. nus.edu.sg w http://www.statistics.nus.edu.sg/ICSA.htm

Annual Meeting & 6th Bernoulli World Congress. Joint Program Chair: Wilfrid Kendall wsk@stats.warwick.ac.uk Local Chair: David Nualart nualart@mat.ub.es w http://www.imub.ub.es/events/wc2004/

#### August 2004

New Researchers Conference: NRC2004 Peter Song (Program Chair), York University, song@mathstat.yorku.ca w http://www.math.yorku.ca/StatsSection/NRC

Mew Directions in Probability Theory IMS Program Chair: Maury Bramson bramson@math.umn.edu w http://www.imstat.org/meetings/ndpt

8–12: Toronto, Canada. Joint Statistical Meetings (ASA/IMS/ENAR/WNAR). Sponsored/Numbered. IMS Program Chair: Michael Evans, U of Toronto e mevans@utstat.utoronto.ca

18-21: Bedlewo, near Poznan, Poland. The Thirteenth International Workshop on Matrices and Statistics, in Celebration of Ingram Olkin's 80th Birthday. Contact Augustyn Markiewicz amark@owl. au.poznan.pl or http://matrix04.amu.edu.pl/

23–27: Charles University, Prague, Czech Republic. **Compstat2004. w** http://www.compstat2004.cuni.cz

30-September 3: Laredo, Spain.
EMS Summer School: Empirical Processes
and Statistical Applications Grants available. w http://www.eio.uva.es/ems

#### September 2004

2–4: Oviedo, Edificio Histórico, Spain. 2nd International Conference on Soft Methods in Probability and Statistics: SMPS2004. http://web.uniovi.es/SMPS Program Chairs: María Angeles Gil & Miguel López-Díaz (University of Oviedo). Contact: Luis J. Rodríguez-Muñiz, smps2004@correo.uniovi. es

#### **December 2004**

28–30: Kandy, Sri Lanka. International Sri Lankan Statistical Conference: Visions of Futuristic Statistical Methodologies. Organizers: Basil M. de Silva (desilva@rmit.edu.au), Nitis Mukhopadhyay, Tim Swartz and S. Ganesalingam. w http://wwww.st.rmit.edu.au/~desilva/conference/slstat.htm

29–1 January 2005: Birla Science
Museum, Hyderabad, India. International
Conference on the Future of Statistical
Theory, Practice and Education.

e crr1@psu.edu w http://www.stat.ohio-state.
edu/~hnn/hydstatconf.html

#### January 2005

6-8: Banaras Hindu University, Varanasi, India. International Workshop/Conference on Bayesian Statistics and its Applications. http://www.bayesian.org/ Contact S.K. Upadhyay, Convener, sku@bhu.ac.in

ims 12–14: Bormio, Italian Alps. Second International IMS/ISBA Joint Meeting "MCMSki": The Past, Present and Future of Gobbs Sampling. Brad Carlin and Antonietta Mira (Co-chairs) w http://eco.unin-subria.it/webdocenti/IMS-ISBA-05/

#### **April 2005**

5–12: Sydney, Australia. **ISI 2005: 55th Biennial Session.** Contact Annette Hants, isi2005@tourhosts.com.au http://www.tourhosts.com.au/isi2005

#### **May 2005**

23-26: University of Siena, Italy. International Conference in Memory of Two Eminent Social Scientists: C. Gini and M. O. Lorenz. Contact Prof. Achille Lemmi, Chairman Organizing Committee:

#### June 2005

12–15: Saskatoon, Canada. SSC2005: Annual Meeting of the Statistical Society of Canada. e bickis@math.usask.ca

California. 2005 Conference on Stochastic Processes and their Applications. IMS Rep Raya Feldman w http://www.pstat.ucsb.edu/projects/spa05

#### **July 2005**

Meeting of Statisticians Organized by the Bernoulli Society. w http://www.ems2005.no

#### **July 2006**

2–7: Salvador (Bahia) Brazil. ICOTS7 Working Co-operatively in Statistics Education w http://www.maths.otago.ac.nz/icots7

3–6: Auckland, New Zealand. Australian Statistics Conference & New Zealand Statistical Association Conference. David Scott e d.scott@auckland.ac.nz

# All these meetings are also listed on the 'Meetings' page of the IMS website, at http://www.imstat.org/meetings

# Information for Advertisers in IMS Bulletin & IMS webpages

	IMS Bulletin	IMS website: http://imstat.org	
Frequency	Bimonthly	Updated daily	
Established	1972	1996	
Affiliation	Official news organ and website of the Institute of Mathematical Statistics		
Circulation	3,825 (Nov 2002)	8,821 (page visits - April 2002)	
Subscription to the IMS Bulletin Volume 33 (6 issues in 2004) costs \$55. To subscribe, call (301) 530 7029.			
For the IMS website, public access is free.			

	Rates	Size	
Single Paragraph	\$70	0–100 words	
1/3 Page	\$175	4.93" (125.2mm) wide x 4" (102mm) high, or 101–200 words	
1/2 Page	\$225	7.5" (190mm) wide x 4" (102mm) high, or 201–300 words	
2/3 Page	\$275	4.93" (125.2mm) wide x 8" (203mm) high, or 301–450 words	
Full Page	\$325	7.5" (190mm) wide x 8" (203mm) high, or 451–600 words	

Ad dimensions are width x height. Dimensions provided for camera ready ads, word count for lineage ads. Ad rates include copy in IMS Bulletin and on IMS web page. If an advertiser wishes to place an ad in one medium only, the pricing is the same. Ads will be posted on the web site within 7-10 days of receipt.

#### ADVERTISERS' DEADLINES AND MAIL DATES FOR IMS BULLETIN

Issue	Scheduled Mail Date	Deadline for Advertisement			
Jan/Feb	February 1	January 1			
Mar/Apr	April 1	March 1 May 1 July 1 NB: changed deadlines for advertisers			
May/Jun	June 1	May 1 sechanged us			
Jul/Aug	August 1	July 1 NB: Cr. advertise.			
Sep/Oct	October 1	September 1			
Nov/Dec	December 1	November 1			

We require electronic files sent via email (text, Word, PostScript or PDF [*grayscale with all fonts embedded*]) to erg@imstat.org, or camera ready copy sent via mail to Elyse Gustafson, IMS Executive Director, address on page 2. This information can also be found at http://imstat.org/advertising.htm

# In the next issue (March/April 2004)

Looking ahead to the Annual Meeting, as well as news from members around the world, meeting announcements and job opportunities. Send in your articles, feedback, letters...

# Deadline for submissions: March 1

(Submissions in MS Word or plain text, please: see panel on page 2 for Bulletin contact details)



The purpose of the Institute is to foster the development and dissemination of the theory and applications of statistics and probability

Organized September 12, 1935

#### The small print:

Journals: The scientific journals of the Institute of Mathematical Statistics are Statistical Science, The Annals of Statistics, The Annals of Probability and The Annals of Applied Probability. The IMS Bulletin is the news organ of the Institute.

Individual and Organizational Memberships: Each individual member receives the *IMS Bulletin* and may elect to receive one or more of the four scientific journals. Members pay annual dues of \$75. An additional amount is added to the dues of members depending on the scientific journal selected as follows: *Statistical Science* (\$15), *The Annals of Statistics* (\$30), *The Annals of Probability* (\$25), and *The Annals of Applied Probability* (\$20). Of the total dues paid, \$29 is allocated to the *Bulletin* and the remaining amount is allocated among the scientific journals received. Reduced membership dues are available to full-time students, new graduates, permanent residents of countries designated by the IMS Council, and retired members. Organizational memberships are available to institutions at \$595 per year and to corporations at \$850 per year. Organizational memberships include two multiple-readership copies of all IMS journals in addition to other benefits specified for each category (details available from the IMS Business Office).

Individual and General Subscriptions: Subscriptions are available on a calendar-year basis. Individual subscriptions are for the personal use of the subscriber and must be in the name of, paid directly by, and mailed to an individual. Individual subscriptions for 2004 are available to *The Annals of Applied Probability* (\$95), *The Annals of Probability* (\$100), *The Annals of Statistics* (\$105), *IMS Bulletin* (\$60), and *Statistical Science* (\$90). General subscriptions are for libraries, institutions, and any multiple-readership use. General subscriptions for 2004 are available to *The Annals of Applied Probability* (\$130), *The Annals of Probability* (\$200), *The Annals of Statistics* (\$220), *IMS Bulletin* (\$60), and *Statistical Science* (\$110). Airmail rates for delivery outside North America are \$80 per title (excluding *IMS Bulletin*).

The *IMS Bulletin* publishes articles and news of interest to IMS members and to statisticians and probabilists in general, as well as details of IMS meetings and an international calendar of statistical events. Views and opinions in editorials and articles are not to be understood as official expressions of the Institute's policy unless so stated; publication does not necessarily imply endorsement in any way of the opinions expressed therein, and the *IMS Bulletin* and its publisher do not accept any responsibility for them. The *IMS Bulletin* is copyrighted and authors of individual articles may be asked to sign a copyright transfer to the IMS before publication.

The *IMS Bulletin* (ISSN 1544-1881) is published bimonthly by the Institute of Mathematical Statistics, 3163 Somerset Dr, Cleveland, Ohio 44122, USA. Periodicals postage paid at Cleveland, Ohio, and at additional mailing offices. Postmaster: Send address changes to Institute of Mathematical Statistics, 9650 Rockville Pike, Suite L2310, Bethesda, MD 20814-3998.

Copyright © 2004 by the Institute of Mathematical Statistics. Printed by The Sheridan Press, 450 Fame Avenue, Hanover, PA 17331, USA.